

UNIVERSITY OF ILLINOIS SYSTEM



Office of Investments Annual Report
Fiscal Year Ending June 30, 2021

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Introduction

We are pleased to present the University of Illinois System Office of Investments Annual Report for the 2021 fiscal year. All data in the report is as of June 30, 2021, unless noted otherwise.

Fiscal year 2021 brought an economic recovery without historic parallel. The economic reopening combined with enormous policy support propelled the rebound but also triggered goods and labor shortages and a jump in inflation. The investment program maintained a strong liquidity profile while taking advantage of dislocations. Over the one-year period, the endowment pool returned 27.7%, while the operating pool returned 0.7%, both outperforming respective benchmarks. Collectively, the endowment and operating pools distributed \$80 million in investment income to the University System.

The investment program proceeded with several projects and new investments throughout the year. Staff published a new website to the public to further increase transparency and highlight accomplishments. The financial sustainability program continued with great success as the endowment's seed investment of \$160 million in the BlackRock ESG Insights strategy grew to \$252 million, returning 47% since inception and outperforming its benchmark by 1.2%. In the endowment pool, investments were made in the following partnerships/funds: Icon Partners I, II and IV (global equity), Clearlake Flagship Plus Partners (global equity), Tiger PIP XIV (global equity), Merit Capital Partners VII (global fixed income), Hudson Bay International (diversifying strategies), and Singerman Real Estate Opportunity Fund (real assets). In the operating pool, staff commenced a meaningful rebalancing to reduce duration and protect against rising rates. Furthermore, the plan to transfer \$5 million per month in operating assets to the endowment pool concluded after reaching the 15% target allocation.

Enclosed is an overview of invested assets and key performance and asset allocation measures for the endowment and operating pools. A fee summary, security inventory and transaction report are included as separate reports in the Board materials.

Office of Investments Overview

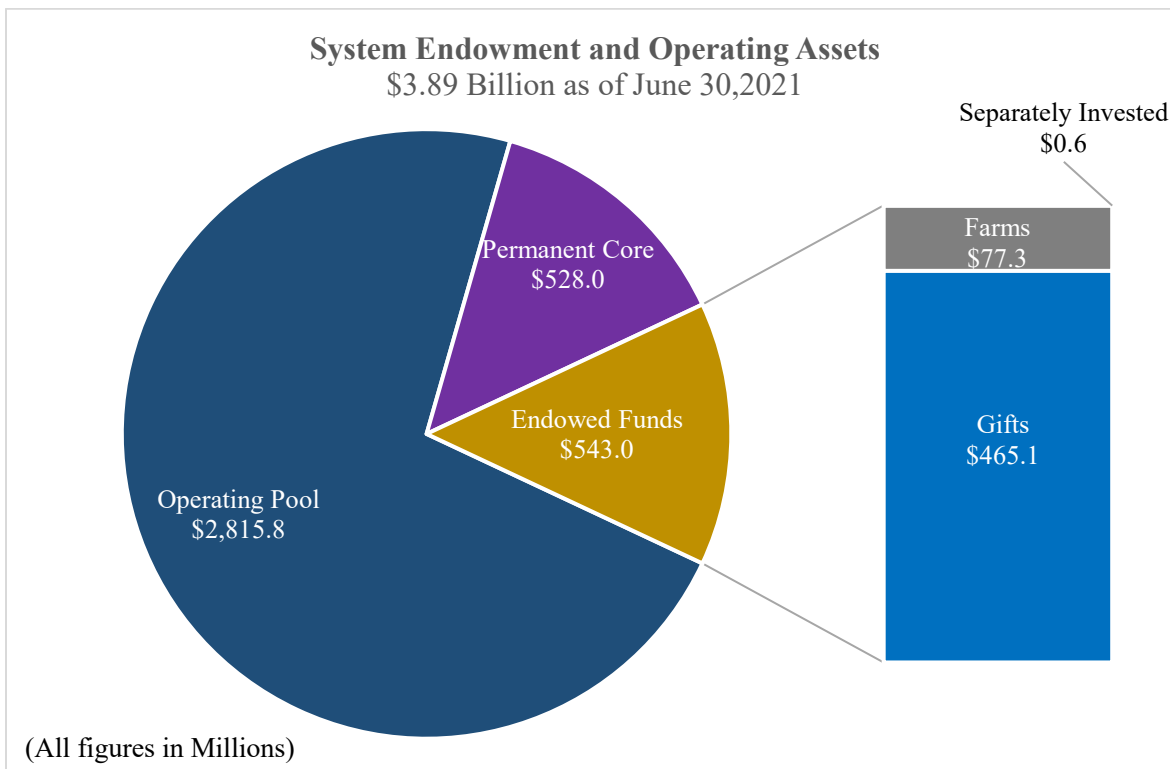
Under supervision of the Comptroller, the Office of Investments manages the University System's operating and endowment assets, including farmland donated to the University. Operating and endowment assets are invested through carefully selected external investment firms, while farmland is primarily managed internally by the Agricultural Property Services department.

The University of Illinois BOT establishes policies for managing University asset pools. The Investment Policy sets forth asset allocation ranges for the endowment and operating pools. The Audit, Budget, Finance, and Facilities (ABFF) Committee of the BOT reviews asset allocation and performance and makes recommendations to the BOT regarding investment policy. The BOT has delegated to the Comptroller management of the University's assets within the BOT approved policies. The Comptroller has charged the Investment Office within Treasury Operations with the day-to-day management of the investment program. It is important to note that the assets managed by the Office of Investments are distinct from those managed by the University of Illinois Foundation (UIF). UIF is a university related organization with an independent board.

Invested Asset Overview

The Investment Office manages two distinct categories of funds, the endowment funds and the operating pool. The permanent core is an investment of operating pool funds in the endowment pool. The distribution of the collective pools is displayed in Figure 1.

Figure 1



The sections that follow elaborate on the investment program for the endowment and operating assets of the University of Illinois System.

Endowment Funds

The *Endowment Funds* (market value \$1.07 billion) consist of two distinct sources of funding. The first source is comprised of gifts donated to the University System to support its mission (light blue, gray and gold segments in Figure 2). Some gifts are restricted to a specific purpose while others may be for unrestricted use. The distribution of endowment pool gifts by purpose is presented in Figure 3. The second source of funding consists of operating pool funds that are managed as part of the endowment pool—the *Permanent Core*. This comprises 49% of the endowment funds. The *Endowment Pool* (dark and light blue segments in Figure 2) is managed on a consolidated basis to permit a pooled total return investment approach with a long term investment horizon. Gifts associated with separately invested endowments and endowed farms (0.1% and 7.2% of the endowment funds, respectively) are managed outside of the pool.

Figure 2

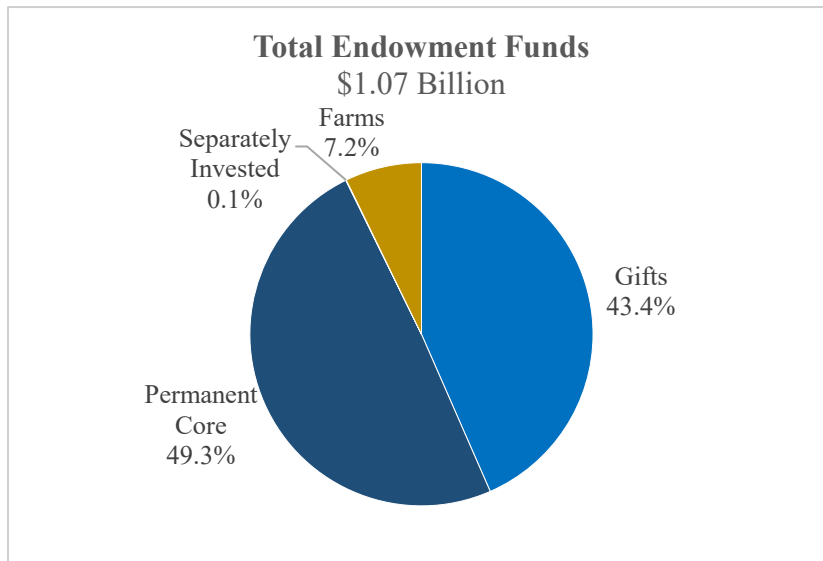
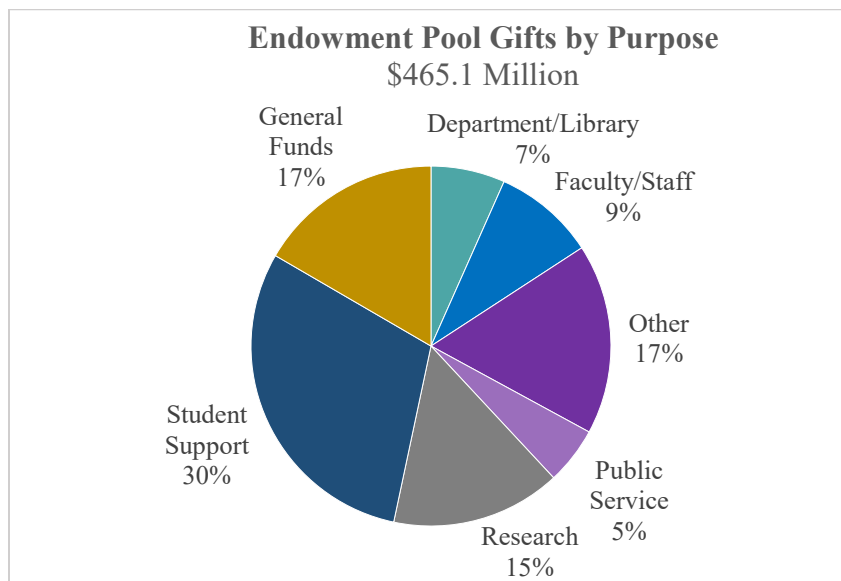


Figure 3



Asset Allocation

The endowment pool is invested in a variety of asset classes in accordance with policy approved by the BOT. The current distribution of endowment pool funds across sub-asset classes is shown in Figure 4. Figure 5 compares the actual allocations to long term policy ranges. All asset classes remain in policy ranges.

Figure 4

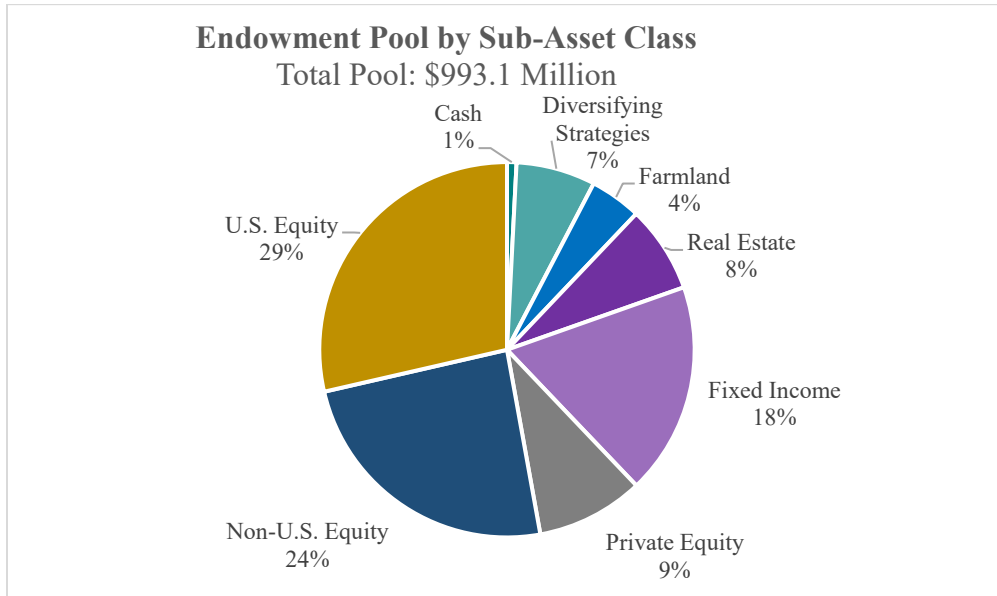
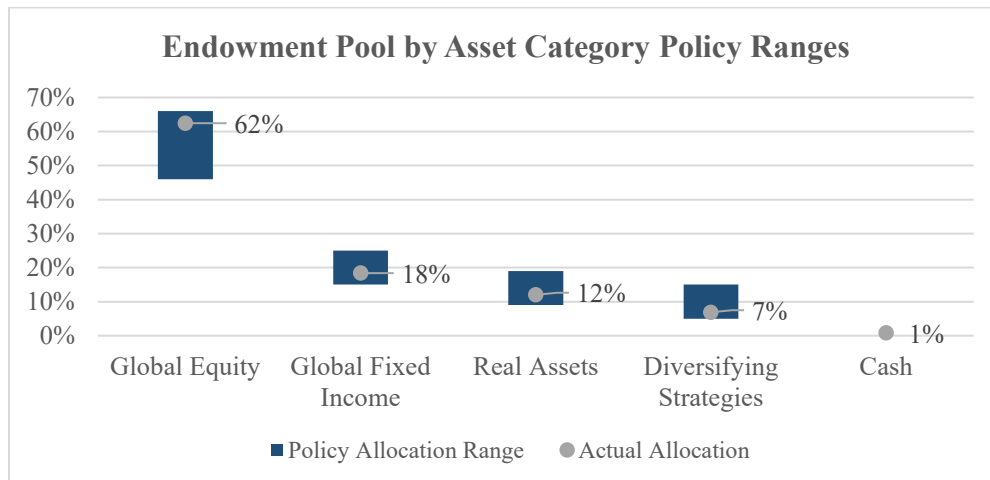


Figure 5



The endowment pool is unique compared to peers in its relatively low allocation to alternative assets. Approximately 75% of the pool is comprised of traditional asset classes. This public market allocation allows for efficient rebalancing as redemptions and contributions can be made on relatively short notice. It also reduces expenses as traditional asset classes generally charge lower fees than alternative investment vehicles. Hedge funds and core real estate were augmented into the endowment pool asset allocation in 2010, and staff has largely transitioned the private equity program from the fund-of-fund structure that originated in 2004 to a model comprised of direct investments in limited partnerships. The inclusion of farmland as an asset class also distinguishes the endowment funds from peers. Farmland includes agricultural land donated to the University, as well as an investment into a closed-end U.S. farmland partnership, which serves to increase our allocation and diversify the geographical exposure. Income from endowment farms supports student scholarship and research programs.

Spending Policy

The investment objective of the endowment pool is to preserve the purchasing power of pool assets and provide annual support for an infinite period. The endowment pool annual spending policy for fiscal year 2021 is based on a percentage of a six year moving average of the unit market value of the endowment pool. The spending rate—set by the Comptroller annually in consultation with the President—is 5.35%, inclusive of a 1.25% administrative fee. The endowment pool distributed approximately \$26 million during the 2021 fiscal year (inclusive of the administrative fee and excluding income distributed from the permanent core allocation).

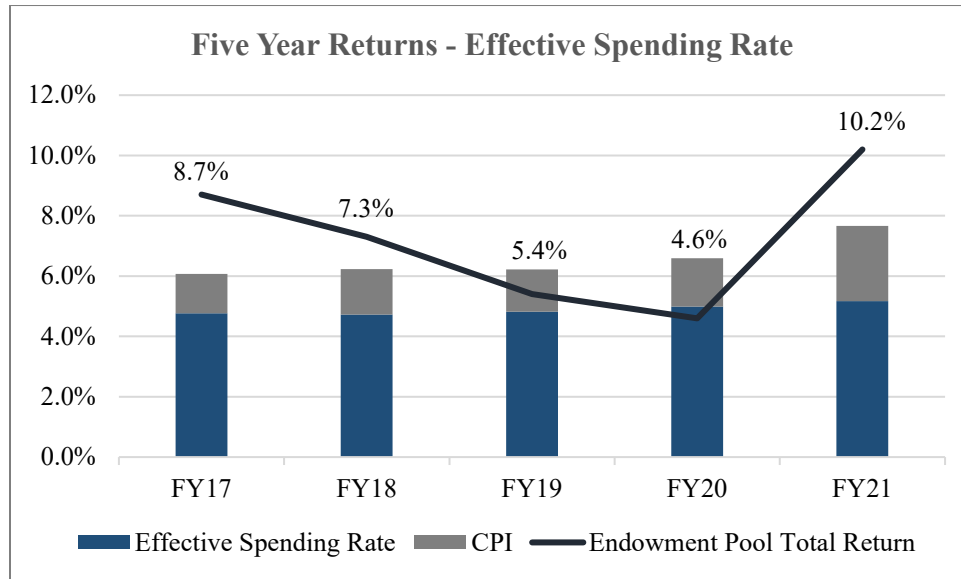
Performance Measurement

A variety of approaches, each with advantages and disadvantages, can be taken in measuring investment performance. Four methods—(1) total return relative to the combined rate of spending and inflation, (2) peer rankings, (3) total return relative to the performance benchmark, and (4) cash flow activity—are presented below to provide a holistic view of endowment pool performance.

Total Return Relative to Spending and Inflation Rates

Following a two-year period of underperformance, the endowment pool rebounded in FY21, outperforming its hurdle rate by a significant margin. Annualized five year returns for fiscal years 2017-2021 are presented relative to the effective spending rate and the consumer price index (CPI) in Figure 6. The effective spending rate is inclusive of the administrative fee and calculated as a percentage of the year end endowment market value. This comparison provides a medium-term assessment of whether endowment returns are sufficient to offset inflation and spending. If a period of sustained underperformance were to occur, consideration would be given to whether adjustments to the asset allocation or spending rate are warranted.

Figure 6



Peer Rankings

Figure 7 provides the most recent available comparison—as of June 30, 2020—of the University System endowment performance against peers. The University System endowment performed favorably over the 10-year period but lagged over shorter timeframes following negative performance in FY20. We expect improvement in this comparison once FY21 figures are available.

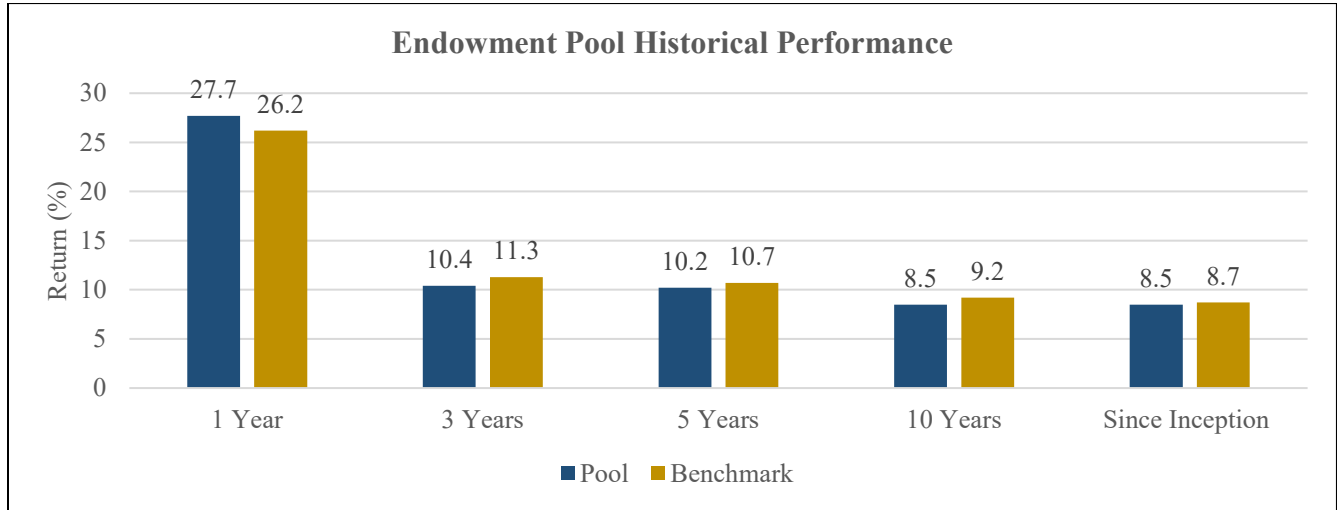
Figure 7

		1 Year	3 Year	5 Year	10 Year
University System Endowment Return		-0.3%	4.2%	4.8%	8.6%
<i>NACUBO Institutions \$500 Million - \$1 Billion</i>	75 th Percentile	3.4%	6.3%	5.9%	7.9%
	Median	1.6%	4.9%	5.0%	7.3%
	25 th Percentile	-0.1%	3.9%	4.4%	6.7%

Total Return Relative to Performance Benchmark

The endowment outperformed its performance benchmark over the one-year period but underperformed longer periods, which can largely be attributed to the fee drag of ~1% annually. Recent outperformance can be attributed to U.S. public equity, fixed income, real estate and farmland. The historical investment performance of the endowment has been provided in Figure 8.

Figure 8



Cash Flow Activity

The endowment pool balance is impacted by three factors—net additions, the spending distribution, and capital appreciation. The impact of these factors over a ten year period as of June 30, 2021, is summarized exclusive of the permanent core allocation in Figure 9.

Figure 9

Summary of Endowment Pool Activity FY12-FY21	
All figures in millions	
	Ten Year Totals
Beginning Balance	211.0
Net Additions	141.5
Distributions	-160.7
Capital Appreciation	273.3
Ending Balance	465.1

Operating Pool

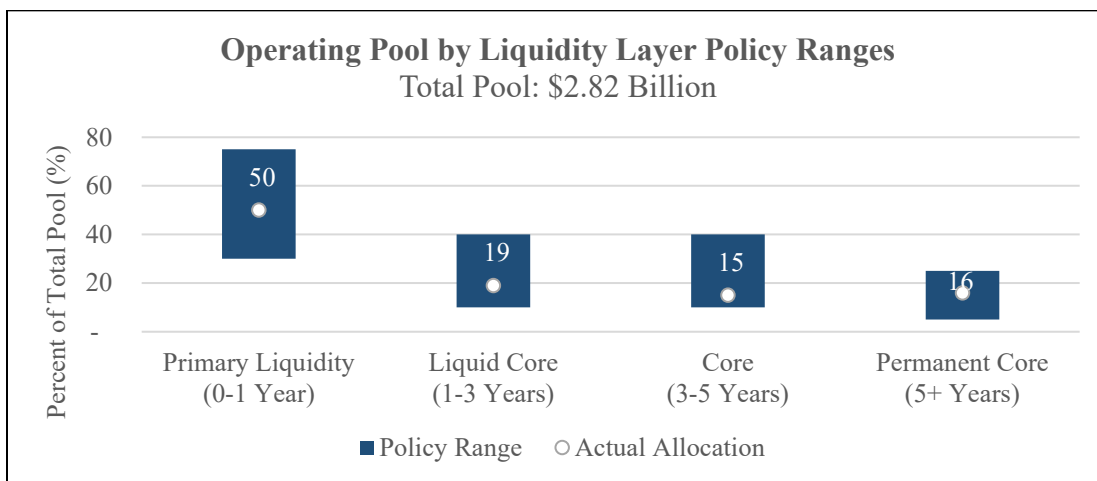
The *Operating Pool* (market value \$2.82 billion) consists of funds available for current use by academic and administrative units within the System. The pool includes cash from state appropriations, tuition and fees, student loan funds, grants, self-insurance programs, and hospital and auxiliary services. The consolidated management of funds provides robust tracking and efficient investment management.

The investment objective for the operating pool is to preserve the value of the principal, maintain liquidity appropriate to the forecasted working capital requirements of the System, provide prudent diversification and maximize the rate of return on investment. Income from the pool is returned to units in proportion to their share of the assets. During fiscal year 2021, \$52.8 million was distributed from the operating pool (including the permanent core allocation) after banking and investment management fees were paid.

Asset Allocation

Operating pool assets are invested in fixed income securities and cash equivalents. The assets are allocated by liquidity layer. Investment managers within a given liquidity layer follow fundamentally consistent investment guidelines that set forth restrictions on duration, credit quality, diversification, performance benchmarks and permissible security types, among others. Provided that state regulation does not allow the System to borrow for working capital, the operating pool has ample liquidity and is of high quality with an average AA credit rating. Figure 10 demonstrates the operating pool's asset allocation on June 30, 2021, within the policy ranges by liquidity layer.

Figure 10

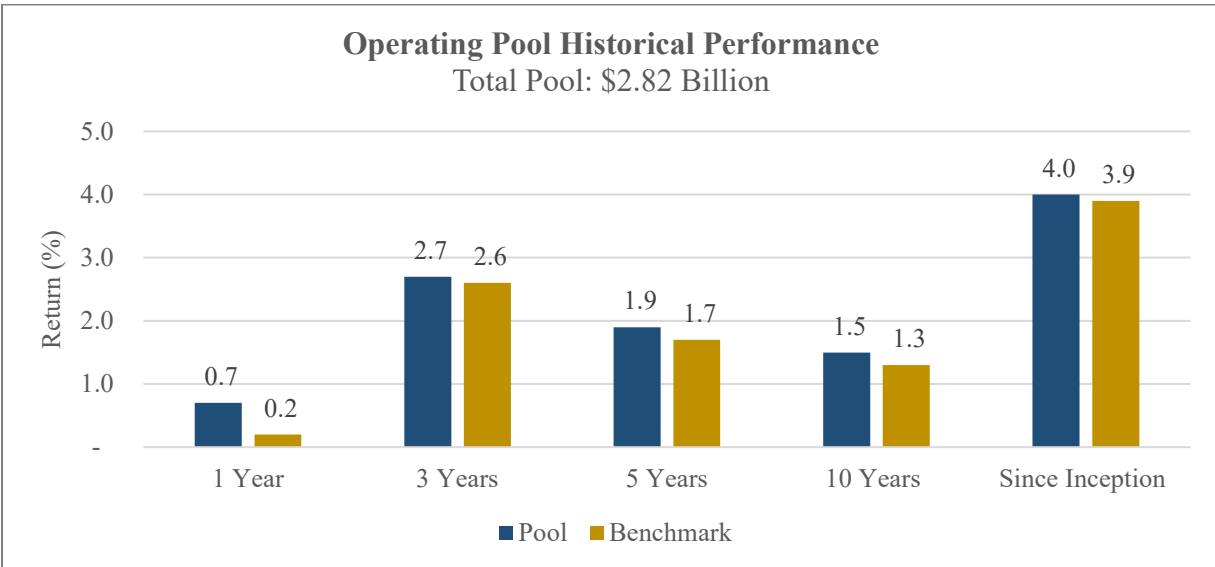


*Note: The total operating pool market value does not include the permanent core allocation. This allocation is included in the endowment pool market value.

Performance Measurement

Operating pool managers have consistently outperformed the performance benchmark. Historical performance relative to the performance benchmark is displayed in Figure 11.

Figure 11



Financial Impact

The investment program generates investment income, as well as investment management costs, to the University System. All costs are offset or paid directly from investment income. The Investment Office works diligently to maintain the cost structure at a reasonable level.

Income Distribution

During the 2021 fiscal year, the investment program distributed income of \$80.2 million in total to units across the University System after paying investment management fees. The summary of the distribution by source is shown in Figure 12.

Figure 12

(\$ Millions)	Distribution
Endowment Pool	26.0
Operating Pool	52.8
Endowment Farms	1.4
Total Distribution	80.2

Program Costs

The most significant cost to the investment program is external counterparty (*i.e.*, investment manager, custody, investment consultant) fees. For fiscal year 2021, this comprised \$15.5 million or 40 basis points of total assets. Investment manager fees are net against performance. The fee schedule is enclosed in the appendix, and the FY21 Fee Summary is included separately in the board materials. Internally, the Investment Office is comprised of three full time employees with an annual salary cost to the System of approximately \$280k with a technology expense of \$50k.

The FY21 Security Listing and FY21 Endowment Transaction Report have also been included as separate attachments in the board materials.

University of Illinois System

Investment Fee Schedule – Traditional Investments

Firm	Terms
<u>Money Market Funds</u>	
<u>Management Fee</u>	
JP Morgan (U.S. Government Money Market Fund)	0.18%
Northern Trust (Institutional Government Select Portfolio)	0.20%
Illinois Funds (Local Government Investment Pool)	0.05% (plus administrative expenses)
<u>Fixed Income</u>	
Galliard Capital Management (Short Duration)	0.18% - first \$200 million 0.15% - balance
Income Research + Management (Short Duration and Intermediate)	0.21% - first \$100 million 0.18% - next \$100 million 0.15% - balance
JP Morgan (Managed Reserves)	0.15% - first \$50 million 0.125% - next \$50 million 0.10% - next \$100 million 0.08% - next \$100 million
Neuberger Berman (Enhanced Cash)	0.175% - first \$50 million 0.15% - next \$50 million 0.12% - next \$150 million (10% rebate on total fee)
Neuberger Berman (Intermediate)	0.20% - flat fee (10% rebate on total fee)
Northern Trust (Short Duration)	0.20% - first \$100 million 0.18% - balance
Wells Fargo Asset Management (Conservative Income and Short Duration)	0.09% - first \$100 million 0.07% - balance
Attucks Asset Management	0.35% flat fee

University of Illinois System

Investment Fee Schedule – Traditional Investments

Firm	Terms
<u>Fixed Income (Continued)</u> Vanguard Total Bond Market Index	<u>Management Fee</u> 0.05% flat fee
Artisan Partners (High Yield Income Strategy)	0.55% - first \$250 million 0.50% - above \$250 million
<u>Equity</u>	
BlackRock (ESG U.S. All Cap Equity Fund)	0.055% flat fee
Ariel Capital Management (Small Mid Cap Value)	1.00% - first \$10 million 0.75% - next \$10 million 0.50% - balance
BlackRock (MSCI ACWI ex-US IMI Index Fund B)	0.0975% flat fee
<u>Real Estate Investment Trust</u> Vanguard (Real Estate Investment Trust Index Fund)	0.09% flat fee

University of Illinois System

Investment Fee Schedule – Alternative Investments

Firm	Terms	
<u>Private Capital</u>	<u>Management Fee</u>	<u>Carried Interest</u>
Adams Street Partners		
ASP 2004 U.S. Fund	0.00%	10% on Secondary
ASP 2004 Non-U.S. Fund	0.00%	10% on Secondary
ASP 2006 U.S. Fund	0.10%	10% on Secondary
ASP 2006 Non-U.S. Fund	0.10%	10% on Secondary
ASP 2006 Direct Fund	0.00%	20%
ASP 2007 U.S. Fund	0.20%	10% on Secondary
ASP 2007 Non-U.S. Fund	0.20%	10% on Secondary
ASP 2007 Direct Fund	0.20%	20%
ASP 2008 U.S. Fund	0.30%	10% on Secondary
ASP 2008 Non-U.S. Fund	0.30%	10% on Secondary
ASP 2008 Direct Fund	0.39%	20%
ASP 2009 U.S. Fund	0.40%	10% on Secondary
ASP 2009 Non-U.S. Developed Fund	0.40%	10% on Secondary
ASP 2009 Non-U.S. Emerging Markets Fund	0.40%	10% on Secondary
ASP 2009 Direct Fund	0.59%	20%
ASP 2010 U.S. Fund	0.50%	10% on Secondary
ASP 2010 Non-U.S. Developed Fund	0.50%	10% on Secondary
ASP 2010 Non-U.S. Emerging Markets Fund	0.50%	10% on Secondary
ASP 2010 Direct Fund	0.79%	20%
ASP 2011 U.S. Fund	0.60%	10% on Secondary
ASP 2011 Non-U.S. Developed Fund	0.60%	10% on Secondary
ASP 2011 Non-U.S. Emerging Markets Fund	0.60%	10% on Secondary
ASP 2011 Direct Fund	0.99%	20%
ASP 2013 Global Fund	0.86%	10% - Secondary & Co-Investment, 20% Direct
ASP Co-Investment Fund III	0.83%	10%

❖ Fee Tail Down: Fees above reflect reduction to 90% of the management fee in year eight of a subscription, 80% in year nine, 70% in year ten, etc. The tail down begins in year seven for direct funds.

University of Illinois System

Investment Fee Schedule – Alternative Investments

Firm	Terms	
<u>Private Capital (continued)</u>	<u>Management Fee</u>	<u>Carried Interest</u>
Clearlake Capital Partners IV	2.0%	20% (8% hurdle rate)
Clearlake Opportunities Fund	1.75%	20% (8% hurdle rate)
Clearlake Capital Partners V	1.75%	20% (8% hurdle rate)
Clearlake Capital Partners VI	1.75%	20% (8% hurdle rate)
Clearlake Flagship Plus	1.25%	20% (8% hurdle rate)
Clearlake ICON I	1.0%	20% (8% hurdle rate)
Homestead Capital USA Farmland Fund III, L.P.	1.5%	15% (6% hurdle rate)
Centana Growth Partners II	2.5% with scale down to 2.0% after 5 th year	20% (8% hurdle rate)
Illinois Ventures IETF III	2.5%	20%
Oaktree Opportunities Fund X	1.6%	20% (8% hurdle rate)
Oaktree Opportunities Fund X(b)	1.6%	20% (8% hurdle rate)
Oaktree XI	1.44%	20% (8% hurdle rate)
ParkerGale Capital II, L.P.	2.0%	20% (8% hurdle rate)
BlackRock Multi-Alternative Opportunities Fund	1.5%	20% (8% hurdle rate)
Merit Mezzanine Fund VI	1.75%	20% (8% hurdle rate)
Varsity Healthcare III	2.0%	20% (8% hurdle rate)

University of Illinois System

Investment Fee Schedule – Alternative Investments

Firm	Terms	
<u>Private Capital (Continued)</u>	<u>Management Fee</u>	<u>Carried Interest</u>
Tiger Global Private Investment Partners XIV (FEG Select)	2.0% (0.07% average FEG Select fee)	20-25% step up
<u>Hedge Funds</u>		
Davidson Kempner International	1.5%	20%
Elliott International	1.5%	20%
Hudson Bay	2.0%	20% with high water mark
<u>Real Estate</u>		
Heitman HART	1.1% - first \$10 million 1.0% - next \$15 million	NA
Prudential PRISA	1.0% - first \$10million 0.95% - \$10M to \$25M (1.20% Maximum Annual Fee)	3% Operating Cash Flow 0.10% Cash Balance
Farallon Real Estate Partners III	1.5% (reduced by 15% of commitments for reserve)	20% (6% hurdle rate)

University of Illinois System Investment Fee Summary

Investment Program or Manager	Investment Management Mode	Asset Class/Service	6/30/2021	Annual Fee Dollars
ENDOWMENT FUNDS				
BlackRock ESG Insights Fund	Passive	Domestic Equities	\$252,802,774	\$123,364
Ariel Capital Management	Active	Domestic Equities	\$31,544,072	\$236,557
BlackRock ACWI ex-US IMI Index Fund B	Passive	Foreign Equities	\$240,902,564	\$206,337
Adams Street Partners L.P.	Active	Private Equity	\$31,864,933	\$870,656
Adams Street Partners Fund-of-Funds General Partners	Active	Private Equity	\$23,473,797	\$3,851,049
Arch Development Fund I, L.P.	Active	Private Equity	\$277,265	\$0
Edgewater Growth Capital, L.P.	Active	Private Equity	\$49,932	\$0
Hopewell Ventures, L.P.	Active	Private Equity	\$141,971	\$1,625
Illinois Emerging Technologoes Fund III, L.P.	Active	Private Equity	\$672,569	\$43,249
Oaktree Opportunities Fund X	Active	Private Equity	\$2,445,235	\$39,840
Oaktree Opportunities Fund Xb	Active	Private Equity	\$5,090,632	\$112,000
Clearlake Capital Partners IV	Active	Private Equity	\$8,382,076	\$742,427
Clearlake Capital Partners V	Active	Private Equity	\$9,749,087	\$162,483
Clearlake Capital Partners VI	Active	Private Equity	\$4,835,915	\$157,283
Clearlake Opportunities LP	Active	Private Equity	\$3,461,054	\$44,960
Clearlake Flagship Plus Partners	Active	Private Equity	\$698,192	\$523
Icon Software Partners B, L.P.	Active	Private Equity	\$1,259,172	\$9,842
ParkerGale Capital II, LP	Active	Private Equity	\$4,227,131	\$200,000
Varsity Healthcare Partners III	Active	Private Equity	\$5,765,871	\$90,312
Centana Growth Partners II, L.P.	Active	Private Equity	\$1	\$164,249
Tiger PIP XIV (FEG Select)	Active	Private Equity	\$13,139,411	\$110,250
Attucks Asset Management, LLC	Active	Domestic Fixed Income	\$174,580,761	\$598,889
Artisan High Yield Income Fund	Active	Domestic Fixed Income	\$0	\$20,013
Merit Mezzanine Fund VI	Active	Private Fixed Income	\$4,956,110	\$96,123
Oaktree Opportunities Fund XI	Active	Private Fixed Income	\$1,183,268	18,139.00
Davidson Kempner Int'l (BVI) Ltd.	Active	Diversifying Strategies	\$29,097,983	\$1,667,436
Elliott International	Active	Diversifying Strategies	\$12,989,973	\$47,839
Hudson Bay International Fund	Active	Diversifying Strategies	\$20,392,721	\$101,365
BlackRock MOF	Active	Private Diversifying Strategies	\$5,420,329	\$58,439
Farmland - Internally Managed	Active	Farmland	\$41,501,884	\$48,134
Homestead Capital USA Farmland III	Active	Farmland	\$2,614,582	\$144,186
HART	Active	Real Estate	\$14,294,028	\$166,442
PRISA	Active	Real Estate	\$22,134,137	\$212,322
Vanguard REIT Fund	Passive	Real Estate	\$37,255,078	\$29,076
Farallon Real Estate Institutional Fund III	Active	Real Estate	\$798,366	\$86,371
Vanguard Total Bond Market Index	Passive	Domestic Fixed Income	\$122,232	\$61
Northern Trust MMF	Active	Domestic Money Market	\$8,116,277	\$16,233
Total Endowment Funds			\$992,767,586	\$10,478,073
			Annual Fee Bps	106
OPERATING FUNDS POOL				
JP Morgan Operating Money Market Fund	Active	Domestic Money Market	\$591,039,583	\$1,255,030
Illinois Public Treasurer Invest. Pool	Active	Domestic Money Market	\$21,397,018	\$4,843
Northern Trust Gov't Select MMF	Active	Domestic Money Market	\$73,344,915	\$188,823
Northern Trust Gov't Williams Capital Shares	Active	Domestic Money Market	\$100,000,000	\$93,151
Northern Short Duration	Active	Domestic Fixed Income	\$94,376,076	\$185,281
Galliard Capital	Active	Domestic Fixed Income	\$222,933,636	\$394,860
Income Research	Active	Domestic Fixed Income	\$217,706,395	\$331,882
Wells Capital	Active	Domestic Fixed Income	\$105,479,007	\$80,757
Income Research Intermediate	Active	Domestic Fixed Income	\$270,505,319	\$491,759
Neuberger Berman Intermediate	Active	Domestic Fixed Income	\$214,794,617	\$431,797
Neuberger Berman Enhanced Cash	Active	Domestic Fixed Income	\$289,348,152	\$294,592
Wells Conservative Income Fund	Active	Domestic Fixed Income	\$223,143,633	\$153,350
JP Morgan Managed Reserves	Active	Domestic Fixed Income	\$372,670,455	\$302,544
JP Morgan Collateralized Bank Balances	Active	Domestic Money Market	\$12,939,070	\$0
Total Operating Funds			\$2,809,677,875	\$4,208,667
			Annual Fee Bps	15
CONSTRUCTION/SEPARATELY INVESTED FUNDS				
AFS 2018A and 2019 Project Funds	Active	Domestic Fixed Income	\$5,949,366	\$4,759.49
Separately Invested Accts in JP Morgan	Active	Domestic Money Market	\$56,171,687	\$101,109.04
Separately Invested Accts in Northern Trust	Active	Domestic Money Market	21,637,515.45	\$43,275
Separately Invested Accts in Wells Fargo	Active	Domestic Money Market	\$7,632,038	\$15,264.08
Total Construction/Separately Invested Funds			\$91,390,607	\$164,408
Custody Fees				
Northern Trust Custody		Domestic Custody Services	\$2,669,327,217	\$324,200
Consulting Fees				
Fund Evaluation Group		Investment Consulting Services		\$285,000
Total Funds and Fees			\$3,893,836,068	\$15,460,348
			Annual Fee Bps	40
FUNDS NOT INCLUDED IN ANALYSIS				
Beneficial Interests in Trust	External Trustee Responsible for Management		\$65,760,948	
Non-Endowment Pool Endowment Farms	Internally Managed		\$79,196,681	
Debt Reserve Funds & Bond Payment Funds	No External Management Fees		\$1,999,590	
Other Misc Assets	No External Management Fees		\$4,979,577	
Total UI Investments			\$4,045,772,863	

Note:
A basis point = .01%
(1/100 of 1%)

COMPTROLLER'S REPORT OF ENDOWMENT INVESTMENT TRANSACTIONS
JULY 1, 2020 THROUGH JUNE 30, 2021

One goal of the University of Illinois System investment staff is to maintain the Endowment Pool asset allocation as set forth in the investment policy approved by the Board of Trustees. The System's Endowment Pool asset allocation is reviewed monthly. New cash inflows and outflows are allocated to maximize policy compliance and minimize transaction costs. The transactions listed below were completed to maintain asset allocations within allowable ranges as defined within the investment policy.

Transactions:

- | | | | |
|-----|-----------|--------------|---|
| 1. | 7/1/2020 | \$102,154 | Purchase Northern Trust Institutional Money Market Fund |
| | 7/1/2020 | \$102,154 | Sale Adams Street Partnership Fund - 2009 U.S. Fund, L.P. |
| | | | Adams Street Partnership Fund - 2009 U.S. Fund, L.P. distribution received via wire transfer. |
| 2. | 7/2/2020 | \$10,000,000 | Purchase BlackRock ESG Insights U.S. All Cap Equity Fund B |
| | 7/2/2020 | \$10,000,000 | Sale Northern Trust Institutional Money Market Fund |
| | | | Staff initiated transaction to maintain asset allocation policy. |
| 3. | 7/6/2020 | \$330,366 | Purchase Varsity Healthcare Partners III-A, L.P. |
| | 7/6/2020 | \$330,366 | Sale Northern Trust Institutional Money Market Fund |
| | | | Staff initiated transaction to fund capital call from limited partnership. |
| 4. | 7/10/2020 | \$1,050,000 | Purchase Oaktree Opportunities Fund Xb, L.P. |
| | 7/10/2020 | \$1,050,000 | Sale Northern Trust Institutional Money Market Fund |
| | | | Staff initiated transaction to fund capital call from limited partnership. |
| 5. | 8/3/2020 | \$500,000 | Purchase Oaktree Opportunities Fund XI Feeder (Cayman), L.P. |
| | 8/3/2020 | \$500,000 | Sale Northern Trust Institutional Money Market Fund |
| | | | Staff initiated transaction to fund capital call from limited partnership. |
| 6. | 8/4/2020 | \$3,321,587 | Purchase Northern Trust Institutional Money Market Fund |
| | 8/4/2020 | \$3,321,587 | Sale University of Illinois Operating Account |
| | | | Staff initiated transaction to invest Operating Pool funds. |
| 7. | 8/7/2020 | \$110,361 | Purchase Northern Trust Institutional Money Market Fund |
| | 8/7/2020 | \$110,361 | Sale Adams Street Partnership Fund - 2008 U.S. Fund, L.P. |
| | | | Adams Street Partnership Fund - 2008 U.S. Fund, L.P. distribution received via wire transfer. |
| 8. | 8/12/2020 | \$357,926 | Purchase Clearlake Capital Partners VI (USTE), L.P. |
| | 8/12/2020 | \$357,926 | Sale Northern Trust Institutional Money Market Fund |
| | | | Staff initiated transaction to fund net capital call from limited partnership. |
| 9. | 8/27/2020 | \$989,940 | Purchase Varsity Healthcare Partners III-A, L.P. |
| | 8/27/2020 | \$989,940 | Sale Northern Trust Institutional Money Market Fund |
| | | | Staff initiated transaction to fund capital call from limited partnership. |
| 10. | 8/27/2020 | \$124,136 | Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P. |
| | 8/27/2020 | \$124,136 | Sale Northern Trust Institutional Money Market Fund |
| | | | Staff initiated transaction to fund capital call from limited partnership. |
| 11. | 8/28/2020 | \$1,053,615 | Purchase Northern Trust Institutional Money Market Fund |
| | 8/28/2020 | \$1,053,615 | Sale University of Illinois Operating Account |
| | | | Staff initiated transaction to invest Operating Pool funds. |

12.	8/31/2020	\$1,151,942	Purchase ParkerGale Capital II, L.P.
	8/31/2020	\$1,151,942	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
13.	9/10/2020	\$219,705	Purchase Northern Trust Institutional Money Market Fund
	9/10/2020	\$219,705	Sale Illinois Emerging Technologies Fund III, L.P.
			Illinois Emerging Technologies Fund III, L.P. distribution received via wire transfer.
14.	9/10/2020	\$5,700,000	Purchase Vanguard REIT Index
	9/10/2020	\$5,700,000	Sale Artisan High Income Fund
			Staff initiated transaction to maintain asset allocation policy.
15.	9/18/2020	\$1,166,402	Purchase Icon Software Partners B, L.P.
	9/18/2020	\$1,166,402	Sale Clearlake Capital Partners IV, L.P.
			Clearlake Capital Partners IV, L.P. distribution received via wire transfer. Funds used to fund capital call from limited partnership.
16.	9/22/2020	\$168,865	Purchase Northern Trust Institutional Money Market Fund
	9/22/2020	\$168,865	Sale Adams Street Partnership Fund - 2013 Global Fund, L.P.
			Adams Street Partnership Fund - 2013 Global Fund, L.P. distribution received via wire transfer.
17.	9/24/2020	\$171,000	Purchase Northern Trust Institutional Money Market Fund
	9/24/2020	\$171,000	Sale Oaktree Opportunities Fund X, L.P.
			Oaktree Opportunities Fund X, L.P. distribution received via wire transfer.
18.	9/25/2020	\$538,363	Purchase Meri Mezzanine Fund VI, L.P.
	9/25/2020	\$538,363	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
19.	9/24/2020	\$5,000,000	Purchase BlackRock MSCI ACWI ex-US IMI Fund
	9/24/2020	\$5,000,000	Purchase Attucks - Garcia Hamilton
	9/24/2020	\$10,000,000	Sale BlackRock ESG Insights U.S. All Cap Equity Fund B
			Staff initiated transaction to maintain asset allocation policy.
20.			
	9/30/2020	\$3,216,370	Purchase University of Illinois Operating Account
	9/30/2020	\$3,216,370	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund budgeted spending.
21.	9/30/2020	\$167,444	Purchase Northern Trust Institutional Money Market Fund
	9/30/2020	\$167,444	Sale PRISA, L.P.
			PRISA, L.P. distribution received via wire transfer.
22.	10/9/2020	\$391,108	Purchase Northern Trust Institutional Money Market Fund
	10/9/2020	\$391,108	Sale Illinois Emerging Technologies Fund III, L.P.
			Illinois Emerging Technologies Fund, L.P. distribution received via wire transfer.
23.	10/15/2020	\$115,625	Purchase Northern Trust Institutional Money Market Fund
	10/15/2020	\$115,625	Sale BlackRock Multi-Alternative Opportunities Fund (A), L.P.
			BlackRock Multi-Alternative Opportunities Fund (A), L.P. distribution received via wire transfer.
24.	10/22/2020	\$3,822,795	Purchase Northern Trust Institutional Money Market Fund
	10/22/2020	\$3,822,795	Sale Heitman America Real Estate Trust, L.P.
			Staff initiated transaction to maintain asset allocation policy.

25.	10/22/2020	\$123,672	Purchase Northern Trust Institutional Money Market Fund
	10/22/2020	\$123,672	Sale Heitman America Real Estate Trust, L.P.
			Heitman America Real Estate Trust, L.P. distribution received via wire transfer.
26.	10/29/2020	\$116,408	Purchase Northern Trust Institutional Money Market Fund
	10/29/2020	\$116,408	Sale Adams Street Partnership Fund - 2008 Non-U.S. Fund, L.P.
			Adams Street Partnership Fund - 2008 Non-U.S. Fund, L.P. distribution received via wire transfer.
27.	10/30/2020	\$3,198,448	Purchase University of Illinois Operating Account
	10/30/2020	\$3,198,448	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund budgeted spending.
28.	11/2/2020	\$130,972	Purchase Northern Trust Institutional Money Market Fund
	11/2/2020	\$130,972	Sale Adams Street Partnership Fund - 2007 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2007 U.S. Fund, L.P. distribution received via wire transfer.
29.	11/5/2020	\$109,696	Purchase Northern Trust Institutional Money Market Fund
	11/5/2020	\$109,696	Sale Adams Street Partnership Fund - 2006 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2006 U.S. Fund, L.P. distribution received via wire transfer.
30.	11/5/2020	\$136,384	Purchase Northern Trust Institutional Money Market Fund
	11/5/2020	\$136,384	Sale Illinois Emerging Technologies Fund III, L.P.
			Illinois Emerging Technologies Fund III, L.P. distribution received via wire transfer.
31.	11/13/2020	\$809,363	Purchase Homestead Capital USA Farmland Fund III, L.P.
	11/13/2020	\$809,363	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
32.	11/16/2020	\$116,586	Purchase Northern Trust Institutional Money Market Fund
	11/16/2020	\$116,586	Sale Homestead Capital USA Farmland Fund III, L.P.
			Homestead Capital USA Farmland Fund III, L.P. distribution received via wire transfer.
33.	11/18/2020	\$129,384	Purchase Northern Trust Institutional Money Market Fund
	11/18/2020	\$129,384	Sale Adams Street Partnership Fund - 2008 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2008 U.S. Fund, L.P. distribution received via wire transfer.
34.	11/20/2020	\$102,717	Purchase Northern Trust Institutional Money Market Fund
	11/20/2020	\$102,717	Sale Adams Street Partnership Fund - 2009 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2009 U.S. Fund, L.P. distribution received via wire transfer.
35.	11/25/2020	\$107,224	Purchase Icon Software Partners B, L.P.
	11/25/2020	\$107,224	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
36.	11/30/2020	\$979,478	Purchase Merit Mezzanine Fund VI, L.P.
	11/30/2020	\$979,478	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
37.	11/30/2020	\$1,473,444	Purchase Northern Trust Institutional Money Market Fund
	11/30/2020	\$1,473,444	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds.

38.	12/2/2020	\$3,500,000	Purchase Attucks - Garcia Hamilton
	12/2/2020	\$3,500,000	Purchase BlackRock ESG Insights U.S. All Cap Equity Fund B
	12/2/2020	\$3,500,000	Purchase BlackRock MSCI ACWI ex-US IMI Fund
	12/2/2020	\$10,500,000	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to maintain asset allocation policy.		
39.	12/2/2020	\$438,164	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	12/2/2020	\$438,164	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
40.	12/3/2020	\$1,162,366	Purchase ParkerGale Capital II, L.P.
	12/3/2020	\$1,162,366	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
41.	12/9/2020	\$178,445	Purchase Northern Trust Institutional Money Market Fund
	12/9/2020	\$178,445	Sale Adams Street Partnership Fund - 2004 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2004 U.S. Fund, L.P. distribution received via wire transfer.		
42.	12/10/2020	\$6,000,000	Purchase Attucks - Garcia Hamilton
	12/10/2020	\$36,669	Purchase Northern Trust Institutional Money Market Fund
	12/10/2020	\$6,036,669	Sale Artisan High Income Fund
	Staff initiated transaction to maintain asset allocation policy.		
43.	12/10/2020	\$110,373	Purchase Northern Trust Institutional Money Market Fund
	12/10/2020	\$110,373	Sale Adams Street Partnership Fund - 2010 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2010 U.S. Fund, L.P. distribution received via wire transfer.		
44.	12/18/2020	\$1,068,394	Purchase Clearlake Capital Partners VI (USTE), L.P.
	12/18/2020	\$1,068,394	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
45.	12/22/2020	\$2,007,137	Purchase Varsity Healthcare Partners III-A, L.P.
	12/22/2020	\$2,007,137	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
46.	12/28/2020	\$115,500	Purchase Illinois Emerging Technologies Fund III, L.P.
	12/28/2020	\$115,500	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
47.	12/30/2020	\$106,024	Purchase Northern Trust Institutional Money Market Fund
	12/30/2020	\$106,024	Sale Adams Street Partnership Fund - 2009 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2009 U.S. Fund, L.P. distribution received via wire transfer.		
48.	12/31/2020	\$402,550	Purchase University of Illinois Operating Account
	12/31/2020	\$402,550	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund budgeted spending.		
49.	12/31/2020	\$180,679	Purchase Northern Trust Institutional Money Market Fund
	12/31/2020	\$180,679	Sale PRISA, L.P.
	PRISA, L.P. distribution received via wire transfer.		
50.	1/5/2021	\$103,857	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	1/5/2021	\$103,857	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		

51.	1/14/2021	\$350,000	Purchase Oaktree Opportunities Fund Xb, L.P.
	1/14/2021	\$350,000	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
52.	1/15/2021	\$500,000	Purchase Oaktree Opportunities Fund XI Feeder (Cayman), L.P.
	1/15/2021	\$500,000	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
53.	1/21/2021	\$1,022,098	Purchase Northern Trust Institutional Money Market Fund
	1/21/2021	\$1,022,098	Sale Heitman America Real Estate Trust, L.P.
	Staff initiated transaction to maintain asset allocation policy.		
54.	1/21/2021	\$103,894	Purchase Northern Trust Institutional Money Market Fund
	1/21/2021	\$103,894	Sale Heitman America Real Estate Trust, L.P.
	Heitman America Real Estate Trust, L.P. distribution received via wire transfer.		
55.	1/27/2021	\$1,190,081	Purchase Clearlake Capital Partners VI (USTE), L.P.
	1/27/2021	\$1,190,081	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
56.	1/28/2021	\$163,678	Purchase Northern Trust Institutional Money Market Fund
	1/28/2021	\$163,678	Sale Adams Street Partnership Fund - 2008 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2008 U.S. Fund, L.P. distribution received via wire transfer.		
57.	1/29/2021	\$2,618,684	Purchase Northern Trust Institutional Money Market Fund
	1/29/2021	\$2,618,684	Sale University of Illinois Operating Account
	Staff initiated transaction to invest Operating Pool funds.		
58.	2/5/2021	\$849,086	Purchase Clearlake Capital Partners VI (USTE), L.P.
	2/5/2021	\$849,086	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
59.	2/5/2021	\$507,895	Purchase Clearlake Flagship Plus Partners (Offshore), L.P.
	2/5/2021	\$507,895	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
60.	2/8/2021	\$103,405	Purchase Northern Trust Institutional Money Market Fund
	2/8/2021	\$103,405	Sale Adams Street Partnership Fund - 2011 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2011 U.S. Fund, L.P. distribution received via wire transfer.		
61.	2/8/2021	\$174,318	Purchase Northern Trust Institutional Money Market Fund
	2/8/2021	\$174,318	Sale Adams Street Partnership Fund - 2010 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2010 U.S. Fund, L.P. distribution received via wire transfer.		
62.	2/8/2021	\$134,923	Purchase Northern Trust Institutional Money Market Fund
	2/8/2021	\$134,923	Sale Adams Street Partnership Fund - 2009 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2009 U.S. Fund, L.P. distribution received via wire transfer.		
63.	2/9/2021	\$150,690	Purchase Clearlake Flagship Plus Partners (Offshore), L.P.
	2/9/2021	\$150,690	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		

64.	2/25/2021	\$302,623	Purchase Northern Trust Institutional Money Market Fund
	2/25/2021	\$302,623	Sale Adams Street Partnership Fund - Co-Investment Fund III A, L.P.
			Adams Street Partnership Fund - Co-Investment Fund III A, L.P. distribution received via wire transfer.
65.	2/26/2021	\$1,614,483	Purchase Northern Trust Institutional Money Market Fund
	2/26/2021	\$1,614,483	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds.
66.	2/26/2021	\$258,145	Purchase Northern Trust Institutional Money Market Fund
	2/26/2021	\$258,145	Sale Adams Street Partnership Fund - 2013 Global Fund, L.P.
			Adams Street Partnership Fund - 2013 Global Fund, L.P. distribution received via wire transfer.
67.	3/3/2021	\$20,000,000	Purchase Hudson Bay International Fund, Ltd.
	3/3/2021	\$15,000,000	Sale BlackRock ESG Insights U.S. All Cap Equity Fund B
	3/3/2021	\$5,000,000	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to maintain asset allocation policy.
68.	3/12/2021	\$340,059	Purchase Clearlake Capital Partners IV, L.P.
	3/12/2021	\$340,059	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
69.	3/12/2021	\$942,358	Purchase Northern Trust Institutional Money Market Fund
	3/12/2021	\$942,358	Sale Clearlake Capital Partners IV, L.P.
			Clearlake Capital Partners IV, L.P. distribution received via wire transfer.
70.	3/18/2020	\$6,999,485	Purchase Northern Trust Institutional Money Market Fund
	3/18/2020	\$6,999,485	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds.
71.	3/24/2021	\$3,750,000	Purchase FEG Select LLC - TG XIV
	3/24/2021	\$3,750,000	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
72.	3/26/2021	\$104,261	Purchase Northern Trust Institutional Money Market Fund
	3/26/2021	\$104,261	Sale Adams Street Partnership Fund - 2007 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2007 U.S. Fund, L.P. distribution received via wire transfer.
73.	3/31/2021	\$3,496,000	Purchase Elliott International Limited - 8th Commitment
	3/31/2021	\$3,496,000	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
74.	3/31/2021	\$108,440	Purchase Homestead Capital USA Farmland Fund III, L.P.
	3/31/2021	\$108,440	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
75.	3/31/2021	\$161,957	Purchase Northern Trust Institutional Money Market Fund
	3/31/2021	\$161,957	Sale PRISA, L.P.
			PRISA, L.P. distribution received via wire transfer.
76.	4/5/2021	\$524,199	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	4/5/2021	\$524,199	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.

77.	4/5/2021	\$4,000,000	Purchase Northern Trust Institutional Money Market Fund
	4/5/2021	\$4,000,000	Sale Ariel Investments
	Staff initiated transaction to maintain asset allocation policy.		
78.	4/13/2021	\$3,750,000	Purchase FEG Select LLC - TG XIV
	4/13/2021	\$3,750,000	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
79.	4/14/2021	\$335,536	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	4/14/2021	\$335,536	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
80.	4/16/2021	\$225,000	Purchase Northern Trust Institutional Money Market Fund
	4/16/2021	\$225,000	Sale Oaktree Opportunities Fund X, L.P.
	Oaktree Opportunities Fund X, L.P. distribution received via wire transfer.		
81.	4/22/2021	\$100,748	Purchase Northern Trust Institutional Money Market Fund
	4/22/2021	\$100,748	Sale Heitman America Real Estate Trust, L.P.
	Heitman America Real Estate Trust, L.P. distribution received via wire transfer.		
82.	4/22/2021	\$645,960	Purchase Northern Trust Institutional Money Market Fund
	4/22/2021	\$645,960	Sale Heitman America Real Estate Trust, L.P.
	Staff initiated transaction to maintain asset allocation policy.		
83.	4/26/2021	\$1,770,470	Purchase University of Illinois Operating Account
	4/26/2021	\$229,530	Purchase Northern Trust Institutional Money Market Fund
	4/26/2021	\$2,000,000	Sale Ariel Investments
	Staff initiated transaction to fund budgeted spending and maintain asset allocation policy.		
84.	5/3/2021	\$798,366	Purchase Farallon Real Estate Institutional Partners III, L.P.
	5/3/2021	\$798,366	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
85.	5/3/2021	\$218,523	Purchase Northern Trust Institutional Money Market Fund
	5/3/2021	\$218,523	Sale Adams Street Partnership Fund - 2009 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2009 U.S. Fund, L.P. distribution received via wire transfer.		
86.	5/4/2021	\$144,309	Purchase Northern Trust Institutional Money Market Fund
	5/4/2021	\$144,309	Sale Adams Street Partnership Fund - 2011 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2011 U.S. Fund, L.P. distribution received via wire transfer.		
87.	5/7/2021	\$229,548	Purchase Northern Trust Institutional Money Market Fund
	5/7/2021	\$229,548	Sale Adams Street Partnership Fund - 2008 U.S. Fund, L.P.
	Adams Street Partnership Fund - 2008 U.S. Fund, L.P. distribution received via wire transfer.		
88.	5/10/2021	\$3,000,000	Purchase Northern Trust Institutional Money Market Fund
	5/10/2021	\$3,000,000	Sale Ariel Investments
	Staff initiated transaction to maintain asset allocation policy.		
89.	5/12/2021	\$1,349,942	Purchase Northern Trust Institutional Money Market Fund
	5/12/2021	\$1,349,942	Sale Icon Software Partners B, L.P.
	Icon Software Partners B, L.P. distribution received via wire transfer.		

90.	5/13/2021	\$469,423	Purchase Homestead Capital USA Farmland Fund III, L.P.
	5/13/2021	\$469,423	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
91.	5/13/2021	\$908,277	Purchase Northern Trust Institutional Money Market Fund
	5/13/2021	\$908,277	Sale Clearlake Capital Partners IV, L.P.
			Clearlake Capital Partners IV, L.P. distribution received via wire transfer.
92.	5/13/2021	\$910,530	Purchase Northern Trust Institutional Money Market Fund
	5/13/2021	\$910,530	Sale Clearlake Capital Partners V, L.P.
			Clearlake Capital Partners V, L.P. distribution received via wire transfer.
93.	5/18/2021	\$3,750,000	Purchase FEG Select LLC - TG XIV
	5/18/2021	\$3,750,000	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
94.	5/18/2021	\$1,679,104	Purchase Northern Trust Institutional Money Market Fund
	5/18/2021	\$1,679,104	Sale Merit Mezzanine Fund VI, L.P.
			Merit Mezzanine Fund VI, L.P. distribution received via wire transfer.
95.	5/28/2021	\$567,854	Purchase Northern Trust Institutional Money Market Fund
	5/28/2021	\$567,854	Sale Clearlake Capital Partners IV, L.P.
			Clearlake Capital Partners IV, L.P. distribution received via wire transfer.
96.	5/31/2021	\$1,555,375	Purchase Northern Trust Institutional Money Market Fund
	5/31/2021	\$1,555,375	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds.
97.	6/3/2021	\$285,759	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	6/3/2021	\$285,759	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
98.	6/8/2021	\$434,396	Purchase Northern Trust Institutional Money Market Fund
	6/8/2021	\$434,396	Sale Adams Street Partnership Fund - 2010 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2010 U.S. Fund, L.P. distribution received via wire transfer.
99.	6/14/2021	\$197,916	Purchase Northern Trust Institutional Money Market Fund
	6/14/2021	\$197,916	Sale Adams Street Partnership Fund - 2009 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2009 U.S. Fund, L.P. distribution received via wire transfer.
100.	6/14/2021	\$458,083	Purchase Northern Trust Institutional Money Market Fund
	6/14/2021	\$458,083	Sale Clearlake Capital Partners IV, L.P.
			Clearlake Capital Partners IV, L.P. distribution received via wire transfer.
101.	6/16/2021	\$1,250,716	Purchase FEG Select LLC - TG XIV
	6/16/2021	\$1,250,716	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
102.	6/18/2021	\$752,201	Purchase Northern Trust Institutional Money Market Fund
	6/18/2021	\$752,201	Sale Adams Street Partnership Fund - 2013 Global Fund, L.P.
			Adams Street Partnership Fund - 2013 Global Fund, L.P. distribution received via wire transfer.

103.	6/18/2021	\$377,500	Purchase Adams Street Partnership Fund - 2013 Global Fund, L.P.
	6/18/2021	\$377,500	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
104.	6/21/2021	\$1,541,439	Purchase Northern Trust Institutional Money Market Fund
	6/21/2021	\$1,541,439	Sale Adams Street Partnership Fund - Co-Investment Fund III A, L.P.
			Adams Street Partnership Fund - Co-Investment Fund III A, L.P. distribution received via wire transfer.
105.	6/22/2021	\$279,306	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	6/22/2021	\$279,306	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
106.	6/22/2021	\$109,705	Purchase Northern Trust Institutional Money Market Fund
	6/22/2021	\$109,705	Sale Adams Street Partnership Fund - 2006 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2006 U.S. Fund, L.P. distribution received via wire transfer.
107.	6/22/2021	\$141,865	Purchase Northern Trust Institutional Money Market Fund
	6/22/2021	\$141,865	Sale Adams Street Partnership Fund - 2007 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2007 U.S. Fund, L.P. distribution received via wire transfer.
108.	6/22/2021	\$101,940	Purchase Northern Trust Institutional Money Market Fund
	6/22/2021	\$101,940	Sale Adams Street Partnership Fund - 2008 Non-U.S. Fund, L.P.
			Adams Street Partnership Fund - 2008 Non-U.S. Fund, L.P. distribution received via wire transfer.
109.	6/24/2021	\$117,629	Purchase Northern Trust Institutional Money Market Fund
	6/24/2021	\$117,629	Sale BlackRock Multi-Alternative Opportunities Fund (A), L.P.
			BlackRock Multi-Alternative Opportunities Fund (A), L.P. distribution received via wire transfer.
110.	6/28/2021	\$171,536	Purchase Northern Trust Institutional Money Market Fund
	6/28/2021	\$171,536	Sale Adams Street Partnership Fund - 2004 U.S. Fund, L.P.
			Adams Street Partnership Fund - 2004 U.S. Fund, L.P. distribution received via wire transfer.
111.	6/29/2021	\$1,562,797	Purchase Northern Trust Institutional Money Market Fund
	6/29/2021	\$1,562,797	Sale Clearlake Capital Partners V, L.P.
			Clearlake Capital Partners V, L.P. distribution received via wire transfer.
112.	6/29/2021	\$866,764	Purchase Clearlake Capital Partners V, L.P.
	6/29/2021	\$866,764	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
113.	6/29/2021	\$1,354,630	Purchase Northern Trust Institutional Money Market Fund
	6/29/2021	\$1,354,630	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds.
114.	6/30/2021	\$183,876	Purchase Northern Trust Institutional Money Market Fund
	6/30/2021	\$183,876	Sale PRISA, L.P.
			PRISA, L.P. distribution received via wire transfer.
115.	6/30/2021	\$6,991,000	Purchase Elliott International Limited - 8th Commitment
	6/30/2021	\$6,991,000	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.

116. 6/30/2021	\$2,000,000	Purchase Vanguard REIT Index
6/30/2021	\$2,000,000	Sale Northern Trust Institutional Money Market Fund

Staff initiated transaction to maintain asset allocation policy.

Miscellaneous Private Equity Transactions

The cumulative amount of 2021 fiscal year capital calls less than \$100,000 each are listed below:

- * Adams Street Partners total \$87,000
- * BlackRock Multi-Alternative Opportunities Fund (A), L.P. total \$215,221
- * Centana Growth Partners II, L.P. total \$125,994
- * Homestead Capital USA Farmland Fund III, L.P. total \$276,543
- * Icon Software Partners B, L.P. total \$28,359
- * Illinois Emerging Technologies Fund III, L.P. total \$173,700

The cumulative amount of 2021 fiscal year distributions from private equity firms less than \$100,000 each are listed below:

- * Adams Street Partners total \$2,198,533
- * BlackRock Multi-Alternative Opportunities Fund (A), L.P. total \$179,591
- * Clearlake Capital Partners IV, L.P. total \$3,972
- * Clearlake Capital Partners V, L.P. total \$27,074
- * Clearlake Capital Partners VI (USTE), L.P. total \$74,025
- * Clearlake Flagship Plus Partners (Offshore), L.P. total \$5,809
- * Homestead Capital USA Farmland Fund III, L.P. total \$143,866
- * Illinois Emerging Technologies Fund II, L.P. total \$43,200
- * Merit Mezzanine Fund VI, L.P. total \$262,360
- * Oaktree Opportunities Fund X, L.P. total \$94,500

University of Illinois System - Investment Office
 Security Inventory
 By Fund Group
 June 30, 2021

Appendix D

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<u>CURRENT FUNDS</u>					
<u>Agency Funds</u>					
1-901237 - DIA Dugout Club					
JP MORGAN - DIA DUGOUT CLUB	0.01		298,219.97	298,219.97	298,219.97
1-901238 - DIA Rebounders					
JP MORGAN - DIA REBOUNDERS	0.01		98,433.03	98,433.03	98,433.03
1-901239 - DIA Courtsiders					
JP MORGAN - DIA COURTSIDERS	0.01		89,854.37	89,854.37	89,854.37
1-901240 - DIA Quarterback Club					
JP MORGAN - DIA QUARTERBACK CLUB	0.01		21,538.57	21,538.57	21,538.57
1-901243 - DIA On Deck Circle					
JP MORGAN - DIA ON DECK CIRCLE	0.01		8,093.92	8,093.92	8,093.92
1-901245 - DIA Advantage Illinois					
JP MORGAN - DIA ADVANTAGE ILLINOIS	0.01		66,505.00	66,505.00	66,505.00
1-901248 - DIA Networkers					
JP MORGAN - DIA NETWORKERS	0.01		28,797.66	28,797.66	28,797.66
9-901027 - 292 CARLI					
JP MORGAN - CARLI	0.01		4,592,997.88	4,592,997.88	4,592,997.88
TOTAL AGENCY FUNDS				5,204,440.40	5,204,440.40

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
Operating Funds Pool					
51000 - Collateralized Bank Balances					
COLLATERALIZED BANK BALANCES	0.00		12,939,070.37	12,939,070.37	12,939,070.37
9-200100-Neuberger Intermediate					
Asset-Backed Securities					
CHASE FDG MTG LN 2004-1 MTG LN	0.55	12/25/33	7,237.63	7,237.63	6,968.47
PFS FING CORP .775% 08-17-2026	0.78	08/17/26	1,090,000.00	1,089,872.25	1,084,108.33
Commercial Mortgage Backed Securities					
BENCHMARK 2021-B26 MTG TR COML	1.00	06/15/54	5,571,947.00	383,789.31	384,746.28
CD 2018-CD7 MTG TR COML MTG PA	4.28	08/15/51	400,000.00	461,171.88	461,293.12
CD COMMERCIAL MORT TR SER 2018	3.28	08/15/51	226,315.59	226,311.50	231,478.57
CITIGROUP COML MTG TR 2014-GC2	3.34	07/10/47	428,992.13	433,181.50	446,285.02
CITIGROUP COML MTG TR SR 2017-	3.47	10/12/50	255,000.00	275,091.21	280,400.07
CMO CITIGROUP COML MTG TR 2013	3.73	04/10/46	585,000.00	583,103.32	608,526.30
CMO CITIGROUP COML MTG TR 2017	2.01	08/15/50	61,835.82	61,835.48	61,903.32
CMO CITIGROUP COML MTG TR SER	4.41	11/10/51	535,000.00	622,752.54	623,447.11
CMO COMM 2013-CCRE12 MTG TR MT	4.05	10/10/46	665,000.00	709,828.91	710,699.73
CMO COMM 2014-CCRE21 MTG TR MT	3.53	12/10/47	418,478.78	430,673.52	445,457.81
CMO COMM 2017-COR2 MTG TR COML	2.11	09/10/50	74,194.43	74,193.75	74,745.23
CMO COMM MTG TR COML SER 2015-	3.76	08/10/48	435,000.00	442,544.53	478,060.04
CMO CSAIL 2017-CX9 COML MTG TR	2.02	09/15/50	57,245.11	57,245.04	57,555.24
CMO GS MTG SECS TR 2013-GCJ14	3.82	08/10/46	470,190.12	488,905.89	483,545.26
CMO JPMBB COML MTG SECS TR 201	3.80	09/15/47	950,000.00	1,000,240.24	1,026,610.95
CMO JPMBB COMM MTG SECS TST SE	3.80	08/15/48	415,000.00	422,408.40	452,484.13
CMO MORGAN STANLEY BK AMER MER	2.11	11/15/52	11,688.27	11,688.06	11,695.90
CMO MORGAN STANLEY CAP I TR 20	4.88	10/15/51	290,000.00	298,673.47	333,902.06
CMO SER 12-C9 CL A3 2.87% DUE	2.87	11/15/45	541,102.82	519,162.80	553,103.78
CMO UBS COML MTG TR 2017-C4 CO	2.13	10/15/50	17,334.78	17,334.44	17,347.14
CMO WELLS FARGO COML MTG TR 20	3.16	08/15/51	180,496.77	180,492.43	184,260.42
CMO WELLS FARGO COML MTG TR 20	4.15	08/15/51	250,000.00	281,875.00	286,770.45
CMO WELLS FARGO COML MTG TR 20	4.30	01/15/52	850,000.00	977,068.36	987,357.96
COMM SER 2014-CR21 CLS AM 2.1	3.99	12/10/47	285,000.00	288,039.26	307,855.75
CSAIL SER 2015-C1 CL B 4.0437	4.04	04/15/50	530,000.00	533,951.76	553,751.84
DEUTSCHE BANK COMMERCIAL MTG T	3.28	05/10/49	663,500.00	682,271.00	714,393.70
GS MTG SECS SER 14-GC18 CL A4	4.07	01/10/47	565,000.00	604,142.57	604,747.86
PVTPL CMO ANGEL OAK MTG TR SER	2.62	11/25/59	367,214.48	367,213.54	369,336.06
PVTPL CMO GCAT 2019-NQM2 TR SE	2.86	09/25/59	523,092.63	523,088.50	524,874.18
PVTPL CMO GCAT 2019-NQM3 TR 0.	2.69	11/25/59	331,903.81	331,896.19	339,790.64
PVTPL CMO GS MTG SECS TR 2012-	3.75	11/10/45	435,000.00	429,103.71	446,207.64
PVTPL CMO NEW RESIDENTIAL MTG	2.71	11/25/59	421,463.89	421,463.89	426,386.80
PVTPL CMO STARWOOD MTG RESIDEN	2.61	09/27/49	306,564.57	306,560.31	310,377.83
PVTPL CMO VERUS SECURITIZATION	1.05	06/25/66	730,000.00	729,994.45	729,965.25
PVTPL CMO VERUS SECURITIZATION	2.64	11/25/59	230,681.66	230,681.60	234,538.29
STARWOOD MTG RESIDENTIAL TR 20	1.13	06/25/56	580,000.00	579,990.60	579,990.60
UBS COML MTG TR 2017-C2 COML M	3.49	08/15/50	405,000.00	402,800.98	444,932.76
WELLS FARGO COML MTG TR 2012-L	4.14	10/15/45	410,000.00	414,312.50	424,066.57
WFRBS COML MTG TR 2014-C22 MTG	4.07	09/15/57	390,000.00	415,883.20	421,747.33
Corporate Bonds					
ABBVIE INC 2.6%	2.60	11/21/24	1,065,000.00	1,135,158.13	1,122,986.03
ABBVIE INC 2.95%	2.95	11/21/26	495,000.00	545,836.80	532,098.45
AMAZON COM INC 2.1% DUE 05-12-	2.10	05/12/31	785,000.00	784,858.70	798,198.84
AMERICAN EXPRESS CO 3.7% DUE	3.70	11/05/21	340,000.00	339,925.20	343,102.31
ANHEUSER-BUSCH INBEV WORLDWIDE	4.75	01/23/29	505,000.00	503,409.25	601,588.65
APPLE INC 1.65% DUE	1.65	02/08/31	770,000.00	769,784.40	757,915.05
APPLE INC 3.2% DUE 05-11-2027/	3.20	05/11/27	345,000.00	345,000.00	381,097.67
AT&T INC 2.25% DUE 02-01-2032	2.25	02/01/32	360,000.00	359,348.40	353,325.54

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
AT&T INC 2.3% DUE 06-01-2027	2.30	06/01/27	455,000.00	454,326.60	470,607.78
AT&T INC 2.75% DUE 06-01-2031	2.75	06/01/31	720,000.00	718,840.80	748,431.74
AT&T INC 4.35% DUE 03-01-2029/	4.35	03/01/29	745,000.00	741,334.60	862,603.46
B A T CAP CORP 2.259% DUE	2.26	03/25/28	1,270,000.00	1,270,000.00	1,260,473.30
BANK AMER CORP 2.592% DUE	2.59	04/29/31	330,000.00	330,000.00	340,209.27
BANK AMER CORP 3.366% DUE 01-2	3.37	01/23/26	810,000.00	781,836.30	873,337.97
BOEING CO 1.433% 02-04-2024	1.43	02/04/24	1,735,000.00	1,735,000.00	1,739,591.50
BOEING CO FIXED 5.15% DUE 05-0	5.15	05/01/30	1,495,000.00	1,495,000.00	1,770,311.67
CHARTER COMMUNICATIONS OPER LL	4.46	07/23/22	250,000.00	254,345.00	258,822.19
CHARTER COMMUNICATIONS OPER LL	2.80	04/01/31	775,000.00	771,597.75	792,291.42
CITIGROUP INC 2.876% DUE	2.88	07/24/23	530,000.00	530,000.00	543,607.59
COMCAST CORP NEW 1.5% DUE	1.50	02/15/31	1,130,000.00	1,126,191.90	1,070,648.48
CROWN CASTLE INTL CORP 2.1% DU	2.10	04/01/31	215,000.00	214,023.90	209,522.92
CROWN CASTLE INTL CORP NEW 1.0	1.05	07/15/26	215,000.00	214,324.90	209,979.08
CVS HEALTH CORP 1.3% DUE 08-21	1.30	08/21/27	575,000.00	573,390.00	564,020.81
DIAMONDBACK ENERGY INC 3.125%	3.13	03/24/31	385,000.00	383,687.15	398,997.07
DISNEY WALT CO 3.8% DUE 03-22-	3.80	03/22/30	420,000.00	418,824.00	479,624.55
DUKE ENERGY CORP NEW SR NT 2.5	2.55	06/15/31	745,000.00	744,016.60	753,882.89
ENTERGY TEX INC 1.75% DUE	1.75	03/15/31	375,000.00	373,612.50	359,309.21
EVERGY INC 2.45% DUE	2.45	09/15/24	545,000.00	544,051.70	570,745.80
EXXON MOBIL CORP 2.61% DUE	2.61	10/15/30	770,000.00	770,000.00	811,572.95
FOX CORP 4.709% 01-25-2029	4.71	01/25/29	735,000.00	894,450.90	862,930.97
GE CAP FDG LLC 4.05% DUE	4.05	05/15/27	1,395,000.00	1,569,244.58	1,578,842.38
GENERAL ELEC CO 3.45% DUE	3.45	05/01/27	920,000.00	918,574.00	1,011,327.53
GENERAL MTRS CO 6.8% DUE 10-01	6.80	10/01/27	495,000.00	493,886.25	623,486.25
GOLDMAN SACHS GROUP INC 1.992%	1.99	01/27/32	385,000.00	385,000.00	373,909.85
GOLDMAN SACHS GROUP INC 3.272%	3.27	09/29/25	560,000.00	559,813.48	599,078.81
GOLDMAN SACHS GROUP INC 3.691%	3.69	06/05/28	460,000.00	440,712.20	507,889.92
HSBC HLDGS PLC 2.013% DUE	2.01	09/22/28	390,000.00	390,000.00	391,328.60
JPMORGAN CHASE & CO 2.956% DUE	2.96	05/13/31	390,000.00	390,000.00	409,697.59
JPMORGAN CHASE & CO 3.22% DUE	3.22	03/01/25	790,000.00	796,521.38	839,241.16
JPMORGAN CHASE & CO 3.782% DUE	3.78	02/01/28	785,000.00	766,960.70	871,703.86
KINDER MORGAN ENERGY PARTNERS	4.15	02/01/24	450,000.00	456,715.99	485,896.12
KINDER MORGAN INC DEL 4.3% DUE	4.30	06/01/25	460,000.00	465,188.80	512,162.53
MARATHON PETE CORP 4.5% DUE 05	4.50	05/01/23	1,505,000.00	1,504,112.05	1,605,013.36
MITSUBISHI UFJ FINL GROUP INC	2.62	07/18/22	855,000.00	855,000.00	876,058.88
MORGAN STANLEY 1.928% DUE 04-2	1.93	04/28/32	385,000.00	385,000.00	374,230.88
MORGAN STANLEY 3.625% DUE 01-2	3.63	01/20/27	570,000.00	572,625.74	632,027.37
MORGAN STANLEY FORMERLY MORGAN	3.77	01/24/29	595,000.00	637,875.70	667,784.94
ORACLE CORP 2.5% DUE 04-01-202	2.50	04/01/25	1,265,000.00	1,264,531.95	1,328,803.58
ORACLE CORP 2.875% DUE 03-25-2	2.88	03/25/31	1,155,000.00	1,153,209.75	1,201,290.45
PACIFIC GAS & ELEC CO 2.5% DUE	2.50	02/01/31	690,000.00	689,282.40	646,907.06
PHILIP MORRIS INTL INC 1.75% D	1.75	11/01/30	460,000.00	455,363.20	444,511.13
PIONEER NAT RES CO 1.125% DUE	1.13	01/15/26	775,000.00	774,852.75	767,379.43
PVTPL 7-ELEVEN INC 1.8% DUE	1.80	02/10/31	925,000.00	924,491.25	884,233.76
PVTPL BROADCOM INC 3.419% DUE	3.42	04/15/33	570,000.00	573,022.17	598,593.63
PVTPL BROADCOM INC SR NT 144A	3.15	11/15/25	215,000.00	232,026.12	230,432.78
PVTPL CARRIER GLOBAL CORP 2.72	2.72	02/15/30	145,000.00	153,533.34	150,323.87
PVTPL MARVELL TECHNOLOGY INC 2	2.45	04/15/28	470,000.00	473,572.00	479,028.68
PVTPL MARVELL TECHNOLOGY INC 2	2.95	04/15/31	545,000.00	546,051.85	564,822.18
PVTPL T-MOBILE USA INC SR SECD	3.88	04/15/30	675,000.00	724,194.00	754,528.50
PVTPL VOLKSWAGEN GROUP AMER FI	3.13	05/12/23	920,000.00	919,558.40	960,681.25
PVTPL VOLKSWAGEN GROUP AMER FI	3.35	05/13/25	705,000.00	704,259.75	760,770.74
PVTPLCARRIER GLOBAL CORP 2.49	2.49	02/15/27	450,000.00	478,915.34	470,988.61
T-MOBILE USA INC 3.75% DUE	3.75	04/15/27	1,395,000.00	1,534,215.42	1,541,475.00
VERIZON COMMUNICATIONS 2.1% DU	2.10	03/22/28	765,000.00	764,655.75	781,000.19
VERIZON COMMUNICATIONS 2.55% D	2.55	03/21/31	810,000.00	806,670.90	827,921.30
VERIZON COMMUNICATIONS INC 1.7	1.75	01/20/31	290,000.00	286,360.50	277,918.05
VOLKSWAGEN GROUP AMER FIN LLC	4.25	11/13/23	435,000.00	443,642.96	470,130.16
WELLS FARGO & CO 2.879% DUE	2.88	10/30/30	700,000.00	700,000.00	741,277.41

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
WELLS FARGO & CO MEDIUM TERM S	2.19	04/30/26	1,285,000.00	1,285,000.00	1,334,078.36
U.S. Agency Bonds					
FANNIE MAE 01/05/2051 2.5% 05-	2.50	05/01/51	722,687.04	748,884.45	748,174.61
FANNIE MAE 2.0% 02-01-2051	2.00	02/01/51	271,029.00	280,006.84	273,885.30
FANNIE MAE 2.0% 02-01-2051	2.00	02/01/51	272,767.91	282,357.40	275,764.56
FANNIE MAE 3.0% 01/03/2050 3.0	3.00	03/01/50	190,627.45	201,022.61	199,793.18
FANNIE MAE 3.0% 01/05/2050 3.0	3.00	05/01/50	201,353.31	212,427.74	210,275.46
FANNIE MAE 3.0% 01/08/2050 3.0	3.00	08/01/50	259,535.42	274,499.26	271,089.39
FANNIE MAE FN BR7795 2.5% 04-0	2.50	04/01/51	498,196.08	516,722.75	515,953.43
FED HOME LN MTG CORP DUE Q1689	3.50	04/01/43	247,136.65	246,982.19	267,933.59
FEDERAL FARM CREDIT 3.0% 11-01	3.00	11/01/48	506,741.87	533,583.36	532,166.08
FEDERAL HOME LN BKS CONS 0.9%	0.90	02/26/27	3,250,000.00	3,250,000.00	3,219,756.77
FEDERAL HOME LN MTG CORP 2.5%	2.50	02/01/51	342,839.97	352,321.64	354,931.18
FEDERAL HOME LN MTG CORP 3.0%	3.00	03/01/50	412,799.38	435,463.82	433,240.88
FEDERAL HOME LN MTG CORP GOLD	4.00	11/01/41	14,019.79	15,119.45	15,349.56
FEDERAL HOME LN MTG CORP POOL	4.50	06/01/34	1,329.86	1,270.42	1,446.58
FEDERAL HOME LN MTG CORP POOL	5.00	11/01/35	6,954.09	6,760.68	7,841.50
FEDERAL HOME LN MTG CORP POOL	5.00	08/01/35	3,072.73	3,319.49	3,521.26
FEDERAL HOME LN MTG CORP POOL	5.00	01/01/38	12,943.93	13,899.54	14,832.88
FEDERAL HOME LN MTG CORP POOL	5.00	06/01/39	8,631.48	9,529.70	9,893.12
FEDERAL HOME LN MTG CORP POOL	4.50	10/01/39	10,540.20	10,671.95	11,639.75
FEDERAL HOME LN MTG CORP POOL	4.50	03/01/40	8,428.68	8,360.21	9,308.14
FEDERAL HOME LN MTG CORP POOL	4.50	12/01/39	6,380.19	6,913.28	7,094.84
FEDERAL HOME LN MTG CORP POOL	4.50	04/01/40	4,225.04	4,266.63	4,698.57
FEDERAL HOME LN MTG CORP POOL	4.50	08/01/40	2,251.91	2,394.76	2,513.07
FEDERAL HOME LN MTG CORP POOL	4.00	01/01/41	294,751.90	310,548.77	324,178.02
FEDERAL HOME LN MTG CORP POOL	4.00	01/01/41	43,571.44	46,424.01	47,934.61
FEDERAL HOME LN MTG CORP POOL	4.50	03/01/41	21,071.06	22,285.94	23,430.93
FEDERAL HOME LN MTG CORP POOL	4.50	06/01/40	8,557.78	9,023.12	9,517.33
FEDERAL HOME LN MTG CORP POOL	3.50	04/01/42	414,922.13	414,533.12	449,856.61
FEDERAL HOME LN MTG CORP POOL	3.50	10/01/42	180,774.11	186,734.00	194,885.22
FEDERAL HOME LN MTG CORP POOL	4.00	05/01/47	73,582.15	77,594.69	79,025.29
FEDERAL HOME LN MTG CORP POOL	4.00	06/01/47	95,738.27	100,992.66	102,770.73
FEDERAL HOME LN MTG CORP POOL	4.50	08/01/35	3,179.79	3,410.31	3,502.31
FEDERAL HOME LN MTG CORP POOL	5.00	06/01/36	9,936.46	9,431.09	11,379.33
FEDERAL HOME LN MTG CORP POOL	5.00	05/01/37	6,262.14	6,740.61	7,176.74
FEDERAL HOME LN MTG CORP POOL	5.00	07/01/37	7,472.58	7,002.04	8,559.33
FEDERAL HOME LN MTG CORP POOL	5.00	03/01/38	9,219.51	9,912.42	10,534.43
FEDERAL HOME LN MTG CORP POOL	5.00	03/01/38	14,389.33	15,473.01	16,479.27
FEDERAL HOME LN MTG CORP POOL	5.00	03/01/38	10,084.48	10,859.76	11,557.14
FEDERAL HOME LN MTG CORP POOL	5.00	03/01/38	5,841.41	6,115.67	6,688.44
FEDERAL HOME LN MTG CORP POOL	5.00	12/01/38	8,304.99	8,929.20	9,511.23
FEDERAL HOME LN MTG CORP POOL	4.50	06/01/38	25,085.12	26,605.91	27,645.16
FEDERAL HOME LN MTG CORP POOL	4.50	08/01/41	83,500.73	90,520.00	92,144.31
FEDERAL HOME LN MTG CORP POOL	4.00	06/01/41	7,267.66	7,556.09	7,994.89
FEDERAL HOME LN MTG CORP POOL	4.00	07/01/42	50,567.82	51,942.64	55,618.33
FEDERAL HOME LN MTG CORP POOL	3.50	03/01/45	99,461.47	102,849.38	106,775.36
FEDERAL HOME LN MTG CORP POOL	3.00	07/01/43	59,130.75	56,922.59	62,896.32
FEDERAL HOME LN MTG CORP POOL	3.00	08/01/43	164,098.83	158,932.82	174,540.70
FEDERAL HOME LN MTG CORP POOL	3.00	09/01/43	180,567.74	173,749.94	192,048.53
FEDERAL HOME LN MTG CORP POOL	4.00	11/01/43	19,155.45	19,933.65	20,875.51
FEDERAL HOME LN MTG CORP POOL	3.00	01/01/45	134,242.78	134,211.33	141,445.75
FEDERAL HOME LN MTG CORP POOL	4.00	07/01/45	31,401.13	33,486.36	34,216.12
FEDERAL HOME LN MTG CORP POOL	3.50	03/01/46	68,932.97	68,071.32	73,718.87
FEDERAL HOME LN MTG CORP POOL	4.00	03/01/46	31,394.04	33,610.88	33,966.32
FEDERAL HOME LN MTG CORP POOL	3.50	04/01/46	111,000.20	108,363.94	118,608.29
FEDERAL HOME LN MTG CORP POOL	4.50	05/01/46	12,621.68	13,621.55	13,773.42
FEDERAL HOME LN MTG CORP POOL	4.50	09/01/46	37,051.32	39,587.02	40,380.18
FEDERAL HOME LN MTG CORP POOL	3.50	04/01/47	58,236.91	58,437.09	61,697.71
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/47	66,002.94	67,745.84	69,853.49

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	Coupon	Date			
FEDERAL HOME LN MTG CORP POOL	4.00	10/01/47	281,496.76	290,918.33	301,823.47
FEDERAL HOME LN MTG CORP POOL	4.00	11/01/47	247,535.17	254,961.22	265,561.42
FEDERAL HOME LN MTG CORP POOL	4.50	06/01/48	58,765.56	61,005.99	63,442.39
FEDERAL HOME LN MTG CORP POOL	3.00	10/01/46	153,010.49	153,799.46	163,279.17
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/44	232,614.38	240,138.02	251,367.33
FEDERAL HOME LN MTG CORP POOL	4.00	08/01/47	143,974.56	146,606.60	155,047.73
FEDERAL HOME LN MTG CORP POOL	3.50	11/01/46	206,048.56	201,154.92	219,935.65
FEDERAL HOME LN MTG CORP POOL	4.00	11/01/47	257,024.46	260,659.53	274,855.67
FEDERAL HOME LN MTG CORP POOL	3.50	11/01/47	244,659.38	238,714.93	260,446.22
FEDERAL HOME LN MTG CORP POOL	4.50	07/01/41	6,349.29	6,732.23	7,061.80
FEDERAL HOME LN MTG CORP POOL	4.00	02/01/42	44,440.51	46,648.66	48,650.89
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/43	94,819.19	93,204.29	103,428.20
FEDERAL HOME LN MTG CORP POOL	4.00	09/01/43	36,995.28	38,272.76	40,444.32
FEDERAL HOME LN MTG CORP POOL	4.00	09/01/43	43,082.41	45,229.80	46,932.51
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/47	124,543.64	123,745.78	132,056.02
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/47	48,315.26	50,391.30	51,132.25
FEDERAL HOME LN MTG CORP POOL	4.00	02/01/48	112,024.69	115,052.87	120,437.00
FEDERAL HOME LN MTG CORP POOL	5.88	09/15/43	763,843.02	146,479.62	134,408.46
FEDERAL HOME LN MTG CORP POOL	3.00	05/01/51	394,382.40	413,485.30	412,262.97
FEDERAL HOME LN MTG CORP POOL	4.50	06/01/50	110,991.12	120,477.40	119,700.84
FEDERAL HOME LN MTG CORP POOL	3.50	07/01/50	205,296.92	217,133.58	216,191.81
FEDERAL HOME LN MTG CORP POOL	2.00	02/01/51	463,515.98	478,109.51	468,325.38
FEDERAL HOME LN MTG CORP POOL	2.50	01/01/51	293,419.58	307,311.16	303,767.84
FEDERAL HOME LN MTG CORP POOL	2.50	03/01/51	345,267.45	354,330.73	357,573.02
FEDERAL HOME LN MTG CORP POOL	2.50	04/01/51	619,857.05	639,469.71	641,718.04
FEDERAL HOME LN MTG CORP POOL	2.50	07/01/51	350,000.00	362,386.72	362,343.73
FEDERAL HOME LN MTG CORP POOL	4.00	01/01/48	145,753.92	157,824.17	156,101.18
FEDERAL HOME LN MTG CORP Q1745	3.50	04/01/43	119,746.28	124,423.86	129,455.44
FEDERAL HOME LN MTG CORP Q3386	4.00	06/01/45	41,145.50	43,639.92	45,050.19
FEDERAL HOME LN MTG CORP SR 00	5.96	10/25/49	785,917.74	168,856.40	188,499.86
FEDERAL HOME LN MTG CORP V8199	4.00	10/01/45	109,409.82	115,230.78	118,856.80
FEDERAL HOME LN MTG CORP#SD-81	2.00	07/01/51	400,000.00	404,640.63	404,146.69
FEDERAL HOME LOAN BANKS 2.5% 0	2.50	09/01/50	343,168.35	360,165.91	355,271.14
FEDERAL HOME LOAN MORTGAGE COR	2.00	05/01/51	299,080.06	301,615.23	302,180.48
FEDERAL NATIONAL MORTGAGE ASSO	2.00	05/01/51	496,369.95	500,422.35	501,515.53
FEDERAL NATIONAL MORTGAGE ASSO	3.00	02/01/50	342,173.86	360,512.24	358,851.18
FEDERAL NATL MTG ASSN GTD MTG	4.00	12/01/40	82,849.52	86,629.53	91,104.42
FEDERAL NATL MTG ASSN GTD MTG	4.50	02/01/41	7,863.60	8,318.20	8,676.10
FEDERAL NATL MTG ASSN GTD MTG	4.50	03/01/41	10,235.01	10,831.51	11,296.95
FEDERAL NATL MTG ASSN GTD MTG	4.50	02/01/41	5,543.12	5,837.60	6,118.14
FEDERAL NATL MTG ASSN GTD MTG	4.00	03/01/41	201,699.57	212,540.93	220,428.16
FEDERAL NATL MTG ASSN GTD MTG	4.50	04/01/41	6,773.64	7,251.48	7,558.90
FEDERAL NATL MTG ASSN GTD MTG	4.50	06/01/41	6,589.42	7,030.09	7,350.28
FEDERAL NATL MTG ASSN GTD MTG	4.50	09/01/41	2,906.15	3,074.06	3,230.86
FEDERAL NATL MTG ASSN GTD MTG	4.50	11/01/41	9,427.95	10,119.56	10,529.27
FEDERAL NATL MTG ASSN GTD MTG	3.50	12/01/41	373,068.05	373,476.10	407,275.55
FEDERAL NATL MTG ASSN GTD MTG	4.00	12/01/41	93,308.64	96,355.76	102,615.37
FEDERAL NATL MTG ASSN GTD MTG	4.00	02/01/41	77,451.01	81,081.53	84,953.42
FEDERAL NATL MTG ASSN GTD MTG	4.50	11/01/41	52,560.05	56,116.06	58,592.42
FEDERAL NATL MTG ASSN GTD MTG	4.00	12/01/41	95,126.32	98,307.10	105,878.61
FEDERAL NATL MTG ASSN GTD MTG	3.50	01/01/44	71,406.75	73,024.55	78,445.20
FEDERAL NATL MTG ASSN GTD MTG	4.00	02/01/45	293,821.18	299,543.19	322,711.14
FEDERAL NATL MTG ASSN GTD MTG	4.00	06/01/45	76,974.43	81,532.77	84,087.82
FHLMC G60919 4.5% 09-01-2046	4.50	09/01/46	48,978.55	52,330.53	53,423.27
FHLMC GOLD G02667 5.0 01-01-20	5.00	01/01/37	11,766.89	12,708.25	13,475.14
FHLMC GOLD G08178 5.0 02-01-20	5.00	02/01/37	1,162.50	1,198.80	1,332.04
FHLMC GOLD G08372 4.5 11-01-20	4.50	11/01/39	21,148.15	22,549.22	23,354.58
FHLMC GOLD G08721 3.0 09-01-20	3.00	09/01/46	18,456.63	18,488.34	19,436.12
FHLMC GOLD POOL# G67710 3.5%	3.50	03/01/48	259,915.59	255,732.59	280,430.68
FHLMC GOLD POOL#V83204 4.5% 05	4.50	05/01/47	33,963.24	36,404.35	36,695.99
FHLMC GOLD Q00232 4.5 04-01-20	4.50	04/01/41	9,599.86	10,285.34	10,599.23

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FHLMC GOLD Q02583 4.5 08-01-20	4.50	08/01/41	3,332.11	3,509.65	3,599.37
FHLMC GOLD Q05926 4.0% 02-01-2	4.00	02/01/42	74,911.71	78,657.30	82,392.96
FHLMC GOLD Q30470 4.0	4.00	12/01/44	14,112.93	15,061.15	15,374.55
FHLMC GOLD Q35614 3.5 08-01-20	3.50	08/01/45	85,679.93	88,585.02	92,401.79
FHLMC GOLD Q38470 4.0 01-01-20	4.00	01/01/46	19,003.98	20,280.82	20,577.40
FHLMC GOLD Q39438 4.0 03-01-20	4.00	03/01/46	216,432.87	220,964.45	234,560.03
FHLMC GOLD Q39644 3.5 03-01-20	3.50	03/01/46	142,125.37	138,638.86	151,563.01
FHLMC GOLD Q40097 4.5 04-01-20	4.50	04/01/46	62,686.97	66,039.27	67,719.01
FHLMC GOLD Q40375 3.5 05-01-20	3.50	05/01/46	53,499.16	54,151.19	57,211.25
FHLMC GOLD Q40553 4.0% 05-01-2	4.00	05/01/46	99,493.00	105,058.40	107,900.49
FHLMC GOLD Q45458 4.0 08-01-20	4.00	08/01/46	100,010.63	105,558.10	108,213.44
FHLMC GOLD Q46283 4.0% DUE	4.00	02/01/47	94,263.51	95,677.47	101,234.95
FHLMC GOLD Q47623 4.0% DUE	4.00	04/01/47	105,026.49	107,438.82	112,767.56
FHLMC GOLD Q49394 4.5% 07-01-2	4.50	07/01/47	80,565.11	83,787.72	87,440.74
FHLMC GOLD V80509 4.0 10-01-20	4.00	10/01/43	154,015.06	163,713.21	168,373.46
FHLMC GOLD V81873 4.0 08-01-20	4.00	08/01/45	7,204.22	7,695.01	7,824.36
FHLMC MULTICLASS SER 004572 CL	5.98	04/15/46	1,146,243.01	218,831.51	239,680.22
FHLMC MULTICLASS SER 4031 CL P	4.00	03/15/42	739,050.72	129,014.89	89,562.23
FHLMC MULTICLASS SER 4385 CL I	4.50	09/15/44	523,060.39	116,407.21	84,698.38
FHLMC PC GOLD Q49100 4.0% 07-0	4.00	07/01/47	95,483.33	100,376.85	102,264.25
FHLMC POOL #QA7325 3.0% 02-01-	3.00	02/01/50	213,736.23	219,513.80	224,077.26
FHLMC POOL #QB1146 3.0%	3.00	07/01/50	312,546.80	330,127.57	326,577.70
FHLMC POOL #QB2682 2.5% DUE 08	2.50	08/01/50	305,532.68	322,193.77	316,308.14
FHLMC POOL #QB4785 2.5% 10-01-	2.50	10/01/50	457,226.06	477,944.12	473,473.25
FHLMC POOL #QB9401 2.0% DUE	2.00	03/01/51	402,466.83	407,246.14	406,708.44
FHLMC POOL #ZA7141 3.0%	3.00	06/01/49	41,862.75	42,771.96	43,677.59
FHLMC POOL G0-8768 4.5%	4.50	06/01/47	171,760.25	183,213.16	186,485.75
FHLMC Q49888 3.5% DUE 08-01-20	3.50	08/01/47	168,866.78	169,236.19	178,737.02
FHLMC V83421 4.0%	4.00	09/01/47	221,139.01	231,539.47	236,646.85
FNMA #B02200 3.5% 09-01-2049	3.50	09/01/49	168,967.96	174,776.25	177,857.83
FNMA .6%	0.60	07/29/25	2,650,000.00	2,651,060.00	2,610,476.92
FNMA 3% MBS 01/04/2047 USD'CA5	3.00	04/01/47	222,414.62	235,446.74	231,850.70
FNMA 3.0% DUE 05-01-2050 BEO	3.00	05/01/50	204,102.74	215,895.54	213,233.87
FNMA 4.5% 10-01-2047	4.50	10/01/47	81,547.95	89,218.56	88,316.73
FNMA FLTG RT SER 16-95 CL US	5.91	12/25/46	696,561.54	123,857.71	160,597.28
FNMA POOL #735925 5.0% DUE 10-	5.00	10/01/35	109,700.65	119,385.16	125,594.41
FNMA POOL #888405 5.0% DUE 12-	5.00	12/01/36	8,970.28	9,389.36	10,270.77
FNMA POOL #AA8487 4.5% DUE 07-	4.50	07/01/39	12,342.47	12,343.44	13,763.98
FNMA POOL #AB1389 4.5% DUE 08-	4.50	08/01/40	150,657.77	162,992.89	167,719.25
FNMA POOL #AB3419 4.5% DUE 08-	4.50	08/01/41	12,082.48	12,816.89	13,333.77
FNMA POOL #AB5937 3.5% DUE 08-	3.50	08/01/42	317,408.48	317,309.27	343,028.52
FNMA POOL #AB7965 3.5% DUE 02-	3.50	02/01/43	112,030.55	110,787.72	120,699.82
FNMA POOL #AB9358 3.5% DUE 05-	3.50	05/01/43	265,927.89	274,196.59	286,481.25
FNMA POOL #AB9965 4.0% DUE 07-	4.00	07/01/43	18,578.93	19,322.07	20,430.29
FNMA POOL #AC6795 4.5% DUE 12-	4.50	12/01/39	9,700.27	9,733.62	10,703.80
FNMA POOL #AD7859 5.0% DUE 06-	5.00	06/01/40	5,548.69	5,981.30	6,315.91
FNMA POOL #AD8950 5.0% DUE 07-	5.00	07/01/40	1,281.45	1,356.53	1,418.65
FNMA POOL #AE0313 4.5% DUE 09-	4.50	09/01/40	42,881.11	45,259.65	46,743.09
FNMA POOL #AE4476 4.0% DUE 03-	4.00	03/01/41	123,308.89	129,936.75	134,922.78
FNMA POOL #AE5745 5.0% DUE 02-	5.00	02/01/34	11,237.84	11,898.04	12,311.15
FNMA POOL #AE8259 5.0% DUE 11-	5.00	11/01/40	41,254.98	45,535.18	47,240.75
FNMA POOL #AL8341 4.5% DUE 11-	4.50	11/01/45	46,366.38	50,680.65	50,922.78
FNMA POOL #AO1214 3.5% DUE 04-	3.50	04/01/42	11,484.78	11,922.64	12,373.38
FNMA POOL #AP3647 3.5% DUE 09-	3.50	09/01/42	320,772.74	330,847.03	347,645.76
FNMA POOL #AS1540 3.5% DUE 01-	3.50	01/01/44	25,612.33	26,394.68	27,805.82
FNMA POOL #AS3470 4.0% DUE 10-	4.00	10/01/44	79,954.56	83,777.39	87,051.22
FNMA POOL #AS4797 3.5% DUE 04-	3.50	04/01/45	22,656.98	23,734.95	24,398.97
FNMA POOL #AS5662 4.0% DUE 08-	4.00	08/01/45	12,916.67	13,843.55	14,016.55
FNMA POOL #AS5823 3.5% DUE 09-	3.50	09/01/45	167,357.92	169,057.64	179,507.94
FNMA POOL #AS6400 4.0% DUE 12-	4.00	12/01/45	64,610.26	68,789.74	69,793.90
FNMA POOL #AS6532 4.5% DUE 01-	4.50	01/01/46	67,908.35	70,582.25	74,494.88

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FNMA POOL #AS6795 4.0% DUE 03-	4.00	03/01/46	84,583.64	86,063.85	91,038.89
FNMA POOL #AS7388 3.5% DUE 06-	3.50	06/01/46	219,758.97	224,085.47	234,705.16
FNMA POOL #AS7492 4.0% DUE 07-	4.00	07/01/46	52,246.54	53,177.17	56,347.96
FNMA POOL #AS7580 3.0% DUE 07-	3.00	07/01/46	200,308.73	206,349.29	210,919.97
FNMA POOL #AS7648 4.0% DUE 08-	4.00	08/01/46	91,940.50	93,233.41	98,999.95
FNMA POOL #AS8056 3.0% DUE 10-	3.00	10/01/46	99,723.81	105,520.26	104,945.94
FNMA POOL #AS8141 4.0% DUE 10-	4.00	10/01/46	164,470.37	172,205.61	177,009.88
FNMA POOL #AS8144 4.0% DUE 10-	4.00	10/01/46	97,178.24	102,781.19	104,756.65
FNMA POOL #AS8269 3.0% DUE 11-	3.00	11/01/46	129,489.00	137,136.94	135,929.80
FNMA POOL #AS8528 3.5% DUE 12-	3.50	12/01/46	167,416.22	162,524.55	177,756.10
FNMA POOL #AS8659 4.0% DUE 01-	4.00	01/01/47	38,566.02	40,822.74	41,426.54
FNMA POOL #AS8661 4.0% DUE 01-	4.00	01/01/47	144,136.06	146,365.67	155,096.81
FNMA POOL #AS9394 4.5% DUE 04-	4.50	04/01/47	332,676.15	355,599.61	361,491.70
FNMA POOL #AS9664 4.0% DUE 06-	4.00	06/01/47	38,411.47	40,614.12	41,220.77
FNMA POOL #AS9829 3.5% DUE 06-	3.50	06/01/47	89,674.47	92,056.45	94,886.37
FNMA POOL #AS9831 4.0% DUE 06-	4.00	06/01/47	83,411.96	87,888.83	89,497.28
FNMA POOL #AU1529 4.0% DUE 09-	4.00	09/01/43	50,589.34	52,407.40	53,942.61
FNMA POOL #AU2983 4.0% DUE 08-	4.00	08/01/43	126,537.62	131,139.43	139,146.09
FNMA POOL #AU3742 3.5% DUE 08-	3.50	08/01/43	96,239.12	95,727.86	104,296.81
FNMA POOL #AU4386 4.0% DUE 10-	4.00	10/01/43	96,059.44	101,747.96	104,623.34
FNMA POOL #AV0664 4.5% DUE 12-	4.50	12/01/43	27,276.60	29,373.50	30,464.13
FNMA POOL #AW0598 4.0% DUE 02-	4.00	02/01/44	23,872.90	25,014.32	26,125.29
FNMA POOL #AX0118 4.0% DUE 09-	4.00	09/01/44	189,090.03	194,408.20	208,557.93
FNMA POOL #AX0227 4.0% DUE 09-	4.00	09/01/44	27,215.53	28,839.96	28,989.04
FNMA POOL #AY1759 3.5% DUE 02-	3.50	02/01/45	178,707.59	183,622.05	191,430.01
FNMA POOL #AZ0814 3.5% DUE 07-	3.50	07/01/45	123,139.44	127,584.02	132,604.61
FNMA POOL #AZ0869 4.0% DUE 07-	4.00	07/01/45	169,981.64	176,452.30	184,670.33
FNMA POOL #AZ4788 4.0% DUE 10-	4.00	10/01/45	207,578.66	212,022.14	225,039.93
FNMA POOL #BA4244 4.0% DUE 11-	4.00	11/01/45	6,462.94	6,844.65	7,024.01
FNMA POOL #BC0300 3.5% DUE 03-	3.50	03/01/46	165,440.40	163,010.50	176,402.55
FNMA POOL #BC0793 3.5% DUE 04-	3.50	04/01/46	242,390.23	249,283.20	259,291.24
FNMA POOL #BC4114 3.5% DUE 02-	3.50	02/01/46	199,441.65	204,801.66	214,144.96
FNMA POOL #BE2975 4.0% DUE 01-	4.00	01/01/47	172,845.57	175,978.40	186,922.77
FNMA POOL #BE3619 4.0% DUE 05-	4.00	05/01/47	92,211.38	96,850.76	99,037.46
FNMA POOL #BE3702 4.0% DUE 06-	4.00	06/01/47	87,267.50	91,685.40	93,428.02
FNMA POOL #BE3767 3.5% DUE 07-	3.50	07/01/47	89,870.38	92,482.23	95,132.69
FNMA POOL #BE5475 3.5% DUE 02-	3.50	02/01/47	45,395.81	46,637.10	48,094.25
FNMA POOL #BH9360 4.0% DUE 10-	4.00	10/01/47	118,706.85	118,410.09	128,617.45
FNMA POOL #BK3044 2.5% DUE 09-	2.50	09/01/50	543,666.89	571,190.04	563,003.71
FNMA POOL #BM1761 4.0% DUE 08-	4.00	08/01/44	211,698.69	221,489.75	231,578.10
FNMA POOL #BM3065 3.5% DUE 12-	3.50	12/01/47	230,379.06	226,527.41	243,909.46
FNMA POOL #BM3688 3.5% DUE 02-	3.50	02/01/47	165,573.24	164,616.02	176,751.46
FNMA POOL #BM3900 4.0% DUE 04-	4.00	04/01/48	303,878.80	307,582.32	325,595.27
FNMA POOL #BM3932 3.5% DUE 10-	3.50	10/01/46	184,948.15	182,231.73	197,236.99
FNMA POOL #BM5179 3.0% DUE 07-	3.00	07/01/47	133,437.90	141,569.27	140,649.65
FNMA POOL #BO2201 3.0%	3.00	09/01/49	154,805.87	156,595.82	161,537.35
FNMA POOL #BO5299 3.0%	3.00	11/01/49	207,209.42	212,211.59	217,240.42
FNMA POOL #BO8947 3.0%	3.00	01/01/50	316,951.65	325,437.13	332,090.23
FNMA POOL #BO9012 3.0%	3.00	02/01/50	141,666.64	145,164.06	148,475.94
FNMA POOL #BP2099 3.0%	3.00	02/01/50	128,923.49	135,228.66	134,620.32
FNMA POOL #BP6499 3.0% DUE 07-	3.00	07/01/50	483,078.98	509,082.21	504,826.02
FNMA POOL #BP6716 2.5% DUE 09-	2.50	09/01/50	560,718.64	589,543.08	580,493.95
FNMA POOL #BQ4495 2.0%	2.00	02/01/51	393,864.18	397,864.37	397,946.98
FNMA POOL #BQ4516 2.0% DUE 02-	2.00	02/01/51	317,779.09	326,815.94	321,073.13
FNMA POOL #BQ5749 2.5% DUE 10-	2.50	10/01/50	504,057.41	529,102.77	521,988.02
FNMA POOL #BR4029 2.0% DUE 02-	2.00	02/01/51	420,507.93	435,225.70	425,127.57
FNMA POOL #BR4515 2.0% DUE 02-	2.00	02/01/51	470,833.43	486,724.06	475,878.37
FNMA POOL #CA0182 4.0% DUE 08-	4.00	08/01/47	99,409.63	103,556.88	107,110.47
FNMA POOL #CA3517 4.5% 05-01-2	4.50	05/01/49	240,758.44	260,395.31	258,327.22
FNMA POOL #CA5424 3.0%	3.00	03/01/50	303,152.07	318,120.21	316,521.19
FNMA POOL #CA8817 2.0% DUE 02-	2.00	02/01/51	689,072.86	712,759.74	696,215.87

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA POOL #FM0040 3.0% DUE 10-	3.00	10/01/41	159,703.63	165,262.08	168,826.61
FNMA POOL #FM1000 3.0% DUE 04-	3.00	04/01/47	690,347.83	724,857.90	724,153.65
FNMA POOL #FM1370 3.0% DUE 04-	3.00	04/01/46	57,810.40	61,279.02	60,979.75
FNMA POOL #FM1467 3.0% DUE 12-	3.00	12/01/47	141,142.46	144,229.95	149,268.76
FNMA POOL #FM1572 3.0% DUE 09-	3.00	09/01/48	342,250.95	352,946.30	360,250.68
FNMA POOL #FM2050 3.0% DUE 12-	3.00	12/01/49	519,490.96	542,868.05	541,862.02
FNMA POOL #FM2239 3.0% DUE 12-	3.00	12/01/48	229,259.52	236,423.88	240,855.13
FNMA POOL #FM2385 3.0% DUE 09-	3.00	09/01/48	274,352.37	290,256.23	287,219.10
FNMA POOL #FM2897 3.0% DUE 02-	3.00	02/01/48	230,711.12	244,661.94	242,394.23
FNMA POOL #FM2915 3.0% DUE 11-	3.00	11/01/48	114,507.19	121,270.28	120,997.36
FNMA POOL #FM3249 3.0% DUE 03-	3.00	03/01/50	253,274.66	266,848.60	266,122.27
FNMA POOL #FM4334 3.0% DUE 04-	3.00	04/01/50	321,279.02	339,300.78	337,599.39
FNMA POOL #FM4640 2.5% DUE 11-	2.50	11/01/50	628,362.61	658,013.48	650,523.57
FNMA POOL #FM7151 2.0% DUE 05-	2.00	05/01/51	497,688.13	501,809.62	502,847.50
FNMA POOL #FM7189 2.5% DUE 05-	2.50	05/01/51	274,192.24	284,131.71	284,007.69
FNMA POOL #FN CA6291 3.0% DUE	3.00	07/01/50	55,357.87	58,333.37	57,964.25
FNMA POOL #MA0668 4.5% DUE 03-	4.50	03/01/31	52,581.11	56,237.17	57,346.12
FNMA POOL #MA0790 4.5% DUE 07-	4.50	07/01/41	9,173.83	9,626.07	10,126.69
FNMA POOL #MA2145 4.0% DUE 01-	4.00	01/01/45	24,140.37	25,781.15	26,539.31
FNMA POOL #MA2371 4.0% DUE 08-	4.00	08/01/45	43,709.89	46,776.42	47,669.64
FNMA POOL #MA2737 3.0% DUE 09-	3.00	09/01/46	160,499.71	169,979.22	168,975.15
FNMA POOL #MA2771 3.0% DUE 10-	3.00	10/01/46	196,402.28	208,370.55	206,928.40
FNMA POOL #MA2879 4.0% DUE 01-	4.00	01/01/47	79,087.01	83,461.52	85,086.26
FNMA POOL #MA2959 3.5% DUE 04-	3.50	04/01/47	122,583.16	126,452.19	130,548.47
FNMA POOL #MA2960 4.0% DUE 04-	4.00	04/01/47	182,319.88	184,570.40	195,925.04
FNMA POOL #MA3057 3.5% DUE 07-	3.50	07/01/47	220,773.14	224,233.32	233,428.24
FNMA POOL #MA3087 3.5% DUE 08-	3.50	08/01/47	66,501.94	66,626.63	70,335.28
FNMA POOL #MA4160 3.0% DUE 10-	3.00	10/01/50	544,183.70	567,821.68	567,421.23
FNMA POOL #MA4237 2.0% DUE 01-	2.00	01/01/51	315,449.71	327,057.28	318,716.83
FNMA POOL #MA4282 2.5% DUE 03-	2.50	03/01/51	146,069.05	153,692.05	151,220.58
FNMA POOL #MA4325 2.0% DUE 04-	2.00	04/01/51	546,258.10	544,764.42	551,926.13
FNMA POOL #MA4326 2.5% DUE 05-	2.50	05/01/51	621,528.36	641,193.90	643,448.29
FNMA POOL #MA4327 3.0% DUE 05-	3.00	05/01/51	395,755.40	414,862.97	413,838.45
FNMA POOL #MA4378 2.0% DUE 07-	2.00	07/01/51	525,000.00	529,860.35	530,442.50
FNMA POOL #MA4379 2.5% DUE 07-	2.50	07/01/51	325,000.00	335,994.14	336,462.03
FNMA POOL BM5784 3.5%	3.50	05/01/47	198,455.97	204,006.54	210,963.41
FNMA POOL CA2929 3.5%	3.50	12/01/45	177,765.41	182,876.17	190,209.01
FNMA POOL# CA0237 4.0%	4.00	08/01/47	164,199.14	165,892.45	175,994.14
FNMA POOL#CA1711 CL 4.5%	4.50	05/01/48	138,224.05	143,601.82	149,264.13
FNMA REMIC SER 17-100 CL S FLT	6.06	12/25/42	705,596.11	140,589.63	158,772.39
FNMA REMIC SER 2003-W13 CL AV2	0.37	10/25/33	306.58	306.88	298.67
FNMA REMIC SER 2003-W9 CL A1 F	0.21	06/25/33	3,682.39	3,682.39	3,621.47
FNMA SER 2002-T5 CL 1A DUE 05-	0.33	05/25/32	3,116.09	3,116.09	3,103.27
FNMA SER 2003-T4 CL 1A VAR RT	0.28	09/26/33	13,970.07	13,970.07	13,868.96
FNMA SINGLE FAMILY MORTGAGE 2.	2.00	12/31/40	1,305,000.00	1,346,594.53	1,346,010.64
FNMA SINGLE FAMILY MORTGAGE 2.	0.00	07/15/50	2,560,000.00	2,579,869.79	2,584,800.03
FNMA SINGLE FAMILY MORTGAGE 2.	0.00	07/15/50	5,360,000.00	5,534,263.88	5,543,831.28
FNMA SINGLE FAMILY MORTGAGE 3.	3.00	07/25/43	3,590,000.00	3,747,624.22	3,742,084.18
FREDDIE MAC 01/10/2049 3.0% 10	3.00	10/01/49	35,779.96	37,882.03	37,504.15
FREDDIE MAC 2% 01/12/2050 2.0%	2.00	12/01/50	197,274.28	204,980.31	199,317.57
FREDDIE MAC 2.5% 01/07/2050 2.	2.50	07/01/50	433,105.44	450,497.34	449,648.50
FREDDIE MAC 2.5% 01/11/2050 2.	2.50	11/01/50	139,042.56	145,886.05	143,971.91
FREDDIE MAC 3.0% 01/12/2049 3.	3.00	12/01/49	259,706.53	273,219.38	270,834.14
FREDDIE MAC FR QC0945 2.5% 04-	2.50	04/01/51	567,386.12	588,131.18	587,609.65
FREDDIE MAC QA3637 3.0% 10-01-	3.00	10/01/49	261,122.32	274,708.85	272,101.19
FREDDIE MAC SD8135 2.5% 02-01-	2.50	02/01/51	341,710.89	355,539.50	353,762.28
GNMA II 30YR SINGLE FAMILY 2.0	2.00	07/15/51	1,210,000.00	1,231,563.09	1,232,309.39
GNMA II GTD CTF MULTI ISSUER G	3.50	02/20/43	85,546.58	90,706.12	91,760.83
GNMA II JUMBOS 2.5% 30 YEARS S	2.50	07/01/32	4,005,000.00	4,140,141.24	4,144,549.26
GNMA POOL #4560 5.5% DUE 10-20	5.50	10/20/39	34,997.53	38,089.91	40,874.84
GNMA POOL #781998 5.5% DUE 11-	5.50	11/20/35	36,859.91	40,090.94	43,238.27

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
GNMA POOL #782909 5.5% DUE 09-	5.50	09/20/39	25,906.16	27,841.01	30,388.38
GNMA POOL #MA3663 3.5% DUE 05-	3.50	05/20/46	142,943.98	145,646.52	152,352.70
GNMA POOL #MA3937 3.5% DUE 09-	3.50	09/20/46	59,535.28	63,339.96	63,315.12
GNMA POOL #MA4382 3.5% DUE 04-	3.50	04/20/47	50,874.14	52,821.67	53,573.66
GNMA POOL #MA4510 3.5% DUE 06-	3.50	06/20/47	68,114.04	70,455.45	72,147.24
GNMA POOL #MA4586 3.5% DUE 07-	3.50	07/20/47	78,851.17	81,943.61	83,565.12
GNMA POOL #MA5019 3.5% DUE 02-	3.50	02/20/48	148,985.02	158,063.79	158,337.13
GNMAII POOL #3263 SER 2032 7.5	7.50	07/20/32	328.14	346.19	376.08
GNMAII POOL #3276 SER 2032 7.5	7.50	08/20/32	219.81	231.90	220.74
GNMAII POOL #3288 SER 2032 7.5	7.50	09/20/32	131.00	138.56	133.96
GNMAII POOL #MA0392 SER 2042 3	3.50	09/20/42	72,632.73	76,190.58	77,897.78
GNMAII POOL #MA1012 SER 2043 3	3.50	05/20/43	112,414.46	117,129.14	120,652.35
GNMAII POOL #MA1090 SER 2043 3	3.50	06/20/43	82,986.37	84,629.89	89,098.52
GNMAII POOL #MA4004 SER 2046 3	3.50	10/20/46	317,458.10	328,321.12	338,563.88
GNMAII POOL #MA4778 3.5% DUE 1	3.50	10/20/47	55,895.29	58,109.27	59,447.96
GNMAII POOL #MA4837 SER 2047 3	3.50	11/20/47	115,650.05	116,088.24	122,742.66
GNMAII POOL #MA4900 SER 2047 3	3.50	12/20/47	387,134.66	400,646.87	409,424.45
GNMAII POOL #MA6542 3.5%	3.50	03/20/50	88,640.30	93,844.47	92,955.60
GNMAII POOL #MA6658 4.0% DUE 0	4.00	05/20/50	184,705.36	197,461.57	194,956.80
GNMAII POOL #MA7193 SER 2051 2	2.50	02/20/51	249,600.91	259,750.43	258,427.37
GNMAII POOL #MA7254 2.0% DUE	2.00	03/20/51	419,916.55	426,458.91	427,874.38
GNMAII POOL #MA7255 SER 2051 2	2.50	03/20/51	615,992.95	639,505.27	638,077.06
GNMAII POOL #MA7367 SER 2051 2	2.50	05/20/51	249,177.31	257,956.92	257,706.23
GNMAII POOL #MA7418 2.5%	2.50	06/20/51	550,000.00	569,658.20	570,516.00
GOVERNMENT NATIONAL MORTGAGE A	2.00	02/20/51	221,276.35	225,961.19	225,549.49
GOVERNMENT NATIONAL MORTGAGE A	2.00	04/20/51	640,602.79	649,444.79	653,017.78
GOVERNMENT NATIONAL MORTGAGE A	2.50	04/20/51	595,553.25	616,131.63	617,107.98
I/O FHLMC MULTICLASS SER 00464	5.93	01/15/47	915,955.55	186,518.86	205,811.64
I/O FHLMC MULTICLASS SER 4059	5.93	06/15/42	629,611.74	126,042.55	121,844.23
I/O FNMA REMIC SER 2012-140 CL	3.50	12/25/42	724,756.34	137,649.99	101,882.41
I/O FNMA REMIC SR 16-40 CL SA	5.76	07/25/46	894,519.59	158,131.76	194,107.80
I/O FNMA REMIC TR 2012-125 CL-	4.00	11/25/42	718,615.14	144,732.99	130,248.42
I/O FNMA REMIC TR 2012-70 CL-H	5.91	07/25/42	912,125.43	164,899.78	179,039.46
I/O FNMA STRIP TR 409 CL C17 4	4.00	11/25/41	249,543.17	41,732.11	36,653.53
I/O FREDDIE MAC SER 4121 CL DS	6.13	10/15/42	816,957.62	166,979.81	168,404.05
I/O GNMA SER 13-23 CL IT 3.5%	3.50	02/20/43	960,636.67	161,891.90	175,523.21
I/O GNMA SER 2013-5 CL BI 3.	3.50	01/20/43	851,909.71	154,994.77	145,660.29
I/O GNMA SER 2018-07 CL SA FLT	6.11	01/20/48	759,592.18	154,331.18	154,143.43
I/O GNMA SR 18-124 CL DS	6.03	12/16/43	760,653.74	165,899.24	152,852.99
International Government Bonds					
AFRICAN DEVELOPMENT BANK 2.125	2.13	11/16/22	460,000.00	458,827.00	471,896.59
EUROPEAN INVT BK 1.625%	1.63	03/14/25	1,765,000.00	1,759,705.00	1,823,587.30
INTERNATIONAL BK FOR RECON & D	0.75	08/26/30	440,000.00	437,426.00	412,617.17
INTERNATIONAL BK FOR RECON & D	0.75	11/24/27	680,000.00	679,075.20	662,143.75
JAPAN BK INTL COOPERATION .625	0.63	07/15/25	610,000.00	609,280.20	603,674.30
U.S. Treasury Securities					
UNITED MEXICAN STS 3.9% DUE	3.90	04/27/25	455,000.00	450,418.15	504,540.40
UNITED STATES OF AMER TREAS NO	0.13	07/31/22	16,470,000.00	16,476,433.59	16,471,286.64
UNITED STATES OF AMER TREAS NO	0.75	03/31/26	1,220,000.00	1,212,833.58	1,214,519.53
UNITED STATES TREAS NTS DTD 07	1.75	07/31/21	30,195,000.00	30,431,876.12	30,237,655.27
UNITED STATES TREAS NTS DTD 68	1.63	02/15/26	13,290,000.00	13,818,840.03	13,775,915.63
UNITED STS TREAS NTS DTD 04/30	0.75	04/30/26	7,195,000.00	7,177,977.10	7,158,462.93
UNITED STS TREAS NTS DTD 05/15	0.00	05/15/31	5,000.00	5,025.19	5,076.56
UNITED STATES TREAS BDS INDEX	3.11	01/15/29	860,000.00	1,164,718.33	1,377,754.34
UNITED STATES TREAS INFL INDEX	0.54	01/15/28	2,700,000.00	3,262,269.69	3,277,046.89
US TREASURY INFL INDX 0.125%	0.13	01/15/30	3,325,000.00	3,658,939.88	3,788,241.46
Cash & Cash Equivalents					
CASH ACCOUNT (ADJUSTMENT)			(21,625,932.93)	(21,625,932.93)	(21,625,932.93)

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
NTC INST FUNDS-GOVT SELECT	0.00		5,605,046.30	5,605,046.30	5,605,046.30
Account Totals - Neuberger Intermediate				211,501,858.78	214,794,616.62
9-200100-Income Research Intermediate					
Asset-Backed Securities					
CAP 1 PRIME AUTO RECEIVABLES T	2.51	11/15/23	885,310.42	885,131.06	895,930.43
CNH EQUIP TR SER 2018-B CLASS	3.19	11/15/23	606,374.73	606,292.74	614,473.98
FIRSTKEY HOMES 2020-SFR1 TR 1.	1.34	09/17/25	831,037.45	831,020.33	831,114.49
FORD CR FLOORPLAN MASTER OWNER	1.06	09/15/27	873,000.00	872,718.89	873,623.50
GMF FLOORPLAN OWNER REVOLVING	2.90	04/15/26	1,082,000.00	1,166,362.19	1,147,842.95
OAK STR INVT GRADE NET LEASE F	1.93	01/20/51	2,103,838.70	2,119,929.60	2,112,119.83
PROGRESS RESIDENTIAL 2021-SFR2	1.55	04/19/38	834,000.00	833,987.91	836,352.55
PVTPL FIRSTKEY HOMES 2020-SFR2	1.27	10/19/37	952,892.23	952,884.71	951,356.93
PVTPL FORD CR AUTO OWNER TR 20	3.19	07/15/31	1,239,000.00	1,363,480.78	1,336,648.44
PVTPL FORD CR AUTO OWNER TR 20	2.04	08/15/31	1,500,000.00	1,499,483.40	1,556,862.60
PVTPL FORD CR AUTO OWNER TR SR	1.06	04/15/33	1,000,000.00	1,001,523.44	998,886.10
PVTPL GMF FLOORPLAN OWNER REVO	3.50	09/15/23	1,030,000.00	1,054,422.27	1,036,996.69
PVTPL IINVITATION HOMES SER 20	0.78	03/17/37	1,323,116.48	1,323,116.48	1,324,341.69
PVTPL KUBOTA CR OWNER TR 2020-	1.96	03/15/24	1,548,000.00	1,547,813.47	1,578,030.43
PVTPL NEXTGEAR FLOORPLAN MASTE	1.55	02/15/25	3,124,000.00	3,123,911.90	3,181,165.45
PVTPL PALMER SQUARE CLO SER 13	1.16	10/17/31	921,000.00	921,000.00	921,098.09
PVTPL PROGRESS RESIDENTIAL TRU	3.88	10/17/35	1,115,087.83	1,138,086.53	1,125,832.70
PVTPL STORE MASTER FDG I LLC/S	2.82	11/20/49	582,381.12	582,192.78	610,141.48
PVTPL STORE MASTER FUNDING LLC	3.96	10/20/48	669,263.46	669,090.03	696,935.03
PVTPL TOYOTA AUTO LN EXTD NT T	1.07	02/27/34	1,360,000.00	1,359,894.06	1,360,745.97
SMALL BUSINESS ADMIN GTD DEV P	4.20	09/01/29	188,085.38	202,955.87	204,283.41
SMALL BUSINESS ADMIN GTD DEV P	2.76	10/01/31	311,112.81	317,335.08	325,568.51
SMALL BUSINESS ADMIN GTD DEV P	2.92	01/01/38	2,237,561.79	2,233,382.93	2,411,691.98
SMALL BUSINESS ADMIN GTD DEV P	3.21	03/01/34	631,360.52	631,286.53	675,246.07
SMALL BUSINESS ADMIN GTD DEV P	3.52	08/01/30	198,888.90	210,729.01	213,388.92
SMALL BUSINESS ADMIN GTD DEV S	3.46	01/01/34	841,329.47	899,072.28	909,048.92
SMALL BUSINESS ADMIN SER 2017-	2.79	11/01/37	432,615.40	432,615.40	463,847.72
TOYOTA AUTO LN EXTD NT TR 2020	1.35	05/25/33	1,642,000.00	1,662,262.06	1,669,279.70
TRICON AMERN HOMES 2020-SFR1 C	1.50	07/17/38	998,095.21	998,094.29	996,855.28
WHEELS SPV 2 LLC .62% 08-20-20	0.62	08/20/29	955,000.00	954,994.37	955,153.66
Commercial Mortgage Backed Securities					
5.88% DUE 01-10-2028/10-10-201	5.88	01/10/28	512,949.78	564,024.18	589,511.64
AMSR 2020-SFR4 TR 1.355% 11-17	1.36	11/17/37	1,128,000.00	1,127,965.93	1,124,213.19
CMO CITIGROUP COML MTG TR 2019	2.98	11/10/52	1,421,000.00	1,463,617.78	1,472,258.03
CMO CITIGROUP COML MTG TR SER	4.15	11/10/51	529,000.00	590,898.79	601,602.82
CMO COMM 2013-CCRE8 MTG TR COM	3.33	06/10/46	117,860.28	121,966.98	120,978.06
CMO COMM MTG TR COML SER 2015-	3.76	08/10/48	1,693,000.00	1,905,749.26	1,860,587.70
CMO J P MORGAN CHASE COML MTG	3.14	12/15/47	1,825,262.63	1,882,444.69	1,887,021.30
CMO MORGAN STANLEY BK AMER MER	3.10	05/15/46	1,636,000.00	1,641,321.44	1,699,908.54
CMO UBS-BARCLAYS COML MTG TR 2	3.09	08/10/49	2,683,184.45	2,726,183.78	2,743,813.42
CMO WFRBS COML MTG TR 2012-C10	2.88	12/15/45	2,000,000.00	2,012,187.50	2,051,629.80
CVS HEALTH CORP 6.943% DUE	6.94	01/10/30	486,841.34	575,465.93	592,154.82
GS MTG SECS TR 2013-GCJ12 COML	2.86	06/10/46	2,000,000.00	2,017,109.38	2,054,252.80
JPMBB COML MTG SECS TR 2014-C2	3.29	01/15/48	1,150,208.90	1,209,651.34	1,199,265.08
MORGAN STANLEY CAP I TR 2015-U	3.81	12/15/48	678,000.00	763,094.30	744,451.86
MORGAN STANLEY CAP I TR 2016-U	3.59	03/15/49	993,000.00	1,119,335.98	1,081,967.64
OAK STR INVT GRADE NET LEASE F	1.85	11/20/50	954,193.43	954,155.77	968,021.60
PROGRESS RESIDENTIAL 2021-SFR1	1.05	04/17/38	855,000.00	854,982.73	838,865.89
PVTPL CMO BX COML MTG TR 2019-	0.99	10/15/36	1,820,489.19	1,820,489.19	1,822,867.29
PVTPL CTL 1999-11 TRUST (CVS C	8.35	07/10/31	853,410.40	1,147,569.69	1,118,600.49
WELLS FARGO COML MTG TR 2020-C	1.85	07/15/53	1,125,000.00	1,158,701.63	1,137,646.58
WFRBS COML MTG TR 2013-C12 CL	3.20	03/15/48	870,761.00	895,795.38	896,205.33
WFRBS COML MTG TR 2014-C24 MTG	3.61	11/15/47	1,195,000.00	1,307,217.97	1,286,667.49
Corporate Bonds					

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
ADVENTIST HEALTH SYS/WEST 2.43	2.43	09/01/24	784,000.00	784,000.00	805,289.48
AERCAP IRELAND CAP DESIGNATED	4.45	12/16/21	516,000.00	515,360.16	523,835.01
AMER AIRLINES 3.15% 08-15-2033	3.15	08/15/33	647,914.02	647,914.02	667,283.47
AMERICAN EXPRESS CO 3.7% DUE 0	3.70	08/03/23	1,372,000.00	1,380,369.20	1,461,058.52
ANHEUSER-BUSCH COS LLC CORP 3.	3.65	02/01/26	1,275,000.00	1,286,670.07	1,407,835.43
ANHEUSER-BUSCH INBEV WORLDWIDE	4.75	01/23/29	163,000.00	198,529.11	194,176.14
AQUARION CO 4.0% DUE	4.00	08/15/24	1,380,000.00	1,515,488.40	1,495,447.60
ASCENSION 2.532% DUE	2.53	11/15/29	1,759,000.00	1,822,170.45	1,848,968.28
AT&T INC 1.49838% DUE 06-12-20	1.30	06/12/24	833,000.00	815,448.69	854,633.01
AT&T INC SR NT 144A ZERO CPN C	0.00	11/27/22	3,000,000.00	2,544,890.00	2,975,430.36
BAE SYS PLC 3.4% DUE	3.40	04/15/30	744,000.00	792,709.68	808,656.96
BANK AMER CORP 3.419% 12-20-20	3.42	12/20/28	596,000.00	669,238.68	649,109.21
BANK AMER CORP 3.5% DUE	3.50	04/19/26	503,000.00	518,933.44	554,134.41
BANK AMER CORP 3.559% DUE	3.56	04/23/27	320,000.00	351,820.80	350,471.58
BANK NOVA SCOTIA B C 1.625% DU	1.63	05/01/23	1,600,000.00	1,602,192.00	1,635,127.73
BANK OF AMERICA CORP 1.734% 07	1.73	07/22/27	1,030,000.00	1,030,000.00	1,037,921.93
BERKSHIRE HATHAWAY ENERGY CO 3	3.50	02/01/25	1,400,000.00	1,454,558.00	1,512,314.38
BROADCOM INC 4.11% DUE 09-15-2	4.11	09/15/28	936,000.00	1,066,019.05	1,052,941.48
CAPITAL ONE FINL CORP 3.9% DUE	3.90	01/29/24	1,608,000.00	1,607,405.04	1,735,385.76
CHARTER COMMUNICATIONS OPER LL	4.91	07/23/25	1,879,000.00	1,981,827.28	2,128,739.68
CIGNA CORP NEW CORP 4.125% 11-	4.13	11/15/25	838,000.00	908,231.04	939,095.83
CITIGROUP INC 3.2% DUE	3.20	10/21/26	544,000.00	557,268.16	589,293.75
COMCAST CORP NEW 3.95%	3.95	10/15/25	613,000.00	683,795.37	686,854.39
COMMONSPIRIT HEALTH 1.547% DUE	1.55	10/01/25	1,045,000.00	1,045,000.00	1,053,945.33
CREDIT SUISSE GROUP AG 1.305%	1.31	02/02/27	653,000.00	653,000.00	639,581.24
DELTA AIR LINES INC DEL 2.0% 1	2.00	12/10/29	1,462,020.44	1,462,020.44	1,469,660.89
DELTA AIR LINES PASS THRU TR 2	3.63	07/30/27	497,718.62	505,806.54	534,440.95
DIGITAL RLTY TR LP FIXED 3.7%	3.70	08/15/27	981,000.00	993,792.24	1,098,024.90
DISNEY WALT CO 3.35% DUE 03-24	3.35	03/24/25	1,200,000.00	1,309,956.00	1,306,054.06
DTE ENERGY CO FIXED 1.05% DUE	1.05	06/01/25	959,000.00	961,742.74	958,733.97
EQUITABLE FINL LIFE GLOBAL FDG	1.40	07/07/25	1,268,000.00	1,265,679.56	1,278,658.52
EVERSOURCE ENERGY 2.75% DUE	2.75	03/15/22	634,000.00	633,112.40	643,281.74
EXELON CORP 3.95% DUE	3.95	06/15/25	1,335,000.00	1,447,242.75	1,468,985.26
FEDERAL RLTY INVT TR 1.25% DUE	1.25	02/15/26	1,264,000.00	1,255,644.96	1,254,797.51
GENERAL MTRS FINL CO INC 4.15%	4.15	06/19/23	1,469,000.00	1,468,775.56	1,560,172.22
GOLDMAN SACHS GROUP INC 3.8% D	3.80	03/15/30	1,000,000.00	992,040.00	1,123,894.67
HEALTHCARE TR AMER HLDGS LP 3.	3.10	02/15/30	1,090,000.00	1,177,134.60	1,157,663.36
HEWLETT PACKARD ENTERPRISE CO	4.40	10/15/22	1,350,000.00	1,415,353.50	1,408,691.15
INFOR INC 1.45% DUE	1.45	07/15/23	1,037,000.00	1,036,678.53	1,048,700.47
INTERSTATE PWR & LT CO 2.3% DU	2.30	06/01/30	1,117,000.00	1,116,693.23	1,131,601.57
JERSEY CENT PWR & LT CO 4.3% D	4.30	01/15/26	1,119,000.00	1,135,460.49	1,238,470.33
JPMORGAN CHASE & CO 4.203% DUE	4.20	07/23/29	955,000.00	955,000.00	1,097,528.59
LINCOLN NATL CORP IND 3.4% DUE	3.40	01/15/31	630,000.00	628,620.30	687,960.93
LINCOLN NATL CORP IND 3.625% D	3.63	12/12/26	866,000.00	952,894.44	958,629.26
LOWES COS INC 4.5% DUE	4.50	04/15/30	1,300,000.00	1,538,745.00	1,537,816.15
MCDONALDS CORP MED TERM 3.5%	3.50	07/01/27	1,400,000.00	1,549,338.00	1,551,385.08
MORGAN STANLEY 3.622% DUE	3.62	04/01/31	1,100,000.00	1,211,023.00	1,227,879.75
MORGAN STANLEY 3.7% DUE 10-23-	3.70	10/23/24	1,300,000.00	1,367,561.00	1,418,299.53
NORTHEAST UTILS 3.15% DUE	3.15	01/15/25	625,000.00	646,868.75	666,918.28
OCCIDENTAL PETE CORP SR NT 0%	0.00	10/10/36	3,913,000.00	1,862,642.78	2,034,760.00
PAYPAL HLDGS INC 1.35% DUE 06-	1.35	06/01/23	932,000.00	931,142.56	948,506.05
PEPSICO INC 2.25% DUE 03-19-20	2.25	03/19/25	606,000.00	605,569.74	636,847.76
PHILLIPS 66 PARTNERS LP 3.605%	3.61	02/15/25	595,000.00	607,316.50	640,877.56
PVTPL AIA GROUP LTD 3.2% DUE	3.20	03/11/25	1,455,000.00	1,500,786.07	1,546,417.65
PVTPL AIR CANADA 2015-1A PTT 3	3.60	09/15/28	511,268.55	514,503.00	519,748.81
PVTPL BAE SYS HLDGS INC GTD NT	3.80	10/07/24	1,858,000.00	1,967,989.52	2,021,248.86
PVTPL BLACKSTONE HLDGS FIN L L	4.75	02/15/23	2,769,000.00	2,991,607.10	2,955,757.89
PVTPL CARLYLE HLDGS FIN LLC 3.	3.88	02/01/23	775,000.00	799,345.00	812,742.56
PVTPL CIGNA CORP NEW NT 3.0% D	3.00	07/15/23	900,000.00	954,912.08	942,551.15
PVTPL FERGUSON FIN PLC 4.5%	4.50	10/24/28	1,207,000.00	1,202,775.50	1,404,645.97
PVTPL FIVE CORNERS FDG TR SECS	4.42	11/15/23	1,000,000.00	1,074,820.00	1,090,189.67

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL HYUNDAI CAP AMER MEDIUM	2.38	02/10/23	830,000.00	829,643.10	851,953.54
PVTPL KKR GROUP FIN CO VI LLC	3.75	07/01/29	1,072,000.00	1,069,505.54	1,196,737.33
PVTPL LIBERTY MUT GROUP INC 4.	4.57	02/01/29	1,005,000.00	1,115,581.43	1,173,988.47
PVTPL LIBERTY MUT GROUP INC GT	4.25	06/15/23	679,000.00	721,411.06	725,217.31
PVTPL MACQUARIE GROUP LTD SR 4	4.15	03/27/24	1,371,000.00	1,371,000.00	1,451,116.41
PVTPL PEACHTREE CORNERS FDG TR	3.98	02/15/25	900,000.00	905,696.31	985,170.65
PVTPL PENSKE TRUCK LEASING CO	3.90	02/01/24	1,691,000.00	1,687,550.36	1,813,861.40
PVTPL RABOBANK NEDERLAND GLOBA	3.88	09/26/23	1,410,000.00	1,408,279.80	1,514,994.82
PVTPL SCHLUMBERGER HLDGS CORP	3.90	05/17/28	2,522,000.00	2,528,153.68	2,816,154.13
PVTPL SMBC AVIATION CAP FIN DA	3.00	07/15/22	1,198,000.00	1,205,675.44	1,225,314.40
PVTPL T-MOBILE USA INC 3.5% DU	3.50	04/15/25	900,000.00	975,924.00	975,460.50
REALTY INCOME CORP 4.65% DUE	4.65	08/01/23	434,000.00	467,344.22	466,608.40
SHELL INTL FIN B V 2.375% DUE	2.38	04/06/25	1,900,000.00	1,956,322.00	1,997,447.88
STANDARD CHARTERED PLC 1.319%	1.32	10/14/23	641,000.00	641,000.00	646,519.01
SUNOCO LOGISTICS PARTNERS OPER	3.90	07/15/26	548,000.00	545,691.40	598,364.41
T-MOBILE USA INC 1.5% DUE	1.50	02/15/26	600,000.00	600,834.00	604,584.00
TEVA PHARMACEUTICAL FIN NETH I	2.80	07/21/23	630,000.00	626,957.10	627,788.70
TEXTRON INC 3.0% DUE 06-01-203	3.00	06/01/30	1,000,000.00	932,840.00	1,051,839.10
TORONTO DOMINION BK SR MEDIUM	1.15	06/12/25	1,574,000.00	1,573,921.30	1,585,329.89
TOYOTA MTR CR CORP MEDIUM TERM	3.00	04/01/25	1,100,000.00	1,170,653.00	1,181,102.18
TRUIST BK GLOBAL FIXED 1.5% DU	1.50	03/10/25	1,562,000.00	1,558,782.28	1,597,898.79
TRUIST FINL CORP SR MED TERM N	1.20	08/05/25	936,000.00	935,007.84	946,273.63
UBS GROUP FDG JERSEY LTD 4.125	4.13	04/15/26	1,900,000.00	2,002,723.00	2,130,910.04
UNITED AIRLS 2014-1 PASS THRU	4.00	10/11/27	2,075,587.01	2,187,339.96	2,188,186.98
VENTAS RLTY LTD PARTNERSHIP 3.	3.13	06/15/23	437,000.00	434,740.97	454,931.35
VERIZON COMMUNICATIONS 4.125%	4.13	03/16/27	843,000.00	848,589.09	960,041.19
VERIZON COMMUNICATIONS INC 3.0	3.00	03/22/27	816,000.00	815,611.30	878,122.02
VERIZON COMMUNICATIONS INC 4.3	4.33	09/21/28	544,000.00	613,944.76	632,965.94
WEC ENERGY GROUP INC 1.375% DU	1.38	10/15/27	1,570,000.00	1,568,744.00	1,533,435.38
WELLS FARGO & CO MEDIUM TERM S	2.19	04/30/26	2,291,000.00	2,291,000.00	2,378,500.80
Municipal Bonds					
CURATORS UNIV MO SYS FACS REV	1.71	11/01/25	1,350,000.00	1,350,000.00	1,390,439.39
FLORIDA ST BRD ADMIN FIN CORP	1.26	07/01/25	866,000.00	866,000.00	874,320.61
MICHIGAN FIN AUTH REV TAXABLE-	2.99	09/01/49	1,445,000.00	1,445,000.00	1,546,055.50
NEW JERSEY ST TRANSN TR FD AUT	2.55	06/15/23	230,000.00	230,000.00	236,897.42
OREGON SCH BRDS ASSN TAXABLE-P	5.55	06/30/28	1,000,000.00	1,167,420.00	1,201,730.10
SAN DIEGO CALIF TOB SETTLEMENT	3.24	06/01/22	790,000.00	790,000.00	809,792.66
SAN DIEGO CALIF TOB SETTLEMENT	3.44	06/01/23	660,000.00	660,000.00	694,547.04
WISCONSIN ST GEN FD ANNUAL APP	5.70	05/01/26	1,055,000.00	1,215,760.90	1,227,999.74
U.S. Agency Bonds					
FEDERAL HOME LN MTG CORP POOL	2.77	01/01/49	760,809.50	793,738.29	790,806.08
FEDERAL HOME LN MTG CORP POOL	2.08	06/01/47	715,773.80	743,957.40	743,878.14
FEDERAL HOME LN MTG CORP TRANC	3.30	11/25/27	1,069,000.00	1,108,581.33	1,196,068.29
FEDERAL NATL MTG ASSN GTD MTG	2.88	07/01/46	792,791.74	831,440.33	812,826.74
FHLMC MULTICLASS SER 18-2 CL M	3.50	11/25/57	954,244.43	1,002,813.98	1,000,397.80
FHLMC MULTICLASS SER 18-4 CL M	3.50	03/25/58	1,369,866.14	1,357,887.01	1,440,263.01
FHLMC MULTICLASS SER 19-3 CL M	3.50	10/25/58	1,108,252.60	1,207,129.53	1,166,203.02
FHLMC MULTICLASS SER 21-1 CL M	2.00	09/25/60	1,724,833.97	1,769,290.17	1,740,684.50
FHLMC MULTICLASS SR 2020-2 CL	2.00	11/25/59	656,779.78	680,906.40	665,014.94
FHLMC MULTICLASS TRANCHE 00244	3.29	11/25/27	2,988,000.00	3,077,457.73	3,338,782.24
FHLMC MULTICLASS TRANCHE 3.5%	3.50	08/25/58	644,303.97	654,176.50	678,677.46
FHLMC POOL #QA5567 3.5% DUE 12	3.50	12/01/49	380,796.09	394,599.96	405,025.08
FNMA 4% MBS 01/03/2050 USD'CA5	4.00	03/01/50	1,953,150.59	2,112,759.63	2,080,798.02
FNMA POOL #BN6691 4.0% DUE 06-	4.00	06/01/49	737,372.94	770,036.25	789,468.80
FNMA POOL #CA4435 4.5% DUE 10-	4.50	10/01/49	851,392.13	929,214.68	924,111.65
FNMA POOL #CA6871 2.5% DUE 08-	2.50	08/01/35	690,087.54	729,659.74	727,790.63
FNMA POOL #FM1756 5.0% DUE 07-	5.00	07/01/47	1,261,165.39	1,399,499.45	1,439,689.04
FNMA POOL #FM4622 3.0% DUE 07-	3.00	07/01/50	914,383.35	975,961.36	974,899.75
FNMA POOL #FM5013 4.5% DUE 05-	4.50	05/01/50	632,725.63	701,237.96	682,101.94

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA POOL #FM5759 4.5% DUE 04-	4.50	04/01/50	754,030.19	832,496.46	829,484.76
FREDDIE MAC 3% 01/04/2050 3.0%	3.00	04/01/50	528,470.82	561,582.82	558,864.67
GNMA POOL #785283 2.5% DUE 01-	2.50	01/20/51	862,081.53	918,655.64	905,474.65
PVTPL FHLMC MULTICLASS SER 20-	2.50	08/25/59	1,125,407.31	1,169,525.19	1,145,402.20
SMALL BUSINESS ADMIN GTD DE PAR	3.62	09/01/33	1,169,203.91	1,245,476.21	1,266,555.69
SMALL BUSINESS ADMIN GTD DEV P	2.53	07/01/39	784,795.60	784,795.60	831,387.97
SMALL BUSINESS ADMIN GTD DEV P	3.37	01/01/39	997,561.46	997,561.46	1,092,679.94
SMALL BUSINESS ADMIN GTD DEV P	3.54	07/01/38	1,124,958.06	1,124,958.06	1,244,331.30
U.S. Treasury Securities					
UNITED STATES OF AMER TREAS NO	0.38	01/31/26	12,655,000.00	12,392,872.22	12,401,405.70
UNITED STATES TREAS NTS .125%	0.13	07/15/23	3,817,000.00	3,811,017.73	3,807,010.19
UNITED STATES TREAS NTS .25% D	0.25	06/30/25	1,496,000.00	1,497,039.60	1,469,469.37
UNITED STATES TREAS NTS .625%	0.63	05/15/30	4,903,000.00	4,890,264.54	4,582,964.32
UNITED STATES TREAS NTS	2.88	08/15/28	2,934,000.00	2,901,660.94	3,263,043.52
UNITED STS TREAS NTS 1.125% DU	1.13	02/15/31	6,656,000.00	6,354,883.91	6,461,520.00
UNITED STS TREAS NTS DTD 04/30	0.75	04/30/26	4,351,000.00	4,328,055.27	4,328,905.10
UNITED STS TREAS NTS DTD	0.13	01/15/24	1,634,000.00	1,624,617.27	1,624,106.64
UNITED STS TREAS NTS UNITED ST	0.25	07/31/25	10,723,000.00	10,682,582.60	10,520,268.28
WI TREASURY N/B 0.5% 08/15/203	0.63	08/15/30	7,894,000.00	7,738,577.66	7,354,371.05
TSY INFL IX N/B .125% DUE 10-1	0.13	10/15/24	2,502,000.00	2,623,006.62	2,806,486.59
UNITED STATES OF AMER TREAS BI	0.00	12/02/21	1,676,000.00	1,675,663.03	1,675,629.57
US TREASURY INFL INDX 0.125%	0.13	01/15/30	1,461,000.00	1,597,785.83	1,664,547.60
Cash & Cash Equivalents					
CASH ACCOUNT (ADJUSTMENT)			(7,934,030.79)	(7,934,030.79)	(7,934,030.79)
NTC INST FUNDS-GOVT SELECT	0.01		10,137,923.61	10,137,923.61	10,137,923.61
Account Totals - Income Research Intermediate				265,240,399.56	270,505,319.07
9-200100-Galliard Capital					
Asset-Backed Securities					
ALLY AUTO RECEIVABLES TR 2018-	2.92	11/15/22	26,235.94	26,231.18	26,291.30
ALLY AUTO RECEIVABLES TR 2019-	2.91	09/15/23	194,920.34	194,896.80	197,030.66
ALLY AUTO RECEIVABLES TR 2019-	1.93	05/15/24	195,048.20	195,042.69	197,122.71
AMERICAN EXPRESS CR ACCOUNT MA	3.18	04/15/24	220,000.00	219,970.26	221,380.02
AMERICREDIT AUTOMOBILE RECEIVA	3.15	03/20/23	40,075.86	40,069.19	40,150.02
AMERICREDIT AUTOMOBILE RECEIVA	0.37	08/18/25	410,000.00	409,994.14	410,275.32
AMERICREDIT AUTOMOBILE RECEIVA	3.38	07/18/23	124,511.50	124,503.87	125,243.89
AMERICREDIT AUTOMOBILE RECEIVA	0.53	06/18/25	695,000.00	694,906.18	697,372.04
AMERN EXPRESS CR SER 19-1 CL A	2.87	10/15/24	1,445,000.00	1,453,869.62	1,472,362.66
BA CR CARD TR 2020-1 NT CL A .	0.34	05/15/26	370,000.00	369,914.60	368,754.65
BMW VEH LEASE TR 2021-1 ASSET	0.29	01/25/24	685,000.00	684,978.29	685,621.64
BMW VEH OWNER TR SR 20-A CL A3	0.95	10/25/24	585,000.00	584,955.83	586,769.45
CAPITAL ONE PRIME AUTO RECEIVA	1.92	05/15/24	473,835.55	473,808.91	479,320.77
CARMAX AUTO OWNER TR 2018-4 SE	3.36	09/15/23	321,828.72	321,825.77	326,190.24
CARMAX AUTO OWNER TR 2020-3 AS	0.49	06/15/23	462,617.19	462,600.30	463,020.78
CARMAX AUTO OWNER TR 2020-4 SE	0.50	08/15/25	760,000.00	759,832.72	761,862.30
CARMAX AUTO OWNER TR 2021-2 AS	0.00	02/17/26	595,000.00	594,871.78	595,534.43
CARMAX AUTO OWNER TR SER 21-1	0.34	12/15/25	610,000.00	609,879.46	609,225.48
CARMAX AUTO OWNER TR SR 20-1 C	1.89	12/16/24	640,000.00	639,874.43	651,695.17
CNH EQUIP TR SER 2018-B CLASS	3.19	11/15/23	107,147.36	107,132.87	108,578.51
DELL EQUIP FIN TR 2021-1 ASSET	0.43	05/22/26	680,000.00	679,870.80	680,454.38
ENTERPRISE FLEET FING 2018-2 L	3.14	02/20/24	29,106.03	29,101.63	29,178.71
FORD CR AUTO LEASE TR 2020-A N	1.85	03/15/23	1,300,000.00	1,299,936.82	1,306,828.38
FORD CR AUTO LEASE TR 2020-B N	0.62	08/15/23	655,000.00	654,963.52	657,387.28
FORD CR AUTO LEASE TR 2021-A N	0.26	02/15/24	1,080,000.00	1,079,869.64	1,079,809.60
FORD CR AUTO OWNER TR 2017-REV	2.36	03/15/29	660,000.00	659,927.14	669,838.55
FORD CR AUTO OWNER TR 2018-A C	3.03	11/15/22	61,184.06	61,174.17	61,364.37
FORD CR AUTO OWNER TR 2019-C N	1.87	03/15/24	1,047,581.13	1,052,176.70	1,059,485.00
FORD CR AUTO OWNER TR 2020-C A	0.41	07/15/25	900,000.00	899,924.49	900,986.94
FORD CR AUTO OWNER TR SER 2021	0.30	08/15/25	580,000.00	579,951.11	579,539.94

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
GM FINANCIAL AUTOMOBILE LEASIN	0.71	10/20/22	410,301.26	410,274.76	411,031.56
GM FINANCIAL SECURITIZED TERM	0.51	04/16/26	650,000.00	649,942.87	651,000.35
GM FINL AUTOMOBILE LEASING TR	0.26	02/20/24	495,000.00	494,949.31	495,168.75
GM FINL AUTOMOBILE LEASING TR	0.45	08/21/23	645,000.00	644,938.21	646,393.33
GM FINL CONSUMER AUTOMOBILE RE	1.84	09/16/24	410,000.00	409,903.45	414,546.74
GM FINL CONSUMER AUTOMOBILE RE	0.45	04/16/25	1,000,000.00	999,771.20	1,002,513.19
GM FINL CONSUMER AUTOMOBILE RE	0.35	10/16/25	865,000.00	864,862.29	865,456.20
GM FINL CONSUMER AUTOMOBILE RE	2.81	12/16/22	103,158.58	103,145.24	103,682.86
HARLEY-DAVIDSON MOTORCYCLE TR	1.87	10/15/24	725,000.00	724,841.88	732,337.44
HONDA AUTO RECEIVABLES 2018-1	3.01	05/18/22	42,960.91	42,959.97	43,046.96
HONDA AUTO RECEIVABLES 2019-4	1.83	01/18/24	475,000.00	474,915.36	480,584.77
HONDA AUTO RECEIVABLES 2020-2	0.82	07/15/24	860,000.00	859,932.32	865,553.62
HONDA AUTO RECEIVABLES 2020-3	0.37	10/18/24	625,000.00	624,908.19	625,852.44
HPEFS EQUIP TR 2021-1 .32% 03-	0.32	03/20/31	720,000.00	719,988.55	719,320.97
HPEFS EQUIP TR 2021-2 ASSET BA	0.36	09/20/28	415,000.00	414,952.44	414,716.56
HYUNDAI AUTO LEASE SECURITIZAT	0.51	09/15/23	1,085,000.00	1,084,929.58	1,088,146.83
HYUNDAI AUTO LEASE SECURITIZAT	0.33	06/17/24	895,000.00	894,865.75	894,804.89
HYUNDAI AUTO RECEIVABLES TR 20	2.79	07/15/22	872.80	872.67	873.79
HYUNDAI AUTO RECEIVABLES TR SE	0.48	12/16/24	870,000.00	869,837.14	872,793.14
JOHN DEERE OWNER TR 1.1% 08-15	1.10	08/15/24	495,000.00	494,969.76	498,829.96
JOHN DEERE OWNER TR 2018-B 3.0	3.08	11/15/22	49,830.32	49,826.54	50,086.63
JOHN DEERE OWNER TR 2021 ASSET	0.36	09/15/25	785,000.00	784,849.12	783,987.27
JOHN DEERE OWNER TR SER 20-B C	0.41	03/15/23	144,393.12	144,386.09	144,478.02
MERCEDES BENZ AUTO LEASE TR 20	1.84	12/15/22	465,000.00	464,938.71	468,408.45
MERCEDES-BENZ AUTO LEASE TR 20	0.25	01/16/24	950,000.00	949,903.96	949,639.67
MERCEDES-BENZ AUTO LEASE TR 20	0.40	11/15/24	680,000.00	679,948.66	679,678.02
MERCEDES-BENZ AUTO LEASE TRUST	2.00	10/17/22	518,865.14	518,782.63	522,348.07
MERCEDES-BENZ AUTO RECEIVABLES	3.03	01/17/23	75,844.08	75,841.17	76,268.54
MERCEDES-BENZ AUTO RECEIVABLES	0.55	02/18/25	735,000.00	734,942.60	737,976.31
NISSAN AUTO LEASE SER 20-A CL	1.84	01/17/23	935,000.00	934,933.62	942,336.39
NISSAN AUTO LEASE TR 2020-B SR	0.43	10/16/23	690,000.00	689,929.00	691,614.74
NISSAN AUTO RECEIVABLES 2018-B	3.06	03/15/23	117,392.25	117,388.44	118,681.48
NISSAN AUTO RECEIVABLES 2019-A	2.90	10/16/23	363,024.45	362,969.46	367,899.51
NISSAN AUTO RECEIVABLES OWNER	0.55	07/15/24	555,000.00	554,984.79	556,799.86
PSNH FDG LLC 3 RATE REDUCTION	3.09	02/01/26	163,607.13	163,603.53	169,148.91
PVTPL ARI FLEET LEASE TR 2018-	3.22	08/16/27	104,979.25	104,976.49	105,438.09
PVTPL CHESAPEAKE FDG II LLC SE	3.23	08/15/30	226,036.00	226,009.88	227,831.11
PVTPL CHESAPEAKE FDG II LLC SE	1.95	09/15/31	376,030.17	375,964.73	380,257.31
PVTPL CHESAPEAKE FDG II LLC SE	0.47	04/15/33	671,897.68	671,815.83	671,971.59
PVTPL CHESAPEAKE FDG II LLC SE	3.04	04/15/30	82,132.78	82,130.19	82,240.27
PVTPL DELL EQUIP FIN TR 2020-2	0.57	10/23/23	590,000.00	589,956.69	591,567.34
PVTPL DLLAA 2021-1 LLC NT CL A	0.00	04/17/26	825,000.00	824,880.87	826,688.78
PVTPL ENTERPRISE FLEET FING LL	2.06	05/20/25	244,006.76	243,968.04	247,266.20
PVTPL ENTERPRISE FLEET FING SE	0.61	07/20/26	591,165.05	591,059.41	592,884.93
PVTPL FORD CR AUTO OWNER TR SE	2.62	08/15/28	1,240,000.00	1,239,735.38	1,258,600.37
PVTPL HYUNDAI AUTO LEASE SECUR	1.95	07/17/23	595,000.00	594,955.02	599,763.63
PVTPL KUBOTA CR OWNER TR 2018-	3.10	08/15/22	60,518.55	60,510.76	60,770.79
PVTPL KUBOTA CR OWNER TR 2021-	0.62	08/15/25	465,000.00	464,904.86	464,446.28
PVTPL MMAF EQUIP FIN LLC 2019-	2.01	12/12/24	690,000.00	689,821.77	707,529.11
PVTPL MMAF EQUIP FIN LLC 2021-	0.56	06/13/28	515,000.00	514,894.01	514,201.39
PVTPL MMAF EQUIP FIN LLC SER 2	3.20	09/12/22	227,926.24	227,904.81	229,119.53
PVTPL TOYOTA AUTO LN EXTD NT T	1.07	02/27/34	235,000.00	234,981.69	235,128.90
SANTANDER RETAIL 2021-B TR ASS	0.51	08/20/24	765,000.00	764,903.38	765,546.98
SANTANDER RETAIL AUTO LEASE TR	0.51	07/22/24	605,000.00	604,905.44	605,166.07
SANTANDER RETAIL AUTO LEASE TR	0.57	04/22/24	720,000.00	719,919.94	722,366.57
SANTANDER RETAIL AUTO LEASE TR	1.86	02/21/23	595,000.00	594,862.44	601,129.15
SANTANDER RETAIL AUTO LEASE TR	1.74	07/20/23	860,000.00	859,986.24	873,342.38
SMALL BUSINESS ADMIN GTD DEV P	3.88	06/01/30	322,725.48	329,306.05	348,933.34
TOYOTA AUTO LN EXTD NT TR 2020	1.35	05/25/33	400,000.00	399,976.92	406,645.48
TOYOTA AUTO REC 2020-A OWNER T	1.66	05/15/24	760,000.00	759,945.13	769,948.63
TOYOTA AUTO RECEIVABLES 2018-B	2.96	09/15/22	57,036.34	57,035.49	57,263.13

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
TOYOTA AUTO RECEIVABLES 2018-D	3.48	03/15/23	340,296.42	340,222.82	343,783.68
TOYOTA AUTO RECEIVABLES 2020-C	0.36	02/15/23	331,936.35	331,925.00	332,129.27
VERIZON COMMUNICATIONS INC SR	0.50	05/20/27	965,000.00	964,929.17	964,654.53
VERIZON OWNER TR 2019-C NT CL	1.94	04/22/24	1,235,000.00	1,234,904.78	1,252,478.82
VERIZON OWNER TR 2020-A NT CL	1.85	07/22/24	1,215,000.00	1,214,857.72	1,235,959.11
VERIZON OWNER TR 2020-C SRS 20	0.41	12/20/25	725,000.00	724,882.33	726,180.81
VERIZON OWNER TRUST FIXED 2.93	2.93	09/20/23	248,957.86	248,908.07	251,928.67
VOLKSWAGEN AUTO LEASE TR 2020-	0.39	01/22/24	730,000.00	729,862.40	731,028.94
VOLKSWAGEN AUTO LN ENHANCED TR	3.02	11/21/22	84,683.24	84,671.02	85,200.43
VOLKSWAGEN AUTO LN ENHANCED TR	0.93	12/20/22	218,764.91	218,758.48	219,027.19
WORLD OMNI AUTO RECEIVABLES SE	2.87	07/17/23	124,128.82	124,116.85	125,070.04
WORLD OMNI AUTO RECEIVABLES TR	2.50	04/17/23	158,621.33	158,581.28	159,533.69
WORLD OMNI AUTO RECEIVABLES TR	1.95	02/15/23	110,155.71	110,127.31	110,523.09
WORLD OMNI AUTO RECEIVABLES TR	3.13	11/15/23	342,331.90	342,299.93	346,091.18
WORLD OMNI AUTO RECEIVABLES TR	1.10	04/15/25	1,160,000.00	1,159,742.60	1,170,060.22
WORLD OMNI AUTO RECEIVABLES TR	0.48	11/17/25	710,000.00	709,817.18	711,901.87
WORLD OMNI AUTOMOBILE LEASE SE	1.70	01/17/23	975,000.00	974,909.03	989,680.87
WORLD OMNI AUTOMOBILE LEASE SE	0.45	02/15/24	410,000.00	409,966.05	411,078.75
Commercial Mortgage Backed Securities					
CMO COMM 2013-CCRE7 MTG TR MTG	2.74	03/10/46	308,075.60	321,216.95	313,372.25
CMO WFRBS COML MTG TR 2013-C12	2.84	03/15/48	297,392.07	308,788.23	302,602.62
COMM 2012-CCRE5 MTG TR MTG PAS	2.39	12/10/45	253,031.13	250,065.61	255,463.64
GS MTG SECS TR 2013-GC10 COML	2.94	02/10/46	1,009,000.00	1,032,884.92	1,040,940.80
PVTPL J P MORGAN CHASE COML MT	1.38	06/15/45	472,876.00	479,525.82	473,403.35
WFRBS COML MTG TR 2012-C8 MTG	1.08	08/15/45	774,836.24	777,984.01	775,166.32
WFRBS COML MTG TR 2013-C14 MTG	3.34	06/15/46	1,000,000.00	1,037,656.25	1,047,471.20
Corporate Bonds					
7-ELEVEN INC .625% DUE	0.63	02/10/23	60,000.00	59,950.20	60,035.72
7-ELEVEN INC .8% DUE	0.80	02/10/24	150,000.00	149,875.50	149,628.60
ABBVIE INC 2.3% DUE 11-21-2022	2.30	11/21/22	550,000.00	569,576.13	564,532.97
ABBVIE INC 3.375% DUE	3.38	11/14/21	120,000.00	119,793.60	121,380.12
AIG GLOBAL FDG SR SECD MEDIUM	2.70	12/15/21	200,000.00	193,788.00	202,272.18
AIG GLOBAL FDG SR SECD MEDIUM	2.30	07/01/22	120,000.00	119,965.20	122,292.06
AIG GLOBAL FDG SR SECD MEDIUM	0.90	09/22/25	150,000.00	149,875.50	148,074.97
ALLIANT ENERGY FIN LLC 1.4% DU	1.40	03/15/26	380,000.00	379,285.60	374,299.10
AMEREN ILL CO 3.25% DUE	3.25	03/01/25	410,000.00	428,516.20	440,820.12
AMERICAN ELEC PWR CO INC 3.65%	3.65	12/01/21	100,000.00	99,938.00	101,431.77
AMERICAN EXPRESS CO 3.7% DUE 0	3.70	08/03/23	350,000.00	371,549.50	372,719.01
AMERICAN EXPRESS CO FLTG 08-03	0.93	08/01/23	90,000.00	90,000.00	91,155.85
AMERICAN HONDA FIN CORP MED TE	1.95	05/10/23	250,000.00	249,907.50	257,498.06
AMERICAN HONDA FIN CORP MED TE	3.38	12/10/21	390,000.00	389,812.80	395,463.74
AMPHENOL CORP NEW 2.05% DUE	2.05	03/01/25	195,000.00	194,666.55	202,781.38
ANHEUSER-BUSCH COS LLC CORP 3.	3.65	02/01/26	200,000.00	226,258.00	220,836.93
ASTRAZENECA FIN LLC .7% 05-28-	0.70	05/28/24	210,000.00	209,981.10	209,592.02
AT&T INC 1.49838% DUE 06-12-20	1.30	06/12/24	260,000.00	261,900.80	266,752.20
AT&T INC 1.65% DUE 02-01-2028/	1.65	02/01/28	370,000.00	369,533.80	367,244.64
AT&T INC 2.3% DUE 06-01-2027	2.30	06/01/27	80,000.00	79,881.60	82,744.23
ATMOS ENERGY CORP SR NT .625%	0.63	03/09/23	225,000.00	224,991.00	225,069.17
BAE SYS HLDGS INC 3.85% DUE	3.85	12/15/25	410,000.00	463,492.70	452,811.84
BANK AMER CORP .981% DUE	0.98	09/25/25	220,000.00	220,000.00	219,830.60
BANK AMER CORP 2.015% DUE	2.02	02/13/26	430,000.00	447,806.30	443,350.01
BANK NEW YORK MELLON CORP MEDI	2.66	05/16/23	80,000.00	80,651.20	81,626.20
BANK NOVA SCOTIA B C CORP 1.95	1.95	02/01/23	160,000.00	159,800.00	164,038.09
BANK OF AMERICA CORP 3.004%	3.00	12/20/23	577,000.00	557,555.68	597,972.87
BANK OF AMERICA CORP MTN 0.81%	0.81	10/24/24	700,000.00	700,000.00	702,913.52
BANK OF MONTREAL TRANCHE # TR	2.05	11/01/22	50,000.00	49,941.50	51,161.26
BANK OF NOVA SCOTIA	2.20	02/03/25	240,000.00	254,493.60	250,088.88
BAPTIST HEALTH SOUTH FLA 4.59%	4.59	08/15/21	150,000.00	156,687.00	150,767.72
BB&T CORP MEDIUM TERM NTS 3.05	3.05	06/20/22	220,000.00	219,993.40	225,456.27

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
BB&T CORP SR MEDIUM TERM NTS B	2.20	03/16/23	275,000.00	274,796.50	283,091.99
BELL CANADA .75% DUE 03-17-202	0.75	03/17/24	265,000.00	264,875.45	265,598.09
BK MONTREAL 3.3%	3.30	02/05/24	100,000.00	108,261.00	107,084.96
BLACK HILLS CORP 3.95% DUE	3.95	01/15/26	445,000.00	491,564.20	489,812.97
BOEING CO 2.7% DUE 05-01-2022	2.70	05/01/22	15,000.00	14,973.45	15,315.80
BP CAP MKTS AMER INC 2.75% DUE	2.75	05/10/23	407,000.00	402,359.36	423,786.14
BRISTOL MYERS SQUIBB CO .537%	0.54	11/13/23	350,000.00	350,000.00	350,419.12
BROWN FORMAN CORP 3.5%	3.50	04/15/25	400,000.00	445,824.00	436,306.46
CANADIAN NAT RES LTD 3.8% DUE	3.80	04/15/24	230,000.00	244,701.60	247,346.67
CAPITAL ONE NATL ASSN MCLEAN V	0.98	08/08/22	400,000.00	400,000.00	402,907.98
CAPITAL ONE NATL ASSN MCLEAN V	2.25	09/13/21	300,000.00	295,554.87	300,691.21
CENTERPOINT ENERGY RES CORP DE	0.70	03/02/23	170,000.00	169,835.10	170,016.11
CES MU2 LLC 1.994% DUE 05-13-2	1.99	05/13/27	447,579.29	466,006.13	462,741.75
CHEVRON CORP NEW 1.554% DUE	1.55	05/11/25	185,000.00	187,282.80	189,568.90
CHEVRON PHILLIPS 3.3% 05-01-20	3.30	05/01/23	210,000.00	223,320.30	220,499.61
CHUBB INA HOLDINGS INC 3.35% D	3.35	05/15/24	75,000.00	80,806.50	80,915.07
CINTAS CORP NO 2 2.9% DUE	2.90	04/01/22	410,000.00	408,242.70	417,315.79
CITIGROUP INC .776% DUE	0.78	10/30/24	170,000.00	170,000.00	170,424.11
CITIGROUP INC NEW 2.312% DUE	2.31	11/04/22	260,000.00	260,000.00	261,631.88
CITIGROUP INC NT FIXED / FLTG	0.98	05/01/25	220,000.00	220,000.00	220,523.57
CITIGROUP INC SR NT 3.352%	3.35	04/24/25	400,000.00	426,884.00	426,221.11
CITIZENS BK MEDIUM TERM NTS BO	3.25	02/14/22	260,000.00	259,763.40	264,174.20
CLOROX CO 3.8% DUE 11-15-2021	3.80	11/15/21	220,000.00	223,731.20	222,773.56
COMCAST CORP 3.7%	3.70	04/15/24	150,000.00	164,229.00	162,654.85
COMCAST CORP NEW 3.375% DUE	3.38	08/15/25	400,000.00	447,928.00	436,196.16
COMMONSPIRIT HEALTH 2.76% DUE	2.76	10/01/24	65,000.00	65,000.00	68,433.95
CONNECTICUT LIGHT & POWER CO .	0.75	12/01/25	140,000.00	139,945.40	138,235.56
CVS HEALTH CORP 2.625% DUE	2.63	08/15/24	160,000.00	159,176.00	168,842.21
CVS HEALTH CORP 3.7% DUE	3.70	03/09/23	29,000.00	30,378.37	30,540.81
DEERE & CO 2.6% DUE	2.60	06/08/22	230,000.00	229,596.45	233,792.30
DISNEY WALT CO 1.75% DUE	1.75	08/30/24	110,000.00	108,859.50	113,737.42
DOWDUPONT INC 1.50238% DUE 11-	1.27	11/15/23	200,000.00	200,000.00	203,648.29
DOWDUPONT INC 4.493% DUE	4.49	11/15/25	150,000.00	153,978.00	170,573.28
DTE ELEC CO 3.375% DUE	3.38	03/01/25	430,000.00	458,668.10	464,059.12
DU PONT E I DE NEMOURS & CO 1.	1.70	07/15/25	140,000.00	142,038.00	143,574.28
DUKE ENERGY 3.05% 03-15-2023	3.05	03/15/23	95,000.00	96,398.40	99,169.42
EATON CORP OHIO 2.75% DUE 11-0	2.75	11/02/22	760,000.00	761,124.80	784,605.20
EMD FIN LLC 2.95% DUE	2.95	03/19/22	210,000.00	214,149.60	213,063.05
EMORY UNIV 1.566% DUE	1.57	09/01/25	115,000.00	115,000.00	117,626.62
ENERGY ARK INC 3.05% DUE	3.05	06/01/23	100,000.00	100,462.00	104,120.07
ENERGY ARK INC 3.7% DUE	3.70	06/01/24	110,000.00	119,244.40	118,791.98
ENERGY LOUISIANA LLC .62% DUE	0.62	11/17/23	220,000.00	219,960.40	220,331.62
ENTERPRISE PRODS OPER LLC 3.5%	3.50	02/01/22	220,000.00	220,627.00	224,212.28
EQUIFAX INC 3.6% DUE 08-15-202	3.60	08/15/21	240,000.00	239,136.00	240,954.13
EXXON MOBIL CORP 2.992% DUE	2.99	03/19/25	220,000.00	241,287.20	235,969.30
FEDERAL RLTY INVT TR 1.25% DUE	1.25	02/15/26	220,000.00	218,545.80	218,398.30
FIFTH THIRD BANCORP 1.625% DUE	1.63	05/05/23	30,000.00	29,980.80	30,597.67
FISERV INC 2.75% DUE	2.75	07/01/24	370,000.00	369,378.40	390,344.17
GENERAL DYNAMICS CORP 3.25% DU	3.25	04/01/25	200,000.00	216,176.00	216,743.87
GENERAL MLS INC 2.6% DUE	2.60	10/12/22	270,000.00	271,610.30	277,014.36
GENERAL MLS INC 3.7%	3.70	10/17/23	90,000.00	92,325.65	96,304.61
GENERAL MTRS FINL CO INC 3.55%	3.55	07/08/22	140,000.00	139,911.80	144,498.80
GENERAL MTRS FINL CO INC 4.2%	4.20	11/06/21	160,000.00	160,046.40	162,095.52
GEORGIA-PAC LLC 1.75% DUE	1.75	09/30/25	290,000.00	289,942.00	297,416.50
GETTY PAUL J TR .391% DUE	0.39	01/01/24	365,000.00	365,000.00	363,631.25
GILEAD SCIENCES INC .75% DUE	0.75	09/29/23	240,000.00	239,916.00	240,118.43
GLAXOSMITHKLINE CAP PLC .534%	0.53	10/01/23	260,000.00	260,000.00	260,937.72
GLAXOSMITHKLINE CAP PLC 2.85%	2.85	05/08/22	160,000.00	157,672.00	163,589.24
GOLDMAN SACHS GROUP INC .657%	0.66	09/10/24	290,000.00	290,000.00	289,521.50
GOLDMAN SACHS GROUP INC 3.5% D	3.50	01/23/25	200,000.00	219,700.00	216,239.15
GOLDMAN SACHS GROUP INC 3.625%	3.63	02/20/24	170,000.00	169,792.60	182,234.52

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
GOLDMAN SACHS GROUP INC SR NT	3.63	01/22/23	400,000.00	400,184.00	419,923.41
HEALTH CARE SVC CORP 1.5% 06-0	1.50	06/01/25	220,000.00	219,483.00	223,336.72
HEWLETT PACKARD ENTERPRISE CO	0.91	10/05/21	140,000.00	140,000.00	140,032.54
HEWLETT PACKARD ENTERPRISE CO	2.25	04/01/23	145,000.00	144,969.55	149,299.18
HEWLETT PACKARD ENTERPRISE CO	3.50	10/05/21	210,000.00	209,708.10	211,185.36
HEWLETT PACKARD ENTERPRISE CO	4.65	10/01/24	200,000.00	223,514.00	222,355.75
HONEYWELL INTL INC 1.35% DUE 0	1.35	06/01/25	80,000.00	79,992.00	81,475.03
HSBC HLDGS PLC 2.099% DUE	2.10	06/04/26	200,000.00	200,000.00	205,533.37
HSBC HLDGS PLC 2.633% DUE	2.63	11/07/25	300,000.00	314,232.00	314,859.97
HSBC HLDGS PLC 3.262%	3.26	03/13/23	400,000.00	400,000.00	408,080.44
INTERNATIONAL BUSINESS MACHS C	2.88	11/09/22	100,000.00	98,213.00	103,477.95
INTERSTATE PWR & LT CO 3.25% D	3.25	12/01/24	130,000.00	140,285.60	139,792.39
JPMORGAN CHASE & CO .824%	0.82	06/01/25	310,000.00	310,000.00	309,405.84
JPMORGAN CHASE & CO .969% DUE	0.97	06/23/25	210,000.00	210,000.00	210,248.15
JPMORGAN CHASE & CO 1.514% DUE	1.51	06/01/24	500,000.00	500,000.00	509,858.24
JPMORGAN CHASE & CO 3.22% DUE	3.22	03/01/25	130,000.00	140,496.20	138,102.98
JPMORGAN CHASE & CO 4.023% DUE	4.02	12/05/24	140,000.00	154,523.60	151,105.80
JPMORGAN CHASE & CO NT FIXED/F	3.21	04/01/23	410,000.00	410,000.00	418,899.03
KAISER FOUNDATION HOSPITAL 3.5	3.50	04/01/22	500,000.00	519,181.11	511,371.23
KANSAS CITY POWER & LT 3.65% D	3.65	08/15/25	150,000.00	167,010.00	164,670.91
KLA CORP 4.65% DUE 11-01-2024/	4.65	11/01/24	110,000.00	123,334.20	122,795.39
LELAND STANFORD JR UNIV CALIF	6.88	02/01/24	180,000.00	213,697.80	208,813.40
LULWA LTD 1.888% DUE 02-15-202	1.89	02/15/25	641,736.71	656,464.57	658,338.66
M & T BK CORP SR NT FLTG DUE	0.86	07/26/23	110,000.00	110,000.00	111,133.08
MARSH & MCLENNAN COS INC 3.875	3.88	03/15/24	90,000.00	89,950.50	97,617.98
MARTIN MARIETTA MATLS INC .65%	0.00	07/15/23	140,000.00	139,983.20	140,316.24
MARTIN MARIETTA MATLS INC 4.25	4.25	07/02/24	80,000.00	88,333.60	87,200.94
MCCORMICK & CO INC 2.7% DUE	2.70	08/15/22	475,000.00	473,692.20	486,263.33
MINITUBISHI UFJ FINL GROUP INC	0.85	09/15/24	200,000.00	200,000.00	201,058.46
MINITUBISHI UFJ FINL GROUP INC	1.41	07/17/25	200,000.00	200,000.00	201,909.70
MINITUBISHI UFJ FINL GROUP INC	3.54	07/26/21	240,000.00	240,000.00	240,535.14
MINITUBISHI UFJ FINL GROUP INC	3.22	03/07/22	410,000.00	410,000.00	418,370.51
MINITUBISHI UFJ FINL GROUP INC	1.04	07/26/23	80,000.00	80,199.20	81,071.88
MONDELEZ INTL HLDGS NETH B V 2	2.13	09/19/22	200,000.00	199,948.00	204,136.76
MONDELEZ INTL INC .625% DUE 07	0.63	07/01/22	300,000.00	299,958.00	301,158.03
MORGAN STANLEY 2.625% DUE 11-1	2.63	11/17/21	300,000.00	298,467.00	302,705.69
MORGAN STANLEY 3.75% DUE 02-25	3.75	02/25/23	400,000.00	422,608.00	421,525.36
MORGAN STANLEY 3.875% DUE	3.88	04/29/24	400,000.00	444,824.00	435,049.38
MORGAN STANLEY 4.0% DUE 07-23-	4.00	07/23/25	245,000.00	256,556.65	272,502.65
MPLX LP BNDS 3.375% DUE 03-15-	3.38	03/15/23	305,000.00	314,354.75	318,876.11
NEXTERA ENERGY CA .00065%	0.65	03/01/23	180,000.00	179,982.00	180,734.60
NEXTERA ENERGY CAP HLDGS INC 2	2.40	09/01/21	240,000.00	240,588.00	240,868.69
NEXTERA ENERGY CAP HLDGS INC 2	2.90	04/01/22	300,000.00	299,718.00	305,990.92
NORTHERN STS PWR CO MINN 2.15%	2.15	08/15/22	420,000.00	403,905.60	424,780.78
NORTHROP GRUMMAN 2.93% DUE 01-	2.93	01/15/25	70,000.00	74,864.30	74,625.93
NORTHWESTERN CORP 1.0% DUE 03-	1.00	03/26/24	170,000.00	169,855.50	167,795.29
NTT FIN CORP .583% 03-01-2024	0.58	03/01/24	300,000.00	300,000.00	299,566.47
NUTRIEN LTD 1.9% DUE 05-13-202	1.90	05/13/23	130,000.00	129,883.00	133,167.81
OKLAHOMA GAS & ELEC CO .553% 0	0.55	05/26/23	100,000.00	100,000.00	100,003.21
ONCOR ELEC DELIVERY CO LLC 2.9	2.95	04/01/25	400,000.00	427,028.00	427,565.38
ORACLE CORP 1.65% 03-25-2026	1.65	03/25/26	260,000.00	259,875.20	263,552.15
ORACLE CORP 2.5% DUE	2.50	05/15/22	540,000.00	538,200.70	548,353.61
PACIFIC LIFE GLOBAL FDG II MED	1.20	06/24/25	120,000.00	121,662.00	120,283.14
PACIFICORP 3.6% DUE	3.60	04/01/24	200,000.00	215,700.00	214,396.28
PACKAGING CORP OF AMERICA 4.5%	4.50	11/01/23	210,000.00	219,185.40	226,880.30
PARKER-HANNIFIN CORP BOO	3.30	11/21/24	110,000.00	118,829.70	118,164.75
PARKER-HANNIFIN CORP 2.7% DUE	2.70	06/14/24	80,000.00	79,963.20	84,289.04
PARKER-HANNIFIN CORP MEDIUM TE	3.50	09/15/22	110,000.00	110,486.20	114,090.08
PAYPAL HLDGS INC 1.35% DUE 06-	1.35	06/01/23	80,000.00	79,926.40	81,416.83
PEACEHEALTH 1.375% DUE	1.38	11/15/25	240,000.00	240,838.25	242,306.90
PENTA AIRCRAFT LEASING 2013 LL	2.65	11/25/25	224,939.99	236,801.75	235,492.45

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PHILLIPS 66 3.85% DUE 04-09-20	3.85	04/09/25	180,000.00	201,907.80	198,079.90
PHILLIPS 66 4.3% DUE 04-01-202	4.30	04/01/22	239,000.00	252,742.15	245,927.51
PIONEER NAT RES CO .55% DUE 05	0.55	05/15/23	80,000.00	79,995.20	80,076.41
PIONEER NAT RES CO .75% DUE 01	0.75	01/15/24	160,000.00	159,934.40	159,852.98
PNC BK N A PITTSBURGH PA MEDIU	2.03	12/09/22	370,000.00	370,000.00	372,676.26
PUBLIC SVC CO N H 3.5% DUE	3.50	11/01/23	400,000.00	421,764.00	425,057.22
PUBLIC SVC ELEC GAS CO SECD ME	2.38	05/15/23	330,000.00	330,089.30	340,852.18
PVPTL CREDIT SUISSE GROUP AG S	1.32	12/14/23	445,000.00	445,000.00	449,693.58
PVT PL BNP PARIBAS SR NON PFD	4.71	01/10/25	230,000.00	239,402.40	250,929.20
PVTPL ABBVIE INC 2.15% DUE 11-	2.15	11/19/21	370,000.00	376,270.18	372,687.42
PVTPL BAYER US FIN II LLC	4.25	12/15/25	200,000.00	223,526.00	222,869.30
PVTPL BMW US CAP LLC GTD NT 2.	2.95	04/14/22	630,000.00	630,000.00	643,543.94
PVTPL BNP PARIBAS SR NON PFD 1	2.82	11/19/25	400,000.00	425,900.00	420,856.56
PVTPL BRISTOL MYERS SQUIBB CO	2.90	07/26/24	39,000.00	42,274.56	41,604.74
PVTPL CARGILL INC NT 144A 3.25	3.25	11/15/21	230,000.00	231,092.50	232,650.20
PVTPL CARRIER GLOBAL CORP NT 1	2.24	02/15/25	180,000.00	188,925.58	187,158.52
PVTPL CRH AMERICA INC BNDS 3.8	3.88	05/18/25	220,000.00	237,366.80	241,095.95
PVTPL DAIMLER FIN NORTH AMER L	1.75	03/10/23	605,000.00	603,874.70	617,458.24
PVTPL EAST OHIO GAS CO 1.3% DU	1.30	06/15/25	30,000.00	29,969.70	30,271.76
PVTPL FEDERATION DES CAISSES D	0.45	10/07/23	520,000.00	519,365.60	519,828.10
PVTPL HP INC 1.45% DUE 06-17-2	1.45	06/17/26	140,000.00	139,731.20	138,961.36
PVTPL JACKSON NATL LIFE GLOBAL	3.30	02/01/22	140,000.00	139,872.60	142,470.84
PVTPL MONONGAHELA PWR CO 1ST M	4.10	04/15/24	170,000.00	178,802.60	182,972.98
PVTPL NEW YORK LIFE GLOBAL FDG	2.00	01/22/25	100,000.00	103,286.00	103,658.81
PVTPL NEW YORK LIFE GLOBAL FDG	2.88	04/10/24	260,000.00	276,393.00	276,009.14
PVTPL NORTHWESTERN MUT GLOBAL	0.80	01/14/26	200,000.00	199,648.00	196,864.36
PVTPL NORTHWESTERN MUTUAL GLBL	0.60	03/25/24	120,000.00	119,996.40	119,918.74
PVTPL OTIS WORLDWIDE CORP FLTG	0.64	04/05/23	160,000.00	159,916.80	160,013.10
PVTPL OTIS WORLDWIDE CORP NT 1	2.06	04/05/25	100,000.00	105,520.46	103,892.80
PVTPL PACIFIC LIFE GLOBAL FDG	0.50	09/23/23	290,000.00	289,637.50	290,314.25
PVTPL RAYTHEON TECHNOLOGIES CO	3.20	03/15/24	90,000.00	96,984.51	95,740.72
PVTPL SCHLUMBERGER FIN CDA LTD	2.65	11/20/22	60,000.00	60,229.20	61,674.61
PVTPL SOUTHERN NAT GAS CO L L	0.63	04/28/23	55,000.00	54,991.20	55,051.70
PVTPL VOLKSWAGEN GROUP AMER FI	2.70	09/26/22	200,000.00	199,926.00	205,544.44
RABOBANK NEDERLAND GLOBAL MEDI	1.01	09/26/23	250,000.00	250,000.00	253,415.17
RABOBANK NEDERLAND GLOBAL MEDI	2.63	07/22/24	290,000.00	289,312.70	305,343.13
RECKITT BENCKISER TREAS SVCS P	2.75	06/26/24	220,000.00	218,088.20	232,295.92
REGIONS FINL CORP NEW 2.25% DU	2.25	05/18/25	70,000.00	69,786.50	72,891.06
REGIONS FINL CORP NEW 3.8% DUE	3.80	08/14/23	100,000.00	100,155.20	106,624.46
RELIANCE INDS LTD 1.87% DUE	1.87	01/15/26	484,210.57	484,210.57	498,094.11
RELX CAP INC 3.5% DUE	3.50	03/16/23	300,000.00	311,058.00	314,558.76
RIMON LLC 2.623% DUE	2.62	06/25/26	731,309.31	774,456.57	768,091.59
ROCK-TENN CO 4.9% DUE 03-01-20	4.90	03/01/22	170,000.00	179,486.00	174,897.74
ROPER TECHNOLOGIES INC .45% DU	0.45	08/15/22	80,000.00	79,930.40	80,052.53
ROPER TECHNOLOGIES INC 1.0% DU	1.00	09/15/25	150,000.00	150,903.00	149,240.64
ROPER TECHNOLOGIES INC 2.35% D	2.35	09/15/24	70,000.00	69,870.50	73,413.15
ROPER TECHNOLOGIES INC 3.65%	3.65	09/15/23	410,000.00	433,968.60	437,884.78
ROYAL BK CANADA 3.7%	3.70	10/05/23	110,000.00	118,889.10	118,010.20
ROYAL BK CDA FLTG RT	0.85	10/05/23	330,000.00	330,000.00	333,913.23
ROYAL BK CDA GLOBAL MEDIUM TER	1.15	06/10/25	220,000.00	221,150.60	221,175.01
RYDER SYS INC FIXED 2.875%	2.88	06/01/22	200,000.00	199,884.00	204,235.44
SCHLUMBERGER FIN CDA LTD 1.4%	1.40	09/17/25	150,000.00	149,820.00	151,648.19
SCHWAB CHARLES CORP 0.75% DUE	0.75	03/18/24	250,000.00	249,875.00	251,414.37
SHELL INTL FIN B V 3.4% DUE 08	3.40	08/12/23	730,000.00	756,171.30	775,171.84
SHERWIN-WILLIAMS CO 2.75% DUE	2.75	06/01/22	9,000.00	8,978.22	9,174.67
SIMON PPTY GROUP L P 2.35% DUE	2.35	01/30/22	170,000.00	169,442.40	171,153.56
SIMON PPTY GROUP L P 2.75%	2.75	06/01/23	420,000.00	429,111.00	435,878.23
SOUTHWESTERN PUBLIC SERVICE CO	3.30	06/15/24	450,000.00	487,903.50	477,727.95
STARBUCKS CORP 1.3% DUE 05-07-	1.30	05/07/22	45,000.00	44,969.85	45,407.51
STATE STR CORP 2.354% DUE	2.35	11/01/25	410,000.00	436,264.60	430,930.82
STATOIL ASA FORMERLY STATOIL A	2.65	01/15/24	220,000.00	229,867.00	231,342.32

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
SUMITOMO MITSUI FINANCIAL GROU	0.98	10/16/23	360,000.00	360,000.00	364,168.80
SUMITOMO MITSUI FINL GROUP INC	1.47	07/08/25	200,000.00	204,320.00	201,965.12
SUMITOMO MITSUI FINL GROUP INC	2.78	07/12/22	215,000.00	214,920.45	220,493.96
SUNTRUST BK ATLANTA GA MEDIUM	3.50	08/02/22	135,000.00	135,000.00	135,358.33
SUTTER HEALTH 1.321% DUE	1.32	08/15/25	145,000.00	145,000.00	145,896.02
TORONTO DOMINION BK SR MEDIUM	0.75	06/12/23	120,000.00	119,911.20	120,828.68
TORONTO-DOMINION BANK 2.65%	2.65	06/12/24	130,000.00	129,981.80	137,601.50
TOTAL CAP INTL 2.434% DUE	2.43	01/10/25	170,000.00	171,791.80	178,626.22
TOTAL CAP INTL 2.7% DUE 01-25-	2.70	01/25/23	160,000.00	164,107.20	165,767.87
TOYOTA MTR CORP .681% DUE	0.68	03/25/24	410,000.00	410,000.00	410,694.38
TOYOTA MTR CORP 2.157% DUE	2.16	07/02/22	130,000.00	130,000.00	132,501.22
TOYOTA MTR CR CORP MEDIUM TERM	1.35	08/25/23	115,000.00	114,957.45	117,278.25
TSMC GLOBAL LTD .75% DUE	0.75	09/28/25	400,000.00	398,574.00	391,216.00
TYCO ELECTRONICS GROUP S A 3.4	3.45	08/01/24	150,000.00	153,741.00	160,732.13
UBS GROUP AG 1.008% DUE	1.01	07/30/24	250,000.00	250,000.00	251,800.44
UBS GROUP FDG SWITZ AG NT FLTG	1.11	08/15/23	345,000.00	345,000.00	348,039.62
UNION PAC CORP 3.5% DUE	3.50	06/08/23	300,000.00	310,491.00	317,460.70
UNITED PARCEL SVC INC 2.5% DUE	2.50	04/01/23	210,000.00	208,374.60	217,605.46
UNITED TECHNOLOGIES CORP 3.65%	3.65	08/16/23	6,000.00	6,001.16	6,367.15
UNITEDHEALTH GROUP INC 1.25% D	1.25	01/15/26	140,000.00	139,458.20	141,295.26
VENTAS REALTY LIMITED PARTNERS	2.65	01/15/25	90,000.00	89,508.60	94,658.49
VERIZON COMMUNICATIONS 3.376%	3.38	02/15/25	260,000.00	285,792.00	282,452.08
VERIZON COMMUNICATIONS INC .75	0.75	03/22/24	160,000.00	159,990.40	160,687.64
VIRGINIA ELEC & POWER CO	2.75	03/15/23	220,000.00	228,230.20	227,616.96
VULCAN MATLS CO 4.5% DUE	4.50	04/01/25	80,000.00	90,164.00	89,030.80
WASTE MGMT INC DEL 2.4% DUE	2.40	05/15/23	200,000.00	198,292.00	206,845.48
WEC ENERGY GROUP INC 0.8% DUE	0.80	03/15/24	390,000.00	390,201.10	390,899.45
WESTPAC BKG CORP 1.1295% DUE 0	0.91	02/26/24	260,000.00	260,000.00	264,009.49
WILLIAMS PARTNERS L P 3.9% DUE	3.90	01/15/25	80,000.00	87,856.00	87,480.48
YALE UNIV FIXED .873% DUE 04-1	0.87	04/15/25	530,000.00	530,000.00	533,195.92
ZARAPITO LEASING LLC 2.702% DU	2.70	08/20/26	628,305.64	666,381.60	660,483.32
Municipal Bonds					
ALAMEDA CNTY CALIF 4.0% DUE 08	4.00	08/01/21	500,000.00	515,560.00	501,552.25
ARKANSAS ST 2.875% DUE 06-01-2	2.88	06/01/22	600,000.00	617,994.00	614,346.18
BALTIMORE CNTY MD 1.613% DUE 0	1.61	07/01/21	560,000.00	539,963.20	560,000.00
BALTIMORE CNTY MD 2.247% DUE 0	2.25	08/01/22	330,000.00	335,544.00	336,940.86
COLLIN CNTY TEX .402% DUE 02-1	0.40	02/15/23	610,000.00	610,000.00	610,000.00
CROWLEY TEX INDPT SCH DIST ZER	0.00	08/01/22	570,000.00	542,098.50	568,365.98
DENISON TEX INDPT SCH DIST ZER	0.00	08/01/23	460,000.00	433,724.80	450,889.19
FLA WTR POLLUTION CTL FING COR	1.90	01/15/22	245,000.00	244,855.45	247,224.60
FORT WORTH TEX INDPT SCH DIST	0.00	02/15/25	500,000.00	572,095.00	574,569.25
HAWAII ST .802% DUE 10-01-2024	0.80	10/01/24	660,000.00	660,000.00	661,889.32
HAYS TEX CONS INDPT SCH DIST 5	5.00	08/15/22	500,000.00	543,845.00	526,937.40
HOWELL MICH PUB SCHS .97% DUE	0.97	05/01/25	445,000.00	445,000.00	444,547.66
LEE CNTY FLA WTR & SWR REV 1.8	1.89	10/01/22	330,000.00	330,000.00	336,956.07
LIBERTY CALIF UN HIGH SCH DIST	0.65	08/01/24	235,000.00	235,000.00	233,885.87
LINN CNTY ORE CMNTY SCH DIST N	2.07	06/15/23	395,000.00	395,000.00	406,213.50
LOUISIANA ST .84% DUE 06-01-20	0.84	06/01/25	305,000.00	305,000.00	305,881.08
MARYLAND ST CMNTY DEV ADMIN DE	3.24	09/01/48	105,000.00	105,000.00	109,229.15
MICHIGAN FIN AUTH REV 2.308% D	2.31	12/01/24	440,000.00	440,000.00	460,192.48
NEW YORK ST TAXABLE-SER B .35%	0.35	03/15/23	400,000.00	400,000.00	400,249.28
NEW YORK ST URBAN DEV CORP REV	3.20	03/15/22	400,000.00	398,468.00	408,200.60
OREGON ST 1.707% DUE 05-01-202	1.71	05/01/22	415,000.00	415,000.00	420,498.71
SAN JOSE CALIF REDEV AGY SUCCE	2.63	08/01/22	510,000.00	510,000.00	522,664.37
SANTA ANA CALIF CMNTY REDEV AG	3.35	09/01/21	200,000.00	200,000.00	201,042.36
SIOUX FALLS S D SCH DIST NO 49	0.56	08/01/24	280,000.00	280,000.00	279,470.16
UTAH ST 3.539% DUE 07-01-2025	3.54	07/01/25	500,000.00	532,580.00	533,618.70
WISCONSIN ST .65% DUE 05-01-20	0.65	05/01/25	295,000.00	295,000.00	293,587.86
WISCONSIN ST GEN FD ANNUAL APP	1.72	05/01/22	255,000.00	255,000.00	258,256.48

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
U.S. Agency Bonds					
EQUINOR ASA 1.75% DUE 01-22-20	1.75	01/22/26	30,000.00	29,879.70	30,892.87
FEDERAL HOME LN MTG CORP POOL	2.00	06/01/42	6,501.82	6,716.92	6,501.71
FEDERAL HOME LN MTG CORP POOL	2.56	07/01/42	15,832.58	16,339.10	15,886.85
FEDERAL HOME LN MTG CORP POOL	2.24	09/01/45	504,165.85	515,332.34	522,988.13
FEDERAL HOME LN MTG CORP POOL	2.00	05/01/42	31,007.01	31,956.59	31,145.17
FEDERAL HOME LN MTG CORP POOL	2.16	06/01/42	34,803.42	35,823.05	36,234.53
FEDERAL HOME LN MTG CORP POOL	2.38	07/01/42	16,763.02	17,236.44	17,465.23
FEDERAL HOME LN MTG CORP POOL	2.50	08/01/42	6,834.07	7,040.68	6,836.35
FEDERAL HOME LN MTG CORP POOL	2.25	10/01/42	56,909.14	58,534.15	59,880.73
FEDERAL HOME LN MTG CORP POOL	2.18	11/01/42	70,115.61	71,901.37	73,802.41
FEDERAL HOME LN MTG CORP POOL	2.35	12/01/42	944,650.13	968,635.39	997,106.23
FEDERAL HOME LN MTG CORP POOL	3.11	11/01/44	84,646.45	85,565.65	88,394.87
FEDERAL HOME LN MTG CORP POOL	2.45	08/01/45	255,778.05	261,433.77	266,773.63
FEDERAL HOME LN MTG CORP POOL	2.84	01/01/46	187,587.93	187,841.51	196,336.84
FEDERAL HOME LN MTG CORP POOL	2.81	02/01/46	242,895.62	244,851.84	254,949.89
FEDERAL HOME LN MTG CORP POOL	2.23	10/01/46	690,018.56	704,851.99	713,850.98
FEDERAL HOME LN MTG CORP POOL	2.49	11/01/46	374,827.47	384,666.70	389,206.13
FEDERAL HOME LN MTG CORP POOL	2.77	11/01/47	384,245.90	390,039.59	400,944.92
FEDERAL HOME LN MTG CORP POOL	3.34	06/01/49	355,159.56	362,850.50	371,426.13
FEDERAL HOME LN MTG CORP POOL	2.80	02/01/50	381,852.34	390,503.68	400,151.44
FEDERAL HOME LN MTG CORP POOL	2.16	06/01/50	626,741.75	649,657.00	650,954.75
FEDERAL HOME LN MTG CORP POOL	2.34	06/01/50	628,780.26	655,208.67	655,437.64
FEDERAL HOME LN MTG CORP POOL	2.39	03/01/47	105,741.14	105,485.90	110,059.97
FEDERAL HOME LN MTG CORP POOL	3.00	10/01/26	595,246.38	617,847.14	630,136.88
FEDERAL HOME LN MTG CORP POOL	3.00	05/01/27	12,073.03	12,691.29	12,806.40
FEDERAL HOME LN MTG CORP SER Q	2.76	01/25/46	61,058.07	61,969.43	60,928.38
FEDERAL NATL MTG ASSN GTD MTG	3.50	03/01/27	14,496.40	15,257.44	15,662.79
FEDERAL NATL MTG ASSN GTD MTG	2.03	05/01/42	64,136.44	66,183.29	67,052.81
FHLMC MULTICLASS SER 21-1 CL T	2.50	09/25/60	681,255.00	709,722.67	707,737.43
FHLMC POOL #2B-4166 ADJ RT 05-	2.63	05/01/45	173,172.58	177,745.41	180,507.24
FHLMC POOL #QN-3637 2.0%	2.00	09/01/35	1,267,601.07	1,324,544.10	1,312,471.69
FHLMC POOL #QN1525 3.0% 02-01-	3.00	02/01/35	585,129.69	604,694.97	615,944.33
FHLMC POOL 2B5188 ADJ RT	2.85	03/01/46	166,650.14	167,483.67	174,615.56
FNMA POOL #735383 5.0% DUE 04-	5.00	04/01/35	280,959.60	304,643.63	320,942.12
FNMA POOL #AN3149 1.79% DUE 11	1.79	11/01/21	814,305.09	819,648.98	814,222.00
FNMA POOL #AO4573 ADJ RT DUE 0	1.94	06/01/42	75,535.96	77,616.15	79,411.23
FNMA POOL #AO7668 ADJ RT DUE 0	1.94	06/01/42	32,353.74	33,093.09	33,985.36
FNMA POOL #AP7557 FLTG	2.35	09/01/42	98,530.19	98,253.08	103,982.86
FNMA POOL #AS8511 2.5% DUE 12-	2.50	12/01/31	2,444,232.74	2,467,338.38	2,559,876.38
FNMA POOL #AY0090 ADJ RT DUE 1	2.72	12/01/44	239,474.01	247,107.23	249,351.18
FNMA POOL #AY7097 FLTG RT DUE	1.96	04/01/45	75,449.82	77,109.14	78,419.38
FNMA POOL #BC1205 2.645% DUE 0	2.63	07/01/46	277,874.48	278,623.43	289,349.32
FNMA POOL #BC4799 FLTG RT 2.49	2.44	11/01/46	302,451.60	310,958.04	314,103.27
FNMA POOL #BC9053 2.548% DUE 1	2.53	12/01/46	217,534.68	217,126.81	226,200.39
FNMA POOL #BD6059 FLTG RT 2.47	2.48	08/01/46	958,206.70	987,102.63	995,866.83
FNMA POOL #BJ2463 ADJ RT 11-01	2.72	11/01/47	324,032.76	329,146.41	338,004.68
FNMA POOL #BJ2464 ADJ RT 11-01	2.76	11/01/47	279,227.04	283,240.94	291,612.97
FNMA POOL #BK5641 2.0% DUE 10-	2.00	10/01/35	746,752.13	780,472.65	773,363.39
FNMA POOL #BN7727 FLTG 08-01-2	3.05	08/01/49	528,658.26	537,785.89	554,218.40
FNMA POOL #BO1843 3.035% DUE 0	3.01	08/01/49	213,238.72	218,036.59	223,174.23
FNMA POOL #BO3236 FLTG RT DUE	2.78	11/01/49	524,040.30	532,064.68	549,270.96
FNMA POOL #BO6267 ADJ RT	2.73	01/01/50	628,243.67	635,974.01	658,065.20
FNMA POOL #BP0633 FLTG RT DUE	2.75	01/01/50	512,172.42	517,755.09	536,718.96
FNMA POOL #MA1288 2.0% DUE 12-	2.00	12/01/22	32,565.78	33,675.04	33,616.70
FNMA POOL #MA2829 2.5% DUE 12-	2.50	12/01/26	300,384.51	305,500.43	313,238.96
FNMA POOL #MA3107 2.5% DUE 08-	2.50	08/01/27	286,840.49	292,263.57	299,115.34
FNMA POOL #MA3131 3.0% DUE 09-	3.00	09/01/27	276,400.02	286,246.76	290,306.99
FNMA POOL BL2206 2.8% 04-01-20	2.80	04/01/24	890,000.00	893,059.38	939,617.82
FNMA POOL CA3155 4.0%	4.00	02/01/34	129,057.92	133,605.18	139,345.82
FNMA POOL CA3156 4.0%	4.00	02/01/34	87,221.03	90,130.67	93,653.06

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA POOL# AY8454 FLTG RT 08-0	2.27	08/01/45	96,056.93	98,064.36	99,809.06
FNMA SER 2017-M5 CL FA FRN 04-	0.56	04/25/24	13,363.35	13,350.13	13,389.54
FREDDIE MAC 2.0% 01/11/2035 2.	2.00	11/01/35	4,287,725.13	4,466,268.68	4,431,462.03
FREDDIE MAC 2.0% 09/01/2035 2.	2.00	09/01/35	1,822,779.92	1,900,105.65	1,883,930.94
FREDDIE MAC SEASONED CR RISK 2	2.50	05/25/60	481,829.22	507,415.89	501,661.89
FREDDIE MAC SEASONED CR RISK S	2.50	11/25/59	613,226.73	646,331.40	638,336.40
FREDDIE MAC SEASONED CR RISK T	2.50	05/25/60	647,325.25	677,838.28	673,346.37
GNMA SERIES 16-H01 FA FLTG 01-	1.01	01/20/66	296,770.29	300,132.05	302,889.01
GNMAII POOL #773442 SER 2062 3	4.63	06/20/62	5,100.60	5,573.36	5,176.88
GNMAII POOL #891588 SER 2058 F	0.97	03/20/58	375,293.91	376,995.91	382,292.20
PETROLEOS MEXICANOS GTD NT SER	2.38	04/15/25	516,000.00	516,371.52	535,178.84
SMALL BUSINESS ADMIN GTD DEV P	4.14	02/01/30	332,896.25	341,933.86	361,274.69

U.S. Treasury Securities

UNITED STATES TREAS NTS .125%	0.13	07/15/23	5,025,000.00	5,017,733.63	5,011,848.63
UNITED STATES TREAS NTS .25% D	0.25	06/15/23	3,650,000.00	3,654,027.53	3,650,285.14
UNITED STATES TREAS NTS 1.75%	1.75	12/31/24	9,450,000.00	9,874,058.03	9,833,906.25
UNITED STATES TREAS NTS DTD 04	0.25	04/15/23	3,800,000.00	3,800,924.84	3,802,078.14
UNITED STATES TREAS NTS FIXED	0.13	05/15/23	7,350,000.00	7,327,909.39	7,336,218.75
UNITED STS TREAS NTS .125% DUE	0.13	09/15/23	5,375,000.00	5,370,833.45	5,355,263.65
UNITED STS TREAS NTS .125% DUE	0.13	12/15/23	6,450,000.00	6,435,392.70	6,415,986.31
UNITED STS TREAS NTS 0.125%	0.25	11/15/23	3,250,000.00	3,252,657.37	3,244,541.01
UNITED STS TREAS NTS DTD 01/31	0.13	01/31/23	80,000.00	80,018.75	79,921.88
UNITED STS TREAS NTS DTD 08/15	0.13	08/15/23	4,375,000.00	4,369,921.88	4,361,499.01
UNITED STS TREAS NTS UNITED ST	0.13	10/15/23	6,150,000.00	6,135,295.02	6,123,574.19

Cash & Cash Equivalents

CASH ACCOUNT (ADJUSTMENT)			(2,027,210.88)	(2,027,210.88)	(2,027,210.88)
NTC INST FUNDS-GOVT SELECT	0.01		3,409,535.92	3,409,535.92	3,409,535.92
Account Totals - Galliard Capital				221,559,062.72	222,933,635.71

9-200100-Income Research

Asset-Backed Securities

BMW VEH OWNER TR SR 20-A CL A3	0.95	10/25/24	499,000.00	498,962.33	500,509.32
CAPITAL ONE PRIME AUTO RECEIVA	1.60	11/15/24	800,000.00	799,829.92	810,790.08
CNH EQUIP TR 2018-A NT CL A-3	3.12	07/17/23	99,671.73	100,617.84	100,632.89
CNH EQUIP TR SR 19-A CL A3 3.0	3.01	04/15/24	451,851.81	451,752.54	459,238.77
DAIMLER TRUCKS RETAIL TR 2020-	1.14	04/15/22	64,178.53	64,177.23	64,219.84
FIRSTKEY HOMES 2020-SFR1 TR 1.	1.34	09/17/25	656,239.90	658,957.15	656,300.74
FORD CR AUTO OWNER TR 1.35% S	1.35	07/15/25	821,000.00	820,760.19	837,312.04
FORD CR FLOORPLAN MASTER OWNER	2.84	03/15/24	606,000.00	605,912.98	617,130.16
FORD CR FLOORPLAN MASTER OWNER	0.70	09/15/25	1,014,000.00	1,013,940.78	1,018,966.98
FORD CR FLOORPLAN MASTER OWNER	3.52	10/15/23	2,121,000.00	2,120,527.44	2,141,603.39
GM FINL CONSUMER AUTOMOBILE RE	2.97	11/16/23	982,839.14	982,730.34	993,386.38
GM FINL CONSUMER AUTOMOBILE RE	0.45	04/16/25	501,000.00	500,885.37	502,259.11
GMF FLOORPLAN OWNER REVOLVING	2.90	04/15/26	992,000.00	1,060,293.75	1,052,366.18
HONDA AUTO RECEIVABLES 2019-1	2.83	03/20/23	933,560.32	933,535.30	944,765.10
HONDA AUTO RECEIVABLES 2019-2	2.52	06/21/23	336,447.05	346,606.18	340,743.81
HONDA AUTO RECEIVABLES 2020-2	0.82	07/15/24	510,000.00	509,959.86	513,293.43
HYUNDAI AUTO LEASE SECURITIZAT	0.33	06/17/24	656,000.00	655,901.60	655,856.99
HYUNDAI AUTO RECEIVABLES TR SE	0.48	12/16/24	480,000.00	479,910.14	481,541.04
HYUNDAI AUTO RECEIVABLES TRUST	0.38	09/15/25	655,000.00	654,931.09	655,777.49
JOHN DEERE OWNER TR 1.1% 08-15	1.10	08/15/24	850,000.00	849,948.07	856,576.70
MERCEDES-BENZ AUTO LEASE TR 20	0.40	11/15/24	655,000.00	654,950.55	654,689.86
MMAF EQUIP FIN LLC 2016-A MMAF	1.76	01/17/23	199,431.40	196,206.22	199,909.86
NISSAN AUTO RECEIVABLES OWNER	0.55	07/15/24	498,000.00	497,986.35	499,615.01
PROGRESS RESIDENTIAL 2021-SFR6	0.00	07/17/38	873,000.00	872,984.96	873,286.58
PVTPL ARI FLEET LEASE TR 2020-	1.80	08/15/28	400,000.00	399,926.08	407,490.24
PVTPL ARI FLEET LEASE TR SER 1	2.41	11/15/27	243,870.70	243,861.56	245,974.84
PVTPL DLL LLC NT SER 2018-1 C	3.27	04/17/26	456,536.07	455,840.57	461,075.82
PVTPL DLLAA 2021-1 LLC NT CL A	0.00	04/17/26	1,010,000.00	1,009,854.16	1,012,067.47

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL FORD CR AUTO OWNER TR 20	3.19	07/15/31	1,058,000.00	1,166,114.38	1,141,383.41
PVTPL HYUNDAI AUTO LEASE SECUR	1.95	07/17/23	1,100,000.00	1,099,916.84	1,108,806.71
PVTPL KUBOTA CR OWNER TR 2020-	0.59	10/15/24	429,000.00	428,926.13	430,181.77
PVTPL KUBOTA CR OWNER TR 2021-	0.62	08/15/25	635,000.00	634,870.08	634,243.84
PVTPL MMAF EQUIP FIN LLC 2019-	2.84	11/13/23	736,837.77	745,962.55	749,509.46
PVTPL NEXTGEAR FLOORPLAN MASTE	2.07	10/15/24	528,000.00	502,816.88	539,778.99
PVTPL NEXTGEAR FLOORPLAN MASTE	3.21	02/15/24	1,049,000.00	1,064,947.53	1,068,005.47
PVTPL PROGRESS RESIDENTIAL SER	3.42	08/17/35	1,400,616.68	1,417,316.26	1,421,082.35
PVTPL PROGRESS RESIDENTIAL SER	2.69	10/17/36	1,450,000.00	1,449,875.10	1,484,355.00
PVTPL PROGRESS RESIDENTIAL TRU	1.64	05/17/26	1,089,480.16	1,089,455.97	1,096,517.22
PVTPL WHEELS SPV 2 LLC 2019-1A	2.30	05/22/28	671,356.55	671,260.75	675,781.39
SANTANDER RETAIL AUTO LEASE TR	0.51	07/22/24	676,000.00	675,894.34	676,185.56
SMALL BUSINESS ADMIN GTD DEV P	4.95	03/01/25	47,780.29	53,215.29	49,921.58
SMALL BUSINESS ADMIN GTD DEV P	2.18	10/01/32	357,062.97	360,410.43	369,549.21
TOYOTA AUTO RECEIVABLES 2021-A	0.26	05/15/25	656,000.00	655,878.25	655,481.10
TOYOTA AUTO RECEIVABLES 2021-B	0.26	11/17/25	601,000.00	600,935.27	599,682.31
VERIZON OWNER TR 2018-A SR 18-	3.23	04/20/23	300,274.00	300,269.31	302,340.61
VERIZON OWNER TR 2020-A NT CL	1.85	07/22/24	810,000.00	809,909.51	823,972.74
VERIZON OWNER TR 2020-B NT CL	0.47	02/20/25	501,000.00	500,894.79	502,387.22
VERIZON OWNER TRUST FIXED 2.93	2.93	09/20/23	1,318,130.91	1,317,867.28	1,333,860.17
VOLKSWAGEN AUTO LN ENHANCED TR	0.98	11/20/24	493,000.00	492,966.33	496,621.68
WORLD OMNI AUTO RECEIVABLES TR	1.10	04/15/25	500,000.00	499,889.05	504,336.30
WORLD OMNI AUTO RECEIVABLES TR	0.30	01/15/26	656,000.00	655,955.33	654,823.60
WORLD OMNI AUTO RECEIVABLES TR	0.42	06/15/26	714,000.00	713,897.11	714,344.15
WORLD OMNI AUTO RECEIVABLES TR	0.48	11/17/25	329,000.00	328,915.28	329,881.29
WORLD OMNI AUTOMOBILE LEASE SE	1.70	01/17/23	1,100,000.00	1,099,897.37	1,116,563.03
WORLD OMNI AUTOMOBILE LEASE SE	0.45	02/15/24	532,000.00	531,955.95	533,399.75

Commercial Mortgage Backed Securities

AMSR 2020-SFR4 TR 1.355% 11-17	1.36	11/17/37	770,000.00	769,976.75	767,415.03
BENCHMARK 2020-B17 MTG TR COML	2.21	03/15/53	654,000.00	674,846.25	676,544.43
BX COML MTG TR 2020-BXLP 144A	0.87	12/15/36	630,817.27	630,817.27	631,607.81
CITIGROUP COML MTG TR 2013-GC1	4.37	09/10/46	444,000.00	477,057.19	476,801.30
CMO COMM 2012-CCRE3 MTG TR COM	2.82	10/15/45	953,432.99	968,884.45	968,914.45
CMO COMM 2013-CCRE8 MTG TR COM	3.33	06/10/46	83,189.88	85,825.31	85,390.52
CMO FFRESB 2019-SB68 MTG TR SE	2.39	08/25/39	458,499.98	460,764.98	471,955.85
CMO FRESB FLTG SER 2018-SB55 C	3.30	07/25/38	923,994.94	917,976.98	957,492.16
CMO FRESB MTG TR FLTG RT SER 2	2.95	02/25/39	609,050.88	612,068.12	630,134.88
CMO FRESB SER 2019-SB63 CL A5H	0.80	02/25/39	829,205.57	842,739.34	854,265.99
CMO J P MORGAN CHASE COML MTG	3.51	05/15/45	1,725,232.35	1,811,775.42	1,755,780.69
CMO JPMBB COML MTG SECS TR 201	3.23	10/15/48	458,000.00	492,618.36	488,997.53
CMO MORGAN STANLEY BAM SR 2015	3.64	10/15/48	537,000.00	590,951.72	586,411.68
CMO MORGAN STANLEY BAML TRUST	3.18	08/15/45	650,000.00	665,818.36	660,976.10
CMO MORGAN STANLEY BK AMER MER	3.10	05/15/46	628,000.00	654,486.65	652,532.13
CMO MORGAN STANLEY BK AMER MER	3.89	06/15/47	480,000.00	522,562.50	516,064.32
CMO SER 12-CR4 CL A3 2.853% DU	2.85	10/15/45	1,838,588.03	1,865,044.24	1,880,609.51
CMO UBS COML MTG TR 2012-C1 CO	3.40	05/10/45	376,115.75	379,994.45	379,219.04
CMO UBS-BARCLAYS COML MTG TR 2	3.53	05/10/63	1,525,000.00	1,574,917.54	1,556,258.84
COMM 2013-CCRE8 MTG TR COML MT	3.61	06/10/46	2,166,000.00	2,261,960.47	2,276,428.53
COREVEST AMERN FIN 2021-1 TR M	1.57	04/15/53	996,662.17	996,617.82	995,995.50
FRESB 2019-SB65 MTG TR MULTIFA	2.13	05/25/39	686,069.07	689,316.24	702,759.14
FRESB 2020-SB75 MTG TR MTG PAS	1.20	04/25/40	732,635.22	736,156.99	738,286.33
FRESB 2020-SB81 MTG TR MTG PAS	0.72	10/25/40	745,398.59	748,984.70	739,081.41
GS MTG SECS TR 2012-GC6 COML M	3.48	01/10/45	263,908.55	269,217.64	264,389.68
GS MTG SECS TR 2012-GCJ7 MTG P	3.38	05/10/45	574,540.27	596,930.62	578,368.95
GS MTG SECS TR 2013-GCJ14 COML	4.24	08/10/46	458,000.00	491,488.47	488,266.20
GS MTG SECS TR 2014-GC24 MTG P	3.93	09/10/47	600,000.00	656,460.94	651,494.82
J P MORGAN CHASE COML MTG SECS	3.48	06/15/45	677,263.49	691,297.61	684,223.86
OAK STR INVT GRADE NET LEASE F	1.85	11/20/50	1,465,934.15	1,475,577.63	1,487,178.47
PVTPL CMO BX COML MTG TR 2019-	0.99	10/15/36	1,450,235.53	1,450,376.92	1,452,129.97
PVTPL CMO GS MTG SECS TR 2010-	4.59	08/10/43	225,728.85	230,926.89	225,727.88

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
PVTPL PROGRESS RESIDENTIAL TR	2.27	09/17/36	815,694.13	815,439.22	830,940.76
Corporate Bonds					
7-ELEVEN INC .625% DUE	0.63	02/10/23	655,000.00	654,456.35	655,389.99
ABBOTT LABS 3.4% DUE	3.40	11/30/23	750,000.00	818,662.50	800,401.63
ABBVIE INC 2.3% DUE 11-21-2022	2.30	11/21/22	2,736,000.00	2,833,382.37	2,808,294.91
AIR LEASE CORP 2.75% 01-15-202	2.75	01/15/23	590,000.00	590,227.53	608,716.71
AMERICAN HONDA FIN CORP MED TE	2.20	06/27/22	637,000.00	636,413.96	649,202.32
AMERICAN HONDA FIN CORP MED TE	0.88	07/07/23	2,597,000.00	2,596,168.96	2,620,395.70
AMERICAN INTL GROUP INC 4.875%	4.88	06/01/22	1,300,000.00	1,414,049.00	1,353,200.41
APPLE INC .75% DUE 05-11-2023	0.75	05/11/23	1,456,000.00	1,452,039.68	1,468,718.01
AQUARION CO 4.0% DUE	4.00	08/15/24	576,000.00	632,551.68	624,186.82
ASTRAZENECA PLC .3% 05-26-2023	0.30	05/26/23	606,000.00	605,460.66	604,258.03
AT&T BROADBAND CORP 9.455% DUE	9.46	11/15/22	1,950,000.00	2,598,902.76	2,193,821.49
AT&T INC .9% DUE 03-25-2024 BE	0.90	03/25/24	654,000.00	653,378.70	655,425.72
BANK AMER CORP .976% 04-22-202	0.98	04/22/25	655,000.00	655,000.00	657,098.97
BANK AMER CORP 1.486% DUE	1.49	05/19/24	663,000.00	663,000.00	674,317.00
BANK NOVA SCOTIA B C .55% DUE	0.55	09/15/23	625,000.00	624,556.25	626,315.10
BANK OF AMERICA CORP MTN 0.81%	0.81	10/24/24	980,000.00	980,000.00	984,078.93
BARCLAYS BK PLC 1.7% DUE	1.70	05/12/22	820,000.00	819,327.60	829,405.90
BOEING CO 4.508% DUE	4.51	05/01/23	819,000.00	819,000.00	873,131.53
BOSTON PPTYS LTD PARTNERSHIP 3	3.20	01/15/25	1,010,000.00	1,088,365.90	1,082,024.01
BRISTOL MYERS SQUIBB CO .537%	0.54	11/13/23	924,000.00	924,000.00	925,106.48
CANADIAN IMPERIAL BK 2.606% DU	2.61	07/22/23	1,180,000.00	1,181,301.80	1,207,116.73
CANADIAN NAT RES LTD 3.8% DUE	3.80	04/15/24	440,000.00	476,132.80	473,184.94
CAPITAL ONE FINL CORP 3.5% DUE	3.50	06/15/23	409,000.00	436,738.38	432,447.02
CATERPILLAR FINL SVCS CORP MED	1.90	09/06/22	600,000.00	599,166.00	611,042.29
CATERPILLAR FINL SVCS CORP MED	0.65	07/07/23	1,025,000.00	1,024,426.00	1,030,810.28
CATERPILLAR FINL SVCS CORP MED	0.25	03/01/23	656,000.00	655,435.84	654,504.68
CENTERPOINT ENERGY INC 3.85%	3.85	02/01/24	307,000.00	336,788.21	330,093.05
CHEVRON CORP 2.355% DUE	2.36	12/05/22	500,000.00	490,515.00	511,988.56
CHEVRON CORP NEW 1.141% DUE 05	1.14	05/11/23	821,000.00	821,000.00	833,196.06
CITIGROUP INC 1.678% DUE	1.68	05/15/24	1,968,000.00	1,996,363.77	2,009,586.50
CITIGROUP INC 2.75% DUE	2.75	04/25/22	2,323,000.00	2,324,404.14	2,365,851.08
CREDIT SUISSE AG NEW YORK 0.49	0.50	02/02/24	1,098,000.00	1,098,000.00	1,093,473.92
DOMINION ENERGY INC JR SUB NT	2.72	08/15/21	909,000.00	909,218.16	911,599.01
DOMINION RES INC VA NEW 2.75%	2.75	09/15/22	1,115,000.00	1,132,449.75	1,139,079.81
ENERGY TRANSFER PARTNERS 5.2%	5.20	02/01/22	1,114,000.00	1,167,728.10	1,131,169.09
ENTERPRISE PRODS OPER LLC 4.05	4.05	02/15/22	1,625,000.00	1,726,245.00	1,662,894.04
ESSEX PORTFOLIO L P 3.875% DUE	3.88	05/01/24	596,000.00	648,024.84	641,352.67
EVERSOURCE ENERGY 3.8% DUE	3.80	12/01/23	1,992,000.00	2,160,742.32	2,137,837.91
FIFTH THIRD BANCORP 1.625% DUE	1.63	05/05/23	1,038,000.00	1,037,335.68	1,058,679.40
FIFTH THIRD BANCORP 2.6% DUE	2.60	06/15/22	303,000.00	303,963.54	309,277.13
FIRST REP BK SAN FRANCISCO CAL	1.91	02/12/24	780,000.00	780,000.00	796,934.64
FIRST REPUBLIC BANK 2.5%	2.50	06/06/22	1,090,000.00	1,090,791.80	1,109,507.64
FORD MTR CR CO LLC 3.813%	3.81	10/12/21	841,000.00	841,000.00	847,307.50
GENERAL MTRS FINL CO INC 3.55%	3.55	07/08/22	1,310,000.00	1,309,174.70	1,352,095.95
GENPACT LUXEMBOURG S A R L 3.3	3.38	12/01/24	447,000.00	482,840.46	477,532.72
GLAXOSMITHKLINE CAP PLC .534%	0.53	10/01/23	614,000.00	614,000.00	616,214.46
GOLDMAN SACHS GROUP INC .627%	0.63	11/17/23	967,000.00	967,000.00	967,287.75
JEFFERIES FINANCIAL GROUP INC	5.50	10/18/23	1,233,000.00	1,296,363.87	1,326,199.50
KANSAS CITY SOUTHN 3.0% DUE	3.00	05/15/23	780,000.00	795,771.60	809,059.25
KINDER MORGAN ENERGY PARTNERS	3.45	02/15/23	780,000.00	821,519.40	811,543.84
LLOYDS BKG GROUP PLC 2.858% DU	2.86	03/17/23	1,323,000.00	1,328,877.70	1,345,630.98
LLOYDS BKG GROUP PLC 3.9%	3.90	03/12/24	527,000.00	576,032.08	571,079.31
MARRIOTT INTL INC NEW 2.125% D	2.13	10/03/22	480,000.00	479,001.60	486,825.91
MINITUBISHI UFJ FINL GROUP INC	2.62	07/18/22	843,000.00	843,000.00	863,763.32
MORGAN STANLEY 0.529% DUE 01-2	0.53	01/25/24	1,091,000.00	1,091,000.00	1,090,446.95
MORGAN STANLEY 1.593% DUE 05-0	1.59	05/04/27	655,000.00	655,000.00	659,634.36
MORGAN STANLEY FORMERLY MORGAN	2.75	05/19/22	711,000.00	708,945.21	726,855.88
MORGAN STANLEY SR NT FIXED .56	0.56	11/10/23	671,000.00	671,000.00	671,846.98

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
MPLX LP FLTG RT 09-09-2022 REG	1.22	09/09/22	901,000.00	901,000.00	901,574.83
NATWEST MKTS PLC 2.375% DUE 05	2.38	05/21/23	704,000.00	701,754.24	728,508.39
NATWEST MKTS PLC US MEDIUM TER	3.63	09/29/22	770,000.00	787,306.30	800,817.97
NUTRIEN LTD 1.9% DUE 05-13-202	1.90	05/13/23	1,359,000.00	1,357,776.90	1,392,115.80
PEPSICO INC 0.4% DUE 10-07-202	0.40	10/07/23	502,000.00	501,713.86	502,489.62
PPL CAPITAL FUNDING INC 3.5% D	3.50	12/01/22	827,000.00	848,716.05	856,731.05
PVTPL DAIMLER FIN NORTH AMER L	2.20	10/30/21	1,475,000.00	1,460,123.00	1,484,402.89
PVTPL DAIMLER FIN NORTH AMER L	1.75	03/10/23	823,000.00	821,469.22	839,947.32
PVTPL DAIMLER FIN NORTH AMER L	2.55	08/15/22	1,802,000.00	1,803,871.26	1,844,217.18
PVTPL DOMINION ENERGY INC 2.45	2.45	01/15/23	500,000.00	502,980.00	514,800.93
PVTPL HYUNDAI CAP AMER MEDIUM	2.38	02/10/23	600,000.00	599,742.00	615,870.03
PVTPL LIBERTY MUT GROUP INC SR	4.95	05/01/22	1,527,000.00	1,615,790.70	1,582,185.69
PVTPL MACQUARIE GROUP LTD SR 4	4.15	03/27/24	597,000.00	641,048.20	631,886.58
PVTPL MACQUARIE GROUP LTD SR M	3.19	11/28/23	780,000.00	804,094.20	807,853.41
PVTPL MASSMUTUAL GLOBAL FDG II	0.85	06/09/23	1,600,000.00	1,599,056.00	1,616,375.06
PVTPL METROPOLITAN LIFE GLOBAL	0.90	06/08/23	500,000.00	504,295.00	504,922.07
PVTPL NEW YORK LIFE GLOBAL FDG	1.10	05/05/23	2,131,000.00	2,130,552.49	2,158,814.26
PVTPL NXP B V / NXP FDG LLC SR	3.88	09/01/22	653,000.00	662,246.48	677,085.74
PVTPL PACIFIC LIFE GLOBAL FDG	0.50	09/23/23	2,175,000.00	2,172,281.25	2,177,356.90
PVTPL PROTECTIVE LIFE GLOBAL F	3.10	04/15/24	1,529,000.00	1,654,428.79	1,621,258.03
PVTPL ROYALTY PHARMA PLC SR NT	0.75	09/02/23	668,000.00	663,470.96	669,961.70
PVTPL SIEMENS FINANCIERINGSMAA	2.90	05/27/22	600,000.00	609,288.00	614,429.37
PVTPL SKANDINAVISKA ENSKILDA B	2.20	12/12/22	650,000.00	649,831.00	667,450.17
PVTPL TOYOTA INDS CORP FIXED 3	3.11	03/12/22	920,000.00	920,000.00	936,256.64
PVTPL UPJOHN INC 1.125% DUE 06	1.13	06/22/22	846,000.00	845,636.22	852,032.82
PVTPL VOLKSWAGEN GROUP AMER FI	2.70	09/26/22	1,110,000.00	1,113,432.30	1,140,771.66
RYDER SYS INC MEDIUM TERM NTS	3.75	06/09/23	750,000.00	791,572.50	794,446.13
SHELL INTL FIN B V .375% DUE 0	0.38	09/15/23	1,007,000.00	1,004,542.92	1,006,272.50
SSM HLTH CARE CORP 3.688% DUE	3.69	06/01/23	2,153,000.00	2,219,594.02	2,258,771.29
TEXTRON INC 4.3% NT DUE 03-01-	4.30	03/01/24	549,000.00	599,529.96	593,476.12
TORONTO DOMINION BK SR MEDIUM	1.90	12/01/22	480,000.00	479,467.20	490,944.22
TORONTO DOMINION BK SR MEDIUM	0.55	03/04/24	1,141,000.00	1,139,984.51	1,140,184.60
TOYOTA MTR CR CORP MEDIUM TERM	0.35	10/14/22	837,000.00	836,255.07	838,172.56
TRUIST BK GLOBAL BK MED TERM N	1.25	03/09/23	989,000.00	988,307.70	1,003,708.80
U S BK NATL ASSN FIXED 2.65%	2.65	05/23/22	790,000.00	789,162.60	805,693.67
UBS AG LONDON BRH .45% 02-09-2	0.45	02/09/24	1,131,000.00	1,130,129.13	1,125,139.40
UBS GROUP AG 1.008% DUE	1.01	07/30/24	920,000.00	920,000.00	926,625.60
VENTAS RLTY LTD PARTNERSHIP /	3.25	08/15/22	789,000.00	794,018.04	807,343.90
VERIZON COMMUNICATIONS INC .75	0.75	03/22/24	650,000.00	649,961.00	652,793.52
VERIZON COMMUNICATIONS INC 3.5	3.50	11/01/24	1,049,000.00	1,157,718.36	1,134,886.54
VOLKSWAGEN GROUP AMER FIN LLC	4.00	11/12/21	1,233,000.00	1,228,289.94	1,250,171.81
WELLS FARGO & CO MEDIUM TERM S	3.75	01/24/24	1,200,000.00	1,307,724.00	1,290,539.24
WELLS FARGO & CO MEDIUM TERM S	1.65	06/02/24	825,000.00	825,000.00	842,644.85
Municipal Bonds					
CALIFORNIA EARTHQUAKE AUTH REV	1.33	07/01/22	525,000.00	525,000.00	530,213.15
FLORIDA ST BRD ADMIN FIN CORP	2.64	07/01/21	540,000.00	545,238.00	540,000.00
MICHIGAN FIN AUTH REV TAXABLE-	2.86	09/01/49	965,000.00	965,000.00	981,589.70
NEW YORK ST URBAN DEV CORP REV	0.72	03/15/23	500,000.00	500,000.00	502,599.30
PORT AUTH N Y & N J 1.086% DUE	1.09	07/01/23	830,000.00	830,000.00	840,562.66
U.S. Agency Bonds					
FEDERAL HOME LN MTG CORP POOL	2.00	03/01/46	137,710.11	139,087.21	143,059.18
FEDERAL HOME LN MTG CORP POOL	2.30	07/01/43	323,867.93	341,275.83	341,527.27
FEDERAL HOME LN MTG CORP POOL	2.68	09/01/47	777,530.34	811,835.52	812,468.98
FEDERAL HOME LN MTG CORP POOL	2.13	02/01/47	1,024,880.31	1,076,764.87	1,065,342.45
FEDERAL HOME LN MTG CORP POOL	3.00	06/01/33	603,998.24	648,826.24	646,743.86
FEDERAL NATL MTG ASSN GTD MTG	2.04	03/01/43	223,623.95	229,004.91	234,696.84
FEDERAL NATL MTG ASSN GTD MTG	1.95	04/01/44	172,339.11	177,993.98	179,485.39
FNMA POOL #AL8319 ADJ RT DUE 1	2.17	10/01/42	62,419.19	64,564.85	65,680.83
FNMA POOL #AL8478 ADJ RT DUE 0	2.12	09/01/44	231,664.63	240,768.33	241,029.78

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA POOL #AL8487 2.871% DUE 0	1.94	04/01/46	75,150.64	77,293.62	78,111.58
FNMA POOL #AL8797 2.828% DUE 1	2.14	10/01/44	208,748.74	216,674.67	217,943.92
FNMA POOL #AU1674 ADJ RT DUE 0	2.43	08/01/43	214,475.45	210,956.72	222,907.42
FNMA POOL #BC0776 FLTG RT 2.62	1.98	03/01/46	240,556.61	243,262.88	249,879.04
FNMA POOL #BM1385 ADJ RT DUE 0	2.71	07/01/47	133,295.53	133,649.60	139,074.75
FNMA POOL #BM3188 FLTG RT 2.76	2.35	04/01/47	208,254.70	210,792.81	217,008.36
FNMA POOL #BM3344 VAR RT 12-0	2.75	12/01/47	124,201.61	124,565.47	129,826.37
FNMA POOL #BM3845 ADJ RT DUE 0	2.04	09/01/37	363,394.57	377,930.36	382,855.16
FNMA POOL #BM4576 FLTG 11-01-2	2.65	11/01/47	290,949.05	286,630.27	302,922.86
FNMA POOL #BM6241 3.211% DUE 0	2.09	02/01/44	421,153.73	443,790.74	442,805.49
FNMA POOL #FM0057 2.5% DUE 05-	2.50	05/01/32	284,974.00	301,716.22	299,879.11
FNMA POOL #FM2576 3.0% DUE 03-	3.00	03/01/35	385,879.90	410,600.33	411,510.83
FNMA POOL #FM4726 3.0% DUE 11-	3.00	11/01/34	389,935.09	415,280.87	411,656.23
FNMA POOL #FM4742 4.0% DUE 03-	4.00	03/01/35	634,053.94	682,796.83	675,618.16
FNMA SER 16-24 CL LB 2.5% 06-2	2.50	06/25/42	328,463.97	329,772.70	334,532.74
FNMA SERIES 2013-96 CLASS YA 3	3.50	09/25/38	325,336.32	333,329.94	336,518.23
FREDDIE MAC SEASONED CR RISK T	3.50	08/25/57	360,736.52	390,807.29	378,972.73
SMALL BUSINEE ADMIN GTD DEV PA	5.09	10/01/25	107,646.86	119,302.99	113,801.97
SMALL BUSINESS ADMIN GTD DEV P	3.80	07/01/30	314,833.59	320,736.72	339,182.13
U.S. Treasury Securities					
UNITED STATES OF AMER TREAS NO	0.13	04/30/23	971,000.00	970,506.91	969,179.38
UNITED STATES OF AMER TREAS NO	0.38	04/15/24	7,863,000.00	7,879,379.65	7,853,785.51
UNITED STS TREAS NTS DTD 06/15	0.00	06/15/24	1,168,000.00	1,160,836.88	1,160,882.51
UNITED STS TREAS NTS DTD	0.13	01/15/24	26,502,000.00	26,452,051.14	26,341,538.61
Cash & Cash Equivalents					
CASH ACCOUNT (ADJUSTMENT)			(1,960,956.15)	(1,960,956.15)	(1,960,956.15)
NTC INST FUNDS-GOVT SELECT	0.01		2,978,567.18	2,978,567.18	2,978,567.18
Account Totals - Income Research				217,296,881.38	217,706,394.94
9-200100-Wells Capital					
Asset-Backed Securities					
ARI FLEET LEASE TR 2021-A .68%	0.68	03/15/30	1,500,000.00	1,499,575.05	1,495,141.35
CARMAX AUTO OWNER TR 2018-4 SE	3.36	09/15/23	441,216.79	441,212.73	447,196.29
CARMAX AUTO OWNER TR 2020-4 SE	0.50	08/15/25	500,000.00	499,889.95	501,225.20
CCG RECEIVABLES TR 2020-1 ASSE	0.54	12/14/27	360,506.47	360,504.05	361,377.52
DONLEN FLEET LEASE FDG 2 LLC .	0.56	12/11/34	750,000.00	749,908.35	750,879.00
FORD CR AUTO LEASE TR 2020-B N	0.62	08/15/23	900,000.00	899,949.87	903,280.23
GM FINL AUTOMOBILE LEASING TR	2.03	06/20/22	171,957.39	171,938.43	172,377.72
MERCEDES-BENZ AUTO LEASE TRUST	2.00	10/17/22	965,330.49	965,177.00	971,810.36
OSCAR US FDG XII LLC NT CL A-3	0.70	04/10/25	1,225,000.00	1,224,729.03	1,221,791.01
PVTPL CANADIAN PACER AUTO RECE	3.27	12/19/22	95,684.12	95,669.23	96,325.34
PVTPL CHESAPEAKE FDG II LLC 20	0.44	08/15/30	561,396.60	561,396.60	561,749.83
PVTPL CHESAPEAKE FDG II LLC SR	0.87	08/16/32	312,295.93	312,281.56	313,973.71
PVTPL ENTERPRISE FLEET FING 20	0.44	12/21/26	275,000.00	274,986.33	274,999.18
PVTPL ENTERPRISE FLEET FING LL	2.06	05/20/25	509,100.55	509,019.76	515,901.11
PVTPL FOURSIGHT CAP AUTOMOBILE	0.64	07/15/25	1,550,000.00	1,550,860.85	1,551,163.12
PVTPL HYUNDAI AUTO LEASE SECUR	2.04	08/15/22	503,345.49	503,342.56	505,046.14
PVTPL MMAF EQUIP FIN LLC 2019-	2.84	11/13/23	941,372.30	941,219.80	957,561.45
PVTPL NEXTGEAR FLOORPLAN MASTE	3.69	10/15/23	200,000.00	199,952.66	202,000.88
PVTPL OSCAR US FDG IX LLC NT C	3.39	09/12/22	46,971.35	46,969.08	47,119.38
PVTPL SECURITIZED TERM AUTO RE	3.33	08/25/22	229,720.51	229,720.51	230,743.25
PVTPL SOFI CONSUMER LOAN PROGR	2.90	05/25/28	202,283.88	202,267.88	203,339.52
PVTPL TESLA AUTO LEASE TR SER	3.71	08/20/21	1,543.28	1,543.17	1,546.21
PVTPL TRANSPORTATION FIN EQUIP	1.85	04/24/23	1,900,000.00	1,899,674.72	1,917,848.60
PVTPL VOLVO FINL EQUIP LLC SR	2.04	11/15/23	1,500,000.00	1,501,464.84	1,517,856.60
SANTANDER RETAIL AUTO LEASE TR	1.86	02/21/23	2,000,000.00	1,999,537.60	2,020,602.18
TESLA AUTO LEASE TR 2019-A ASS	2.16	10/20/22	1,300,000.00	1,299,848.94	1,317,417.66
TESLA AUTO LEASE TR 2021-A ASS	0.56	03/20/25	700,000.00	699,977.53	701,427.44
VERIZON OWNER TR 2019-C NT CL	1.94	04/22/24	560,000.00	559,956.82	567,925.62

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
VERIZON OWNER TR 2020-A NT CL	1.85	07/22/24	1,450,000.00	1,449,830.21	1,475,012.93
VOLKSWAGEN AUTO LEASE TR 2019-	1.99	11/21/22	494,390.39	494,382.58	497,464.11
VOLKSWAGEN AUTO LEASE TR 2020-	0.39	01/22/24	750,000.00	749,858.63	751,057.13
WORLD OMNI AUTOMOBILE LEASE SE	2.94	05/16/22	269,587.87	273,378.95	270,080.30
Commercial Mortgage Backed Securities					
COMM 2014-CCRE14 MTG TR SER 20	3.15	02/10/47	64,825.19	67,013.04	64,819.17
Corporate Bonds					
7-ELEVEN INC .625% DUE	0.63	02/10/23	900,000.00	899,253.00	900,535.87
AIR LEASE CORP MED TERM NTS BO	2.25	01/15/23	1,000,000.00	990,120.00	1,026,579.06
ASSOCIATED BK GREEN BAY N A WI	3.50	08/13/21	925,000.00	944,230.75	925,925.50
ATHENE GLOBAL FDG MEDIUM TERM	3.00	07/01/22	1,000,000.00	1,013,570.00	1,025,244.65
ATMOS ENERGY CORP SR NT .625%	0.63	03/09/23	1,500,000.00	1,499,940.00	1,500,461.15
AUTODESK INC 3.6% DUE	3.60	12/15/22	900,000.00	931,374.00	932,122.04
AVOLON HLDGS FDG LTD 3.625% DU	3.63	05/01/22	450,000.00	449,671.50	460,392.89
BANCO SANTANDER S A .701% DUE	0.70	06/30/24	800,000.00	800,000.00	801,597.46
BANK AMER CORP .981% DUE	0.98	09/25/25	200,000.00	200,000.00	199,846.00
BANK AMER CORP 3.124% DUE 01-2	3.12	01/20/23	1,310,000.00	1,320,561.20	1,329,724.24
BANK OF MONTREAL 2.9% DUE 03-2	2.90	03/26/22	1,225,000.00	1,252,648.25	1,249,604.25
BARCLAYS PLC 1.007% DUE	1.01	12/10/24	800,000.00	800,665.00	802,853.24
CAPITAL ONE BK USA NATL ASSN G	2.01	01/27/23	1,000,000.00	1,000,000.00	1,009,340.71
CENTERPOINT ENERGY RES CORP DE	0.70	03/02/23	900,000.00	899,127.00	900,085.29
CIGNA CORP NEW .613% 03-15-202	0.61	03/15/24	550,000.00	550,000.00	549,717.78
CNH INDL CAP LLC 4.375% DUE 04	4.38	04/05/22	910,000.00	917,343.70	936,110.96
DTE ENERGY CO .55% DUE 11-01-2	0.55	11/01/22	1,000,000.00	999,490.00	1,001,931.32
EL PASO PIPELINE PART OP 5.0%	5.00	10/01/21	780,000.00	811,543.20	780,000.00
ENTERGY CORP NEW .9% DUE	0.90	09/15/25	1,025,000.00	1,020,961.50	1,011,307.98
FIDELITY NATL INFORMATION SVCS	0.38	03/01/23	650,000.00	649,486.50	649,164.35
GILEAD SCIENCES INC .75% DUE	0.75	09/29/23	475,000.00	474,833.75	475,234.40
GOLDMAN SACHS GROUP INC 2.876%	2.88	10/31/22	950,000.00	958,103.50	957,476.06
HARVEST OPERATIONS CORP 1.0% D	1.00	04/26/24	590,000.00	589,097.30	590,259.60
HEWLETT PACKARD ENTERPRISE CO	2.25	04/01/23	1,000,000.00	999,790.00	1,029,649.49
JPMORGAN CHASE & CO NT FIXED/F	3.21	04/01/23	1,250,000.00	1,276,850.00	1,277,131.18
KEURIG DR PEPPER INC 0.75% 03-	0.75	03/15/24	850,000.00	849,974.50	850,927.57
LLOYDS BKG GROUP PLC 2.858% DU	2.86	03/17/23	925,000.00	952,537.25	940,822.87
LLOYDS BKG GROUP PLC 3.0% DUE	3.00	01/11/22	900,000.00	908,100.00	913,120.10
METROPOLITAN LIFE GLOBAL FDG I	2.40	06/17/22	900,000.00	898,785.00	918,894.33
MICROCHIP TECHNOLOGY INC .972%	0.97	02/15/24	1,000,000.00	1,000,000.00	999,507.33
MINITUBA INC 3.0% DUE	3.00	03/15/24	850,000.00	849,974.50	850,927.57
MITSUBISHI UFJ FINL GROUP INC	0.85	09/15/24	300,000.00	300,000.00	301,587.69
MIZUHO FINL GROUP INC 1.241% D	1.24	07/10/24	1,500,000.00	1,500,000.00	1,520,671.17
MORGAN STANLEY .79% DUE 05-30-	0.79	05/30/25	1,000,000.00	1,000,000.00	996,470.61
MUFG UNION BANK NA 3.15%	3.15	04/01/22	1,900,000.00	1,897,644.00	1,937,063.19
NATIONAL BK CDA MEDIUM TERM NT	2.15	10/07/22	950,000.00	949,943.00	971,006.36
NTT FIN CORP .373% 03-03-2023	0.37	03/03/23	1,600,000.00	1,600,000.00	1,600,268.85
PHILLIPS 66 .9% DUE	0.90	02/15/24	600,000.00	599,352.00	600,788.04
PIONEER NAT RES CO .55% DUE 05	0.55	05/15/23	250,000.00	249,985.00	250,238.80
PIONEER NAT RES CO .75% DUE 01	0.75	01/15/24	550,000.00	549,774.50	549,494.62
PVPTL SMITHFIELD FOODS FIXED 2	2.65	10/03/21	910,000.00	907,124.40	914,430.07
PVTPL ABBVIE INC 2.15% DUE 11-	2.15	11/19/21	1,000,000.00	1,016,946.44	1,007,263.29
PVTPL ATHENE GLOBAL FDG MEDIUM	2.80	05/26/23	500,000.00	519,770.00	520,862.09
PVTPL BANQUE FEDERATIVE DU CR	2.13	11/21/22	750,000.00	747,877.50	768,077.96
PVTPL BANQUE FEDERATIVE DU CR	0.65	02/27/24	550,000.00	549,224.50	548,460.75
PVTPL BRIGHTHOUSE FINL GLOBAL	0.60	06/28/23	750,000.00	749,880.00	749,779.92
PVTPL DANSKE BK A/S MEDIUM TER	5.00	01/12/22	430,000.00	428,800.30	439,976.55
PVTPL DANSKE BK A/S MEDIUM TER	1.23	06/22/24	1,000,000.00	1,000,000.00	1,010,422.32
PVTPL EQUITABLE FINL LIFE 1.0%	1.00	01/09/26	1,500,000.00	1,498,035.00	1,475,210.54
PVTPL FEDERATION DES CAISSES D	0.70	05/21/24	1,500,000.00	1,499,730.00	1,497,945.00
PVTPL GEORGIA-PAC LLC SR NT 14	3.16	11/15/21	1,185,000.00	1,209,292.50	1,191,959.34
PVTPL HYUNDAI CAP AMER .8% DUE	0.80	01/08/24	1,000,000.00	998,730.00	995,626.16
PVTPL MACQUARIE BK LTD 2.1% DU	2.10	10/17/22	800,000.00	799,680.00	818,381.74

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL NATIONWIDE BLDG SOC MEDI	1.00	08/28/25	1,100,000.00	1,098,449.00	1,089,726.00
PVTPL NATIONWIDE BLDG SOC SR N	3.62	04/26/23	350,000.00	350,000.00	358,900.99
PVTPL NORTHWESTERN MUT GLOBAL	0.80	01/14/26	900,000.00	898,416.00	885,889.62
PVTPL PRICOA GLOBAL FDG I	0.80	09/01/25	1,500,000.00	1,496,850.00	1,487,474.90
PVTPL SIEMENS FINANCIERINGSMAA	0.65	03/11/24	1,600,000.00	1,599,616.00	1,601,705.73
SANTANDER UK PLC 3.75% DUE 11-	3.75	11/15/21	250,000.00	249,320.00	253,290.96
SOUTHERN CALIF EDISON CO .7% 0	0.70	04/03/23	1,000,000.00	999,070.00	1,000,456.67
SOUTHERN CO .6% DUE 02-26-2024	0.60	02/26/24	500,000.00	499,955.00	498,579.63
SUMITOMO MITSUI TR BK LT 25/03	0.85	03/25/24	1,500,000.00	1,499,070.00	1,502,291.79
UBS GROUP AG 1.008% DUE	1.01	07/30/24	500,000.00	500,000.00	503,600.87
VERIZON COMMUNICATIONS INC .75	0.75	03/22/24	1,000,000.00	999,940.00	1,004,297.72
Municipal Bonds					
MARYLAND ST DEPT TRANSN SPL TR	0.53	08/01/24	1,000,000.00	1,000,000.00	993,914.50
NEW JERSEY ST TPK AUTH TPK REV	1.05	01/01/26	1,000,000.00	1,000,000.00	996,109.90
U.S. Agency Bonds					
FEDERAL NATL MTG ASSN GTD MTG	5.00	09/01/26	304,502.20	316,206.48	317,253.66
FHLMC #SB0071 2.5% 05-01-2030	2.50	05/01/30	874,429.63	890,278.67	915,596.90
FHLMC MULTICLASS SER 3778 CL L	3.50	12/15/25	833,867.30	877,905.93	877,523.59
FNMA POOL #BM4299 3.0% DUE 03-	3.00	03/01/30	1,586,608.76	1,622,307.46	1,667,216.35
FNMA POOL #FM1522 2.5% DUE 01-	2.50	01/01/27	766,361.00	774,024.62	799,156.12
FNMA POOL #FM2409 2.5% DUE 06-	2.50	06/01/29	1,911,330.96	1,948,064.36	2,000,753.86
FNMA POOL #FM2479 2.5% DUE 07-	2.50	07/01/33	1,398,187.65	1,423,311.34	1,463,462.67
FNMA POOL #FM4174 3.0% DUE 11-	3.00	11/01/32	1,859,107.36	1,971,525.26	1,965,634.53
FNMA POOL #FM4794 3.0% DUE 06-	3.00	06/01/29	834,717.38	886,039.46	883,516.14
FNMA POOL #FM5050 2.5% DUE 02-	2.50	02/01/35	830,353.46	872,130.61	870,668.80
GNMA FIXED 2.2% SERIES 19-H18	2.20	11/20/69	1,854,787.66	1,861,380.85	1,887,136.46
GNMA REMIC SER 2019-H10 CL BA	2.50	05/20/69	1,699,933.04	1,709,229.56	1,749,425.91
GNMA SER 2019-H12 CLS JA	2.50	07/20/69	1,722,914.54	1,732,000.21	1,776,844.87
U.S. Treasury Securities					
UNITED STS TREAS NTS DTD 06/15	0.00	06/15/24	900,000.00	894,550.78	894,515.63
UNITED STS TREAS NTS DTD	0.13	01/15/24	4,200,000.00	4,192,453.13	4,174,570.30
Cash & Cash Equivalents					
CASH ACCOUNT (ADJUSTMENT)			(894,649.14)	(894,649.14)	(894,649.14)
NTC INST FUNDS-GOVT SELECT	0.01		954,528.60	954,528.60	954,528.60
Account Totals - Wells Capital				104,888,858.52	105,479,006.79

9-200100-Northern Trust UI Short Duration

Asset Backed Securities

CAPITAL ONE MULTI-ASSET EXECUT	2.84	12/15/24	800,000.00	799,860.64	813,452.16
CARMAX AUTO OWNER TR SR 20-1 C	1.89	12/16/24	140,000.00	139,972.53	142,558.32
CNH EQUIP TR 2018-A NT CL A-3	3.12	07/17/23	78,230.74	78,213.93	78,985.14
CNH EQUIP TR SER 19-B CL A3 2.	2.52	08/15/24	236,875.93	236,823.67	240,259.37
CNH EQUIP TR SR 19-A CL A3 3.0	3.01	04/15/24	320,549.71	320,479.28	325,790.12
DISCOVER CARD EXECUTION NT TR	3.04	07/15/24	730,000.00	729,984.52	741,375.74
FORD CR AUTO LEASE TR 2020-A N	1.85	03/15/23	30,000.00	29,998.54	30,157.58
FORD CR AUTO OWNER TR 2020-B A	0.56	10/15/24	650,000.00	649,910.37	652,318.49
GM FINL AUTOMOBILE LEASING TR	1.67	12/20/22	110,000.00	109,990.10	110,669.78
GM FINL CONSUMER AUTOMOBILE RE	1.84	09/16/24	190,000.00	189,955.25	192,107.03
JOHN DEERE OWNER TR SER 19-A C	2.91	07/17/23	203,241.17	203,216.19	205,588.14
NISSAN AUTO LEASE TR 2020-B .3	0.34	12/15/22	58,908.73	58,905.71	58,954.18
PVTPL TESLA AUTO LEASE TR 2021	0.36	03/20/25	200,000.00	199,997.96	200,105.50
SYNCHRONY CARD ISSUANCE TR 201	2.95	03/15/25	1,055,000.00	1,054,945.88	1,075,499.60
TOYOTA AUTO REC 2020-A OWNER T	1.66	05/15/24	150,000.00	149,989.17	151,963.55
VERIZON OWNER TR 2020-A NT CL	1.85	07/22/24	350,000.00	349,959.02	356,037.60
WORLD OMNI AUTOMOBILE LEASE SE	1.70	01/17/23	80,000.00	79,992.54	81,204.58

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
Commercial Mortgage Backed Securities					
BANK 2018-BNK14 SER 2018-BN14	4.13	09/15/60	850,000.00	875,874.83	899,523.55
BENCHMARK 2018-B2 SER 2018-B2	3.66	02/15/51	430,000.00	442,899.57	445,701.11
CMO BENCHMARK 2018-B6 MTG TR S	4.20	10/10/51	525,000.00	542,337.66	557,513.46
CMO JPMBB COML MTG SECS TR 201	3.23	10/15/48	930,000.00	998,151.56	992,942.58
CMO MORGAN STANLEY BAML TST SE	2.92	02/15/46	535,000.00	537,925.78	550,469.79
CMO MORGAN STANLEY BK AMER MER	4.22	07/15/46	805,000.00	843,489.06	849,325.39
CMO MORGAN STANLEY BK OF AMER	4.26	10/15/46	425,000.00	445,785.16	454,232.35
CMO WFRBS COML MTG TR 2012-C10	2.88	12/15/45	855,000.00	855,534.38	877,071.74
WELLS FARGO COML MTG TR 2015-N	3.72	12/15/48	885,000.00	998,010.35	973,511.15
Corporate Bonds					
3.75% DUE 04-15-2023/04-02-201	3.75	04/15/23	790,000.00	831,312.00	827,757.09
AIR LEASE CORP 3.5% DUE 01-15-	3.50	01/15/22	185,000.00	183,686.50	188,059.08
AIR LEASE CORP MED TERM NTS BO	2.25	01/15/23	170,000.00	168,786.20	174,518.44
ALLY FINL INC 1.45%	1.45	10/02/23	220,000.00	223,731.20	223,274.74
AMEREN CORP 2.5% DUE	2.50	09/15/24	120,000.00	119,960.40	126,186.91
AMEREN ILL CO .375% 06-15-2023	0.38	06/15/23	100,000.00	99,975.00	99,929.19
AMERICA MOVIL SAB DE CV 3.125%	3.13	07/16/22	290,000.00	299,636.70	297,923.09
AMERICAN ELEC PWR CO INC 1.0%	1.00	11/01/25	200,000.00	199,538.00	197,967.53
AMERICAN ELEC PWR CO INC 3.65%	3.65	12/01/21	460,000.00	459,714.80	466,586.15
AMERICAN EXPRESS CO 2.5% DUE	2.50	07/30/24	100,000.00	99,678.00	105,364.36
AMERICAN EXPRESS CO 3.7% DUE	3.70	11/05/21	130,000.00	129,971.40	131,186.18
AMERICAN HONDA FIN CORP MED TE	1.95	05/10/23	160,000.00	159,940.80	164,798.76
AMERICAN HONDA FIN CORP MED TE	0.55	07/12/24	200,000.00	199,868.00	199,352.03
AMERICAN HONDA FIN CORP MED TE	0.88	07/07/23	270,000.00	269,913.60	272,432.36
AMERICAN TOWER CORP NEW 1.3% D	1.30	09/15/25	220,000.00	219,381.80	220,493.02
AMERICAN TOWER CORP NEW 2.4% D	2.40	03/15/25	90,000.00	89,914.50	94,035.74
AMERIPRISE FINL INC 3.0%	3.00	03/22/22	160,000.00	159,572.80	163,170.25
AMPHENOL CORP NEW 2.05% DUE	2.05	03/01/25	180,000.00	179,692.20	187,182.81
ANTHEM INC 2.375% DUE	2.38	01/15/25	130,000.00	129,885.60	136,138.61
AON CORP FIXED 2.2% DUE 11-15-	2.20	11/15/22	110,000.00	109,978.00	112,695.28
ARES CAP CORP 4.2% DUE	4.20	06/10/24	180,000.00	183,960.00	193,380.97
ASTRAZENECA PLC .7% DUE 04-08-	0.70	04/08/26	940,000.00	936,193.00	915,210.59
AT&T INC FLTG RT DUE 03-25-202	0.69	03/25/24	110,000.00	110,000.00	110,253.19
ATHENE GLOBAL FDG MEDIUM TERM	1.20	10/13/23	400,000.00	399,884.00	404,499.83
ATHENE GLOBAL FDG MEDIUM TERM	0.95	01/08/24	400,000.00	399,860.00	400,320.81
AVOLON HLDGS FDG LTD 2.875% DU	2.88	02/15/25	200,000.00	199,762.00	205,920.29
BAKER HUGHES A GE CO LLC/BAKER	2.77	12/15/22	80,000.00	78,762.48	82,646.05
BANK AMER CORP .810008% DUE	0.75	10/24/24	380,000.00	380,000.00	382,743.60
BANK AMER CORP SR NT FLTG VAR	1.13	07/23/24	520,000.00	520,000.00	527,243.45
BANK MONTREAL MEDIUM TERM SR N	0.38	12/08/23	200,000.00	200,000.00	200,734.40
BANK NEW ZEALAND GLOBAL MED TE	2.00	02/21/25	280,000.00	278,465.60	289,526.54
BANK NOVA SCOTIA B C SR NT FLT	0.77	03/07/22	200,000.00	200,000.00	200,818.07
BANK OF MONTREAL 2.9% DUE 03-2	2.90	03/26/22	400,000.00	398,984.00	408,034.04
BARCLAYS BK PLC 1.7% DUE	1.70	05/12/22	200,000.00	199,836.00	202,294.12
BARCLAYS PLC 1.007% DUE	1.01	12/10/24	140,000.00	140,000.00	140,499.32
BB&T CORP SR MEDIUM TERM NTS B	0.79	04/01/22	205,000.00	205,000.00	205,819.48
BECTON DICKINSON & CO 3.363% D	3.36	06/06/24	260,000.00	280,163.00	278,561.33
BELL CANADA .75% DUE 03-17-202	0.75	03/17/24	240,000.00	239,769.60	240,541.67
BNP PARIBAS SR NON PFD 144A ME	1.32	01/13/27	300,000.00	301,085.88	296,365.55
BOEING CO 2.8% DUE 03-01-2023/	2.80	03/01/23	250,000.00	252,485.00	258,389.47
BP CAP MKTS P L C 3.814% DUE 0	3.81	02/10/24	260,000.00	283,504.00	281,231.68
BPCE S A MEDIUM TERM NTS BOOK	1.00	01/20/26	330,000.00	328,478.70	325,429.65
BUNGE LTD FIN CORP FIXED 1.63%	1.63	08/17/25	230,000.00	229,988.50	232,708.89
CANADIAN IMPERIAL BK 2.606% DU	2.61	07/22/23	250,000.00	250,000.00	255,745.07
CAPITAL ONE FINL CORP 1.26288%	1.07	03/09/22	130,000.00	130,000.00	130,671.77
CAPITAL ONE FINL CORP 3.5% DUE	3.50	06/15/23	500,000.00	531,500.00	528,663.84
CATERPILLAR FINL SVCS CORP MED	0.25	03/01/23	350,000.00	349,699.00	349,202.19
CENTERPOINT ENERGY INC CORP 2.	2.50	09/01/24	220,000.00	219,626.00	230,058.79

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
CENTERPOINT ENERGY INC FLTG RT	0.67	05/13/24	110,000.00	110,000.00	110,458.70
CIGNA CORP 1.25% 03-15-2026	1.25	03/15/26	500,000.00	499,855.00	501,464.05
CIT BK NATL ASSN PASADENA CA 2	2.97	09/27/25	250,000.00	250,000.00	261,562.50
CITIGROUP INC GLOBAL SR NT FLT	0.87	10/27/22	195,000.00	195,000.00	196,367.29
CITIGROUP INC NT FIXED / FLTG	0.98	05/01/25	300,000.00	300,000.00	300,713.96
CITRIX SYS INC 1.25% DUEā	1.25	03/01/26	130,000.00	129,721.80	128,367.70
CNH INDL CAP LLC 4.2% DUE 01-1	4.20	01/15/24	170,000.00	182,260.40	183,954.09
CREDIT AGRICOLE S A LONDON BRH	1.20	04/24/23	550,000.00	550,000.00	557,287.03
CREDIT SUISSE AG MEDIUM TERM S	3.63	09/09/24	250,000.00	272,047.50	271,605.85
CROWN CASTLE INTL 3.15% 07-15-	3.15	07/15/23	600,000.00	638,682.00	629,894.07
CROWN CASTLE INTL CORP NEW 1.3	1.35	07/15/25	100,000.00	99,736.00	100,680.64
CVS HEALTH CORP 2.625% DUE	2.63	08/15/24	150,000.00	149,227.50	158,289.57
DEERE JOHN CAP CORP MEDIUM TER	2.60	03/07/24	250,000.00	249,572.50	263,536.57
DEERE JOHN CAP CORP MEDIUM TER	0.45	06/07/24	200,000.00	199,750.00	199,373.56
DH EUROPE FIN II S A R L 2.2%	2.20	11/15/24	200,000.00	199,904.00	208,662.71
DIAMOND 1 FIN CORP / DIAMOND 2	5.45	06/15/23	85,000.00	92,211.06	92,213.39
DISCOVER BK NEW CASTLE DEL	3.20	08/09/21	170,000.00	169,603.90	170,109.93
DISNEY WALT CO 1.75% DUE	1.75	08/30/24	250,000.00	248,980.00	258,494.14
DOLLAR TREE INC 3.7% DUE 05-15	3.70	05/15/23	260,000.00	275,912.00	274,734.19
DOMINION ENERGY INC JR SUB NT	2.72	08/15/21	175,000.00	175,042.00	175,500.36
DUPONT DE NEMOURS INC 4.205% D	4.21	11/15/23	150,000.00	160,074.00	162,496.83
EASTMAN CHEM CO 3.5% DUE 12-01	3.50	12/01/21	205,000.00	204,440.35	207,670.81
EBAY INC 1.9% DUE 03-11-2025/0	1.90	03/11/25	300,000.00	310,296.00	310,047.89
ENBRIDGE INC 2.5% DUE 01-15-20	2.50	01/15/25	130,000.00	129,758.20	136,196.68
EQUINIX INC 2.625% DUE	2.63	11/18/24	230,000.00	230,000.00	242,001.62
ESC CB LEHMAN BROS SUB NTS D07	0.00	06/30/99	130,000.00	-	1,300.00
ESC LEHMAN BROTH HLD INC D05/1	0.00	06/01/43	50,000.00	-	-
ESC LEHMAN BROTH HLD INC D05/1	0.00	06/30/99	990,000.00	8.91	8.91
FIDELITY NATL INFORMATION SVCS	0.60	03/01/24	80,000.00	79,952.80	79,890.37
FIFTH THIRD BANCORP 2.375% DUE	2.38	01/28/25	75,000.00	74,979.00	78,630.57
FISERV INC 2.75% DUE	2.75	07/01/24	60,000.00	59,899.20	63,299.05
GENERAL DYNAMICS CORP 3.375% D	3.38	05/15/23	250,000.00	259,690.00	263,627.01
GEORGIA-PAC LLC .625% DUE 05-1	0.63	05/15/24	460,000.00	459,857.40	458,110.25
GILEAD SCIENCES INC .75% DUE	0.75	09/29/23	210,000.00	209,926.50	210,103.63
GLAXOSMITHKLINE CAP PLC .534%	0.53	10/01/23	60,000.00	60,000.00	60,216.40
GLOBAL PMTS INC 2.65% DUE	2.65	02/15/25	300,000.00	299,925.00	316,089.46
GOLDMAN SACHS GROUP INC .855%	0.86	02/12/26	140,000.00	140,000.00	138,972.65
GOLDMAN SACHS GROUP INC 2.908%	2.91	06/05/23	185,000.00	181,338.85	189,106.15
GOLDMAN SACHS GROUP INC 5.25%	5.25	07/27/21	125,000.00	130,860.00	125,434.91
GRAINGER W W INC 1.85% DUE 02-	1.85	02/15/25	210,000.00	209,416.20	217,403.29
HCP INC 3.25% DUE 07-15-2026/0	3.25	07/15/26	275,000.00	275,106.00	298,347.15
HERSHEY CO .9% DUE 06-01-2025/	0.90	06/01/25	140,000.00	139,741.00	140,414.55
HEWLETT PACKARD ENTERPRISE CO	2.25	04/01/23	120,000.00	119,974.80	123,557.94
HEWLETT PACKARD ENTERPRISE CO	3.50	10/05/21	125,000.00	124,826.25	125,705.57
HEWLETT PACKARD ENTERPRISE CO	4.40	10/15/22	130,000.00	136,385.60	135,651.74
HYUNDAI CAP AMER MEDIUM TERM N	2.85	11/01/22	130,000.00	129,985.70	133,668.50
HYUNDAI CAP AMER MEDIUM TERM N	1.25	09/18/23	90,000.00	89,915.40	90,821.66
ING GROEP N V 01/04/2027 DUE	1.06	04/01/27	300,000.00	300,000.00	303,099.00
INTERCONTINENTAL EXCHANGE INC	0.70	06/15/23	50,000.00	49,951.50	50,224.26
INTERCONTINENTAL EXCHANGE INC	3.45	09/21/23	170,000.00	181,318.60	180,376.12
INTUIT INC .65% DUE 07-15-2023	0.65	07/15/23	240,000.00	240,159.40	241,238.77
JOHN DEERE CAPITAL CORP 0.45%	0.45	01/17/24	200,000.00	199,858.00	199,776.65
JPMORGAN CHASE & CO 1.04% DUE	1.04	02/04/27	280,000.00	280,000.00	275,397.52
KEURIG DR PEPPER INC 0.75% 03-	0.75	03/15/24	100,000.00	99,997.00	100,109.13
KEY BANK NA 1.25% DUE 03-10-20	1.25	03/10/23	150,000.00	149,929.50	152,205.97
KEYSIGHT TECHNOLOGIES INC 4.55	4.55	10/30/24	250,000.00	273,907.50	277,647.65
LLOYDS BANKING GROUP PLC FORME	4.05	08/16/23	250,000.00	271,935.00	268,022.98
LLOYDS BANKING GROUP PLC FORME	2.44	02/05/26	230,000.00	230,000.00	239,849.71
LSEGA FING PLC .65% DUE 04-06-	0.65	04/06/24	200,000.00	199,762.00	199,759.85
MARTIN MARIETTA MATLS INC .65%	0.00	07/15/23	90,000.00	89,989.20	90,203.30
MCCORMICK & CO INC .9% DUE 02-	0.90	02/15/26	290,000.00	289,234.40	285,105.75

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
MITSUBISHI UFJ FINL GROUP INC	2.80	07/18/24	250,000.00	250,000.00	264,723.53
MIZUHO FINL GROUP INC FLTG RT	0.74	09/08/24	200,000.00	200,000.00	201,012.22
MONDELEZ INTL HLDGS NETH B V 2	2.13	09/19/22	220,000.00	219,942.80	224,550.44
MORGAN STANLEY 2.72% DUE	2.72	07/22/25	55,000.00	55,000.00	57,847.71
MORGAN STANLEY FORMERLY MORGAN	1.38	05/08/24	250,000.00	254,200.20	254,580.00
MOSAIC CO NEW 3.75% DUE	3.75	11/15/21	220,000.00	221,441.00	220,890.38
NASDAQ INC .445% DUEá	0.45	12/21/22	110,000.00	110,000.00	109,964.06
NATIONAL AUSTRALIA BK LIMITED	1.88	12/13/22	250,000.00	249,255.00	255,756.49
NATIONAL BANK OF CANADA	2.10	02/01/23	300,000.00	299,901.00	307,784.78
NATL BK CDA MEDIUM TERM NTS BO	0.55	11/15/24	250,000.00	249,645.00	249,120.19
NEXTERA ENERGY CA .00065%	0.65	03/01/23	180,000.00	179,982.00	180,734.60
NISSAN MTR ACCEP CORP FLTG 144	0.77	03/08/24	200,000.00	200,000.00	200,142.62
NORDEA BANK AB MEDIUM TERM NTS	1.00	06/09/23	200,000.00	199,794.00	202,439.63
NOVARTIS CAP CORP 1.75% DUE 02	1.75	02/14/25	190,000.00	189,718.80	195,767.50
NVIDIA CORP .309% DUE 06-15-20	0.31	06/15/23	250,000.00	250,000.00	250,099.38
ONE GAS INC .78725% 03-11-2023	0.73	03/11/23	330,000.00	330,000.00	330,139.93
PACCAR FINL CORP MEDIUM TERM S	1.80	02/06/25	170,000.00	169,862.30	174,383.64
PACCAR FINL CORP MEDIUM TERM S	0.80	06/08/23	20,000.00	19,972.20	20,165.72
PARKER-HANNIFIN CORP 2.7% DUE	2.70	06/14/24	260,000.00	263,302.80	273,939.39
PAYPAL HLDGS INC 2.4% DUE	2.40	10/01/24	360,000.00	359,780.40	379,147.48
PFIZER INC .8% DUE 05-28-2025/	0.80	05/28/25	150,000.00	149,064.00	150,439.44
PHILLIPS 66 .9% DUE	0.90	02/15/24	100,000.00	99,892.00	100,131.34
PIONEER NAT RES CO 1.125% DUE	1.13	01/15/26	200,000.00	199,962.00	198,033.40
PPL ELEC UTILS CORP FLTG RT	0.38	06/24/24	120,000.00	120,000.00	120,037.20
PRINCIPAL LIFE GLOBAL FDG II G	0.50	01/08/24	200,000.00	199,842.00	199,576.36
PROCTER & GAMBLE CO .55% DUE 1	0.55	10/29/25	200,000.00	199,676.00	197,621.44
PROTECTIVE LIFE GLOBAL FDG MED	2.62	08/22/22	55,000.00	55,000.00	56,420.85
PROTECTIVE LIFE GLOBAL FDG MED	0.47	01/12/24	200,000.00	200,000.00	198,711.37
PUBLIC STORAGE FLTG RT DUE 04-	0.49	04/23/24	150,000.00	150,000.00	150,234.00
PVPTL SKY LTD 3.75% 09-16-2024	3.75	09/16/24	280,000.00	307,991.60	306,030.23
PVTPL 7-ELEVEN INC .95% DUE 02	0.95	02/10/26	200,000.00	199,524.00	196,402.86
PVTPL AIG GLOBAL FDG SR SECD M	0.45	12/08/23	130,000.00	129,857.00	129,752.52
PVTPL ALCON FIN CORP 2.75% DUE	2.75	09/23/26	200,000.00	199,016.00	211,654.38
PVTPL BANQUE FEDERATIVE DU CR	2.13	11/21/22	200,000.00	199,434.00	204,820.79
PVTPL BMW US CAP LLC FLTG RT D	0.58	04/01/24	200,000.00	200,000.00	201,711.21
PVTPL BNP PARIBAS SR NON PFD 1	2.82	11/19/25	340,000.00	340,000.00	357,728.08
PVTPL BRIGHTHOUSE FINL GLOBAL	0.60	06/28/23	180,000.00	179,971.20	179,947.18
PVTPL CARGILL INC .4% DUE 02-0	0.40	02/02/24	200,000.00	199,786.00	198,837.27
PVTPL DAIMLER FINANCE NA LLC .	0.75	03/01/24	150,000.00	149,730.00	150,315.35
PVTPL DNB BK ASA MEDIUM TERM B	2.15	12/02/22	300,000.00	299,757.00	307,828.63
PVTPL ENBRIDGE INC SR NT FLTG	0.42	02/17/23	40,000.00	40,000.00	40,080.30
PVTPL FEDERATION DES CAISSES D	2.05	02/10/25	400,000.00	399,508.00	413,170.86
PVTPL FEDERATION DES CAISSES D	0.45	05/21/24	200,000.00	200,000.00	200,524.00
PVTPL GRAPHIC PACKAGING INTL 0	0.82	04/15/24	330,000.00	330,000.00	327,557.73
PVTPL HYUNDAI CAP AMER .8% DUE	0.80	01/08/24	200,000.00	199,746.00	199,125.23
PVTPL MACQUARIE BK LTD SR MEDI	2.30	01/22/25	400,000.00	399,588.00	417,386.06
PVTPL NATIONWIDE BLDG SOCIETY	0.55	01/22/24	200,000.00	199,846.00	199,195.03
PVTPL NATWEST MARKETS PLC .8%	0.80	08/12/24	300,000.00	299,445.00	298,625.12
PVTPL NEW YORK LIFE GLOBAL FDG	2.00	01/22/25	400,000.00	398,564.00	414,635.24
PVTPL NORTHWESTERN MUT GLOBAL	0.80	01/14/26	200,000.00	199,648.00	196,864.36
PVTPL NRG ENERGY INC 144A 3.75	3.75	06/15/24	100,000.00	99,971.00	106,522.51
PVTPL OTIS WORLDWIDE CORP NT 1	2.06	04/05/25	200,000.00	211,040.93	207,785.59
PVTPL PRICOA GLOBAL FDG I 2.45	2.45	09/21/22	105,000.00	104,891.85	107,750.06
PVTPL PRINCIPAL LIFE GLOBAL FD	2.25	11/21/24	230,000.00	229,696.40	239,618.74
PVTPL SIEMENS FINANCIERINGSMAA	2.70	03/16/22	500,000.00	505,345.00	508,961.22
PVTPL SINOPEC GROUP OVERSEAS D	2.50	11/12/24	320,000.00	319,552.00	335,554.25
PVTPL SKANDINAVISKA ENSKILDA B	3.05	03/25/22	250,000.00	249,795.00	254,822.50
PVTPL SOUTHERN NAT GAS CO L L	0.63	04/28/23	60,000.00	59,990.40	60,056.40
PVTPL SUMITOMO MITSUI TR BK LT	0.80	09/12/23	400,000.00	399,824.00	402,421.75
PVTPL SVENSKA HANDELSBANKEN AB	0.63	06/30/23	250,000.00	249,127.50	251,127.12
PVTPL SWEDBANK AB MEDIUM TERM	0.60	09/25/23	200,000.00	199,976.00	200,064.00

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL VOLKSWAGEN GROUP AMER FI	3.13	05/12/23	200,000.00	199,904.00	208,843.75
RABOBANK NEDERLAND GLOBAL MEDI	1.34	06/24/26	500,000.00	500,000.00	502,060.35
REPUBLIC SERVICES INC 2.5% DUE	2.50	08/15/24	50,000.00	49,920.00	52,473.49
ROPER TECHNOLOGIES INC .45% DU	0.45	08/15/22	30,000.00	29,973.90	30,019.70
ROPER TECHNOLOGIES INC 2.35% D	2.35	09/15/24	110,000.00	109,796.50	115,363.52
ROYAL BANK OF CANADA 1.95% DUE	1.95	01/17/23	200,000.00	199,878.00	204,962.00
ROYAL BK CDA GLOBAL MEDIUM TER	1.15	06/10/25	200,000.00	199,304.00	201,068.19
SALESFORCE.COM INC .625% DUE 0	0.00	07/15/24	160,000.00	159,918.40	160,065.52
SCHWAB CHARLES CORP FLTG DUE 0	0.55	03/18/24	390,000.00	390,000.00	392,831.40
SCHWAB CHARLES CORP NEW 2.65%	2.65	01/25/23	60,000.00	60,424.20	62,023.43
SIEMENS FINANCIERINGSMAATSCHAP	0.46	03/11/24	500,000.00	500,000.00	503,525.00
SIMON PPTY GROUP FIXED 2% 09-1	2.00	09/13/24	430,000.00	429,574.30	445,378.95
SKYWORKS SOLUTIONS INC .9% 06-	0.90	06/01/23	380,000.00	379,886.00	381,129.94
SOUTHWEST AIRLS CO 4.75% DUE 0	4.75	05/04/23	210,000.00	227,171.70	225,274.88
STATE STR CORP 2.354% DUE	2.35	11/01/25	350,000.00	351,474.50	367,867.77
STRYKER CORP .6% DUE	0.60	12/01/23	100,000.00	99,913.00	99,919.47
SUMITOMO MITSUI FINL GROUP INC	2.45	09/27/24	300,000.00	300,000.00	314,679.21
SWEDBANK AB 18/03/2024 .85% 03	0.85	03/18/24	1,000,000.00	999,410.00	1,003,280.12
SWEDBANK AB MEDIUM TERM NTS BO	1.30	06/02/23	200,000.00	199,766.00	202,950.70
TD AMERITRADE HLDG CORP 2.95%	2.95	04/01/22	70,000.00	68,600.00	71,118.89
TORONTO DOMINION BK SR MEDIUM	0.75	06/12/23	200,000.00	199,852.00	201,381.13
TORONTO-DOMINION BANK 2.65%	2.65	06/12/24	220,000.00	219,969.20	232,864.08
TOYOTA MTR CORP 2.358% DUE	2.36	07/02/24	10,000.00	10,000.00	10,533.60
TOYOTA MTR CR CORP MEDIUM TERM	1.35	08/25/23	290,000.00	289,892.70	295,745.15
TOYOTA MTR CR CORP MEDIUM TERM	0.34	06/13/22	200,000.00	200,000.00	200,242.00
TYSON FOODS INC 4.5% DUE	4.50	06/15/22	270,000.00	279,809.10	277,759.78
UBS GROUP AG 1.008% DUE	1.01	07/30/24	420,000.00	420,000.00	423,024.73
UNITED PARCEL SVC INC 2.2% DUE	2.20	09/01/24	250,000.00	249,785.00	261,878.38
UNITED PARCEL SVC INC 2.8% DUE	2.80	11/15/24	20,000.00	20,718.40	21,342.49
UNITEDHEALTH GROUP INC 2.375%	2.38	08/15/24	40,000.00	39,990.00	42,077.36
VALERO ENERGY CORP NEW 1.2% DU	1.20	03/15/24	660,000.00	659,544.60	665,710.08
VERIZON COMMUNICATIONS INC .75	0.75	03/22/24	40,000.00	39,997.60	40,171.91
VERIZON COMMUNICATIONS INC .85	0.85	11/20/25	180,000.00	179,982.00	178,029.04
WASTE MGMT INC DEL .75% DUE	0.75	11/15/25	130,000.00	129,777.70	128,759.86
WEC ENERGY GROUP INC 0.8% DUE	0.80	03/15/24	180,000.00	179,926.20	180,415.13
WELLS FARGO & CO MEDIUM TERM S	0.81	05/19/25	80,000.00	80,000.00	79,825.09
WELLTOWER INC 3.625% DUE	3.63	03/15/24	280,000.00	293,367.20	300,207.46
WESTPAC BKG CORP 2.35% DUE 02-	2.35	02/19/25	275,000.00	274,923.00	289,183.88
XCEL ENERGY INC .5% DUE	0.50	10/15/23	130,000.00	129,877.80	129,973.19
Municipal Bonds					
CALIFORNIA ST 2.5% DUE 10-01-2	2.50	10/01/22	180,000.00	183,690.00	185,165.77
NEW YORK N Y TAXABLE-FISCAL 20	0.59	08/01/23	200,000.00	200,000.00	200,812.08
NEW YORK ST TWY AUTH GEN REV 2	2.12	01/01/24	160,000.00	160,000.00	165,745.36
U.S. Agency Bonds					
FEDERAL HOME LN MTG CORP 0.125	0.13	07/25/22	500,000.00	498,870.00	500,108.50
FEDERAL HOME LN MTG CORP POOL	1.75	06/01/43	46,842.32	47,552.29	48,763.65
FEDERAL HOME LN MTG CORP POOL	2.50	04/01/28	118,540.18	119,855.22	124,394.47
FEDERAL HOME LN MTG CORP POOL	3.00	04/01/32	116,090.46	122,838.22	122,748.92
FEDERAL HOME LN MTG CORP POOL	3.00	06/01/32	168,786.97	178,597.71	178,444.50
FEDERAL HOME LN MTG CORP POOL	3.00	02/01/32	591,124.71	607,426.82	625,450.03
FEDERAL HOME LN MTG CORP POOL	3.00	12/01/32	291,463.23	299,728.95	308,171.58
FEDERAL HOME LN MTG CORP POOL	3.00	09/01/32	465,270.37	492,241.51	491,917.09
FEDERAL HOME LN MTG CORP POOL	2.50	02/01/28	182,440.52	184,435.98	191,577.84
FEDERAL HOME LN MTG CORP POOL	3.00	11/01/32	288,735.78	305,699.01	305,886.23
FEDERAL HOME LN MTG CORP POOL	2.50	04/01/28	21,097.25	22,010.37	22,147.31
FEDERAL HOME LN MTG CORP POOL	3.00	02/01/31	265,444.58	273,822.68	280,818.39
FEDERAL HOME LN MTG CORP POOL	2.50	11/01/32	354,844.16	370,701.26	371,373.70
FEDERAL HOME LN MTG CORP POOL#	3.00	02/01/32	212,889.20	218,544.06	225,070.03
FEDERAL NATL MTG ASSN GTD MTG	2.52	09/01/37	123,009.88	131,543.68	130,750.38

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FHLMC MULTICLASS SER 4835 CL C	3.50	01/15/47	175,347.23	184,991.33	183,865.04
FHLMC POOL#SB0093 2.5% 12-01-2	2.50	12/01/31	926,718.29	972,185.40	970,362.17
FNMA POOL #253265 7.5% DUE 05-	7.50	05/01/30	3,410.17	3,482.88	3,839.54
FNMA POOL #783575 3.747% DUE 1	2.09	12/01/34	28,324.79	28,431.00	29,579.94
FNMA POOL #797393 3.67% DUE 12	2.02	12/01/34	18,915.29	19,045.34	19,905.87
FNMA POOL #BA6574 3.0% DUE 01-	3.00	01/01/31	299,259.27	308,891.68	316,540.05
FNMA POOL #BC0266 3.5% DUE 02-	3.50	02/01/31	184,168.65	191,967.03	199,115.19
FNMA POOL #BC1465 2.5% DUE 07-	2.50	07/01/31	157,244.48	160,045.39	164,740.34
FNMA POOL #BE0514 2.5% DUE 11-	2.50	11/01/31	311,062.10	326,177.78	325,934.71
FNMA POOL #BM1239 3.5% DUE 02-	3.50	02/01/32	228,822.71	238,368.90	247,066.62
FNMA POOL #BM4485 3.0% DUE 09-	3.00	09/01/30	385,226.73	396,516.15	407,116.24
FNMA POOL #BM5017 3.0% DUE 03-	3.00	03/01/30	197,050.51	202,500.20	208,240.79
FNMA POOL #BM5708 3.0% DUE 12-	3.00	12/01/29	184,968.49	189,361.49	195,214.40
FNMA POOL #FM1849 3.5% 12-01-2	3.50	12/01/33	187,398.75	195,041.11	201,324.87
FNMA POOL #FM1852 3.0% DUE 07-	3.00	07/01/33	229,006.41	235,554.56	241,950.35
FNMA POOL #FM1897 3.0% 09-01-2	3.00	09/01/32	197,119.65	202,756.05	207,499.83
FNMA POOL #FM3308 3.0% DUE 04-	3.00	04/01/32	613,563.51	649,461.62	648,100.99
FNMA POOL #MA3090 3.0% DUE 08-	3.00	08/01/32	34,097.51	36,201.96	36,115.77
FNMA POOL POOL #FM1773 3.0% DU	3.00	12/01/31	190,657.61	195,662.37	201,394.57
FNMA SER 2012-28 CL B 6.5% DUE	6.50	06/25/39	3,498.54	4,088.91	3,829.58
FNMA TRANCHE 1.625% DUE 10-15-	1.63	10/15/24	700,000.00	698,803.00	725,069.11
GNMA 2011-H07 REMIC PASSTHRU C	0.61	02/20/61	94,006.14	94,006.14	94,334.48
GNMA 2013-H22 REMIC CL FB FLT	0.81	08/20/63	255,440.53	255,440.53	257,362.52
GNMA POOL #781199 7.5% DUE 07-	7.50	07/15/30	11,077.80	11,351.28	12,699.94
GNMA REMIC SER 2013-H08 CL BF	0.51	03/20/63	145,571.70	144,689.24	145,925.44
International Government Bonds					
EUROPEAN INVT BK FIXED 1.375%	1.38	09/06/22	110,000.00	109,655.70	111,514.49
EUROPEAN INVT BK NT 144A .375%	0.38	07/24/24	500,000.00	498,215.00	497,940.00
JAPAN BK INTL COOPERATION GTD	1.63	10/17/22	200,000.00	199,446.00	203,330.92
PVTPL KOMMUNALBANKEN AS MEDIUM	0.38	09/11/25	200,000.00	199,170.00	196,356.00
JAPAN FIN ORGANIZATION FOR MUN	1.75	09/05/24	230,000.00	229,747.00	237,086.09
U.S. Treasury Securities					
UNITED STATES TREAS NTS 2.25%	2.25	04/15/22	520,700.00	520,288.08	529,608.85
UNITED STATES TREAS NTS 2.875%	2.88	10/15/21	2,844,300.00	2,849,051.64	2,867,523.57
UNITED STATES TREAS NTS DTD 01	2.50	01/15/22	2,011,600.00	2,013,139.35	2,038,002.25
UNITED STATES TREAS NTS DTD 07	2.63	07/15/21	3,839,300.00	3,833,753.56	3,843,129.93
UNITED STS TREAS NTS DTD 08/15	0.13	08/15/23	6,000,000.00	5,989,921.88	5,981,484.36
UNITED STS TREAS NTS UNITED ST	0.13	10/15/23	3,000,000.00	2,995,195.31	2,987,109.36
US TREAS NTS DTD 03-15-2019 2.	2.38	03/15/22	648,900.00	651,492.78	659,444.63
WI TREASURY SEC .125% DUE 05-3	0.13	05/31/22	2,000,000.00	1,997,656.25	2,000,625.00
Cash & Cash Equivalents					
CASH ACCOUNT (ADJUSTMENT)			(249,907.60)	(249,907.60)	(249,907.60)
NTC INST FUNDS-GOVT SELECT	0.01		1,952,176.82	1,952,176.82	1,952,176.82
Account Totals - Northern Trust UI Short Duration				93,393,016.09	94,376,075.96
9-200100-Neuberger Berman Enhanced Cash					
Asset Backed Securities					
AMERICAN EXPRESS CR ACCOUNT MA	0.45	02/18/25	4,000,000.00	4,016,171.88	4,014,462.40
BMW VEH OWNER TR SR 20-A CL A2	0.39	02/27/23	1,138,387.59	1,138,306.77	1,138,972.61
CITIBANK CR CARD ISSUANCE TR 2	0.45	08/08/24	2,825,000.00	2,837,249.02	2,835,583.30
FORD CR AUTO LEASE TR SR 20-B	0.50	12/15/22	813,715.31	813,711.57	814,279.54
FORD CR AUTO OWNER TR 2020-B A	0.50	02/15/23	550,028.67	550,004.47	550,526.89
FORD CR AUTO OWNER TR 2020-C A	0.25	10/15/23	1,258,769.27	1,258,746.36	1,259,259.06
GM FINL CNSMR AUTOMOBILE 1.83%	1.83	01/17/23	4,665.79	4,665.59	4,668.97
GM FINL CONSUMER AUTOMOBILE RE	0.35	07/17/23	2,042,689.31	2,042,674.40	2,043,929.63
HYUNDAI AUTO LEASE SECURITIZAT	0.36	01/17/23	854,216.03	854,153.50	854,841.57
HYUNDAI AUTO RECEIVABLES TR 20	0.38	03/15/23	2,383,777.94	2,383,547.19	2,385,121.68
MERCEDES BENZ AUTO LEASE TR 20	1.82	03/15/22	50,570.41	50,568.33	50,606.47

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
MERCEDES-BENZ AUTO LEASE TR 20	0.18	03/15/23	3,088,730.90	3,088,707.42	3,088,990.97
MERCEDES-BENZ AUTO LEASE TR 20	0.22	01/16/24	5,020,000.00	5,019,579.32	5,019,272.60
NISSAN AUTO LEASE TR 2020-B.3	0.34	12/15/22	2,692,970.41	2,695,600.26	2,695,048.04
NISSAN AUTO RECEIVABLES 2019-C	0.31	09/15/22	88,007.09	88,007.09	88,015.38
PVTPL HYUNDAI AUTO LEASE SECUR	0.19	10/16/23	3,430,000.00	3,429,599.72	3,431,138.76
PVTPL MMAF EQUIP FIN LLC 2021-	0.30	04/15/24	2,120,000.00	2,119,926.22	2,120,730.13
PVTPL PENARTH MASTER ISSUER PL	0.62	07/18/23	1,750,000.00	1,751,400.00	1,750,168.00
PVTPL TESLA AUTO LEASE TR 2021	0.36	03/20/25	1,500,000.00	1,499,984.70	1,500,791.25
PVTPL TESLA AUTO LEASE TR SER	0.55	05/22/23	998,928.21	998,858.39	1,000,363.37
TOYOTA AUTO RECEIVABLES 2021-B	0.14	01/16/24	7,620,000.00	7,619,859.79	7,617,717.81
VERIZON OWNER TR 2019-C NT CL	0.51	04/22/24	4,000,000.00	4,016,562.50	4,012,930.00
VOLKSWAGEN AUTO LEASE TR 2020-	0.27	04/20/23	4,000,000.00	3,999,720.80	4,002,805.60
WORLD OMNI AUTO RECEIVABLES TR	0.35	12/15/23	2,834,222.42	2,833,930.21	2,836,105.19
WORLD OMNI AUTO RECEIVABLES TR	0.20	07/15/24	3,820,000.00	3,819,877.00	3,820,514.17
Commercial Mortgage Backed Securities					
BANK 2017-BNK4 MTG PASS THRU C	2.00	05/15/50	347,733.36	349,417.70	348,405.49
CMO CITIGROUP COML MTG TR 2016	2.74	04/15/49	568,352.12	570,594.45	568,057.71
CMO CITIGROUP COML MTG TR SR 2	2.61	09/10/45	717,462.18	728,112.01	723,768.53
CMO COMM 2012-CCRE4 MTG TR MTG	2.44	10/15/45	3,449.29	3,469.38	3,492.47
CMO COMM 2012-CR3 MTG TR CL A-	2.37	10/15/45	421,043.41	422,733.04	424,610.95
CMO CSMC 2016-NXSR COML MTG TR	1.97	12/15/49	29,505.22	29,402.65	29,542.54
CMO GS MTG SECS TR 2013-GCJ12	2.68	06/10/46	85,391.93	86,222.50	86,587.28
CMO UBS COML MTG TR SER 2012-C	3.00	05/10/45	120,010.85	119,556.12	120,179.36
PVTPL WFRBS COML MTG TR 2012-C	1.28	06/15/45	1,509,815.84	1,519,252.20	1,507,893.24
Corporate Bonds					
ABBVIE INC 1.02413% DUE 11-21-	0.80	11/21/22	5,745,000.00	5,774,317.37	5,785,276.99
AMERICAN EXPRESS CO NT FLTG RA	0.79	02/27/23	3,810,000.00	3,829,468.20	3,841,040.11
AMERICAN EXPRESS CO NT FLTG RA	0.78	05/20/22	4,245,000.00	4,272,996.07	4,263,495.38
ASTRAZENECA PLC NT FLTG RATE D	0.75	06/10/22	3,995,000.00	4,012,280.44	4,015,680.56
AT&T INC FLTG RT 02-15-2023	1.04	02/15/23	476,000.00	481,340.72	481,423.57
AT&T INC 3.73731% DUE 07-15-20	1.13	07/15/21	1,975,000.00	1,989,328.25	1,975,691.25
ATMOS ENERGY CORP SR NT FLTG .	0.50	03/09/23	1,335,000.00	1,335,000.00	1,335,176.37
B A T CAP CORP 3.36738%	1.04	08/15/22	2,275,000.00	2,280,209.75	2,289,374.45
BANK AMER CORP SR NT FLTG RATE	1.18	04/24/23	8,125,000.00	8,115,378.91	8,183,828.82
BP CAP MKTS AMER INC GTD NT FL	0.78	09/19/22	315,000.00	317,275.56	316,455.06
BP CAP MKTS P L C 1.08925% DUE	0.99	09/16/21	2,965,000.00	2,978,796.20	2,970,174.43
CAPITAL ONE FINL CORP 1.26288%	1.07	03/09/22	7,510,000.00	7,558,463.30	7,548,807.85
CATERPILLAR FINL SERVICE FRN 1	0.37	11/12/21	1,830,000.00	1,830,000.00	1,831,415.18
CATERPILLAR FINL SVCS CORP MED	0.90	05/13/22	1,355,000.00	1,368,306.10	1,363,110.85
CATERPILLAR FINL SVCS CORP MED	0.41	01/06/22	1,510,000.00	1,510,000.00	1,511,736.56
CENTERPOINT ENERGY RES CORP DE	0.63	03/02/23	2,530,000.00	2,530,000.00	2,530,594.70
CHEVRON CORP FRN 03-03-2022	0.61	03/03/22	300,000.00	300,171.60	300,861.52
CHEVRON U S A INC .36688% DUE	0.28	08/12/22	2,035,000.00	2,035,000.00	2,038,683.84
CITIGROUP INC 1.2135% DUE	1.13	07/24/23	3,785,000.00	3,818,712.52	3,814,653.36
CITIGROUP INC GLOBAL SR NT FLT	0.87	10/27/22	4,300,000.00	4,328,215.06	4,330,150.48
COMCAST CORP NEW .87125% DUE	0.81	04/15/24	1,835,000.00	1,857,717.30	1,858,335.38
COMCAST CORP NEW FLTG RT	0.58	10/01/21	1,395,000.00	1,399,324.50	1,396,364.46
CREDIT SUISSE AG NEW YORK BRH	0.47	02/04/22	4,250,000.00	4,250,000.00	4,256,933.07
DAIMLER FIN NORTH AMER LLC COR	1.06	02/15/22	4,420,000.00	4,435,891.60	4,443,184.89
DEERE JOHN CAP CORP MEDIUM TER	0.61	09/08/22	3,205,000.00	3,220,649.19	3,221,179.42
DISNEY WALT CO NEW MEDIUM TERM	0.52	03/04/22	4,660,000.00	4,659,902.20	4,670,421.62
DUKE ENERGY CORP NEW SR NT FLT	0.29	06/10/23	2,395,000.00	2,395,000.00	2,396,868.10
DUKE ENERGY FLA LLC SR NT SER	0.39	11/26/21	1,745,000.00	1,745,698.64	1,746,191.92
FLORIDA PWR & LT CO .64768% DU	0.56	07/28/23	3,955,000.00	3,955,844.16	3,955,289.98
GENERAL ELEC CAP CORP INTERNOT	1.12	03/15/23	5,720,000.00	5,712,464.69	5,788,775.22
GILEAD SCIENCES INC 0.0% DUE	0.67	09/29/23	2,890,000.00	2,894,481.30	2,892,190.36
GOLDMAN SACHS GROUP INC MEDIUM	1.74	11/29/23	7,982,000.00	8,268,846.67	8,236,386.34
HONEYWELL INTL INC .49775% DUE	0.38	08/18/22	1,015,000.00	1,015,000.00	1,015,326.42
HONEYWELL INTL INC SR NT FTG R	0.53	08/08/22	1,990,000.00	1,990,000.00	1,996,603.91

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
INTERCONTINENTAL EXCHANGE INC	0.77	06/15/23	5,260,000.00	5,266,288.16	5,263,039.75
JPMORGAN CHASE & CO NT FLTG DU	1.08	04/25/23	8,020,000.00	8,091,630.45	8,076,652.88
MET TOWER GLOBAL FDG MEDIUM TE	0.57	01/17/23	3,025,000.00	3,034,910.25	3,042,913.32
MORGAN STANLEY SR NT FLTG DUE	0.72	01/20/23	7,864,000.00	7,874,825.58	7,886,333.76
NEW YORK LIFE GLOBAL FDG 144A	0.63	07/12/22	5,660,000.00	5,667,302.00	5,682,002.74
PNC BK N A PITTSBURGH PA MEDIU	0.63	07/22/22	4,615,000.00	4,617,325.00	4,615,745.92
PVTPL ABN AMRO BK N V MEDIUM T	0.71	08/27/21	2,365,000.00	2,367,501.25	2,366,962.95
PVTPL BRISTOL MYERS SQUIBB CO	0.54	05/16/22	2,750,000.00	2,756,281.72	2,759,804.11
PVTPL NATIONAL AUSTRALIA BK LT	0.89	11/04/21	3,000,000.00	3,000,000.00	3,007,328.61
PVTPL VOLKSWAGEN GROUP AMER FI	1.11	11/12/21	3,532,000.00	3,544,602.18	3,543,666.05
ROYAL BANK OF CANADA FRN 01-17	0.55	01/17/23	6,660,000.00	6,670,980.00	6,694,865.10
SOUTHERN CALIF EDISON CO FLTG	0.40	12/03/21	4,355,000.00	4,358,347.40	4,356,306.50
SOUTHERN CALIF GAS CO FLTG RAT	0.47	09/14/23	1,215,000.00	1,215,066.00	1,215,145.80
SUMITOMO MITSUI FINANCIAL GROU	1.30	07/14/21	5,070,000.00	5,124,359.72	5,071,939.68
SUNTRUST BK ATLANTA FLTG RT 05	0.75	05/17/22	2,515,000.00	2,529,884.10	2,527,486.40
SUNTRUST BK ATLANTA GA MEDIUM	0.77	08/02/22	901,000.00	904,252.61	901,522.47
TORONTO DOMINION BANK	0.50	01/27/23	2,785,000.00	2,785,000.00	2,799,407.92
TOYOTA MTR CR CORP MEDIUM TERM	0.30	02/14/22	4,385,000.00	4,385,000.00	4,388,693.27
TRUIST BK GLOBAL BK MED TERM N	0.76	03/09/23	1,915,000.00	1,916,043.00	1,929,945.04
U S BK NATL ASSN CINCINNATI OH	0.59	12/09/22	4,210,000.00	4,210,000.00	4,232,928.12
VERIZON COMMUNICATIONS INC .52	0.55	03/22/24	7,195,000.00	7,211,027.70	7,249,106.40
WELLS FARGO & CO NEW NT FLTG D	1.42	10/31/23	7,127,000.00	7,238,922.13	7,227,490.70
WESTPAC BKG CORP 1.70138% DUE	0.58	01/13/23	1,830,000.00	1,830,000.00	1,840,412.63
U.S. Treasury Securities					
UNITED STATES TREAS BILLS DUE	0.00	11/18/21	10,000,000.00	9,999,003.47	9,998,113.90
Cash & Cash Equivalents					
NTC INST FUNDS-GOVT SELECT	0.01		11,319,274.27	11,319,274.27	11,319,274.27
Account Totals - Neuberger Berman Enhanced Cash				289,144,079.85	289,348,151.68
9-200100-Wells Conservative Income Fund					
Asset Backed Securities					
AMERICREDIT AUTOMOBILE RECEIVA	0.28	06/18/24	2,485,000.00	2,484,962.23	2,486,123.22
ARI FLEET LEASE TR 2021-A .37%	0.37	03/15/30	2,825,000.00	2,824,734.17	2,825,810.78
CARMAX AUTO OWNER TR 2020-1 SE	1.87	04/17/23	435,432.43	435,403.44	436,950.04
CCG RECEIVABLES TR 2020-1 ASSE	0.54	12/14/27	1,059,537.30	1,059,530.21	1,062,097.35
CCG RECEIVABLES TR 2021-1 .3%	0.30	06/14/27	1,575,000.00	1,574,758.40	1,572,887.61
DELL EQUIP FIN TR 2021-1 ASSET	0.33	05/22/26	560,000.00	559,928.38	560,523.71
FORD CR AUTO LEASE TR 2019-B N	2.22	10/15/22	848,287.23	848,139.12	851,000.99
FORD CR AUTO LEASE TR SR 20-B	0.50	12/15/22	230,552.68	230,551.63	230,712.55
FOURSIGHT CAP AUTOMOBILE .4% 0	0.40	08/15/24	2,195,000.00	2,194,983.76	2,196,462.75
GM FINANCIAL AUTOMOBILE LEASIN	0.71	10/20/22	697,243.96	697,198.92	698,484.99
GREATAMERICA LEASING RECEIVABL	0.27	06/15/23	1,370,000.00	1,369,966.98	1,370,073.57
HARLEY-DAVIDSON MOTORCYCLE TR	0.22	04/15/24	3,161,788.73	3,161,480.46	3,162,527.01
HPEFS EQUIP TR 2021-1 .27% 03-	0.27	03/20/31	535,000.00	534,955.01	535,127.33
HPEFS EQUIPMENT TRUST HPEFS 20	0.30	09/20/28	1,385,000.00	1,384,986.29	1,385,177.28
HYUNDAI AUTO LEASE SECURITIZAT	0.51	09/15/23	650,000.00	649,957.82	651,885.20
HYUNDAI AUTO LEASE SECURITIZAT	0.33	01/16/24	1,600,000.00	1,599,800.32	1,600,643.52
MMAF EQUIPMENT FINANCE LLC 0.3	0.38	08/14/23	565,000.00	564,940.73	565,571.05
NISSAN AUTO LEASE SER 20-A CL	1.84	01/17/23	965,000.00	964,931.49	972,571.78
OSCAR US FDG XII LLC NT CL A-2	0.40	03/11/24	1,590,000.00	1,589,877.73	1,588,236.72
PVTPL CCG RECEIVABLES TR 2018-	3.09	12/15/25	65,143.44	65,135.83	65,399.61
PVTPL CCG RECEIVABLES TR 2019-	2.80	09/14/26	161,631.71	161,613.66	163,404.97
PVTPL CHESAPEAKE FDG II LLC SE	1.95	09/15/31	1,319,841.05	1,319,611.40	1,334,678.03
PVTPL CHESAPEAKE FDG II LLC SE	0.47	04/15/33	648,239.31	648,160.36	648,310.62
PVTPL CHESAPEAKE FDG II LLC SR	0.87	08/16/32	581,651.17	581,624.40	584,776.03
PVTPL DELL EQUIP FIN TR 2020-2	0.47	10/24/22	1,392,172.89	1,392,001.65	1,393,926.19
PVTPL DELL EQUIPMENT FINANCE T	2.24	02/22/23	1,200,000.00	1,233,093.75	1,218,511.80
PVTPL DLL SECURITIZATION TR 20	2.34	09/20/23	1,787,003.14	1,810,108.53	1,804,057.58
PVTPL DLLAA 2021-1 LLC NT CL A	0.36	05/17/24	1,105,000.00	1,104,917.90	1,105,516.04

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL DONLEN FLEET LEASE FDG 2	0.43	12/11/34	1,860,000.00	1,860,000.00	1,861,407.09
PVTPL ENTERPRISE FLEET FING 20	0.44	12/21/26	275,000.00	274,986.33	274,999.18
PVTPL ENTERPRISE FLEET FING LL	2.06	05/20/25	1,144,723.12	1,160,507.78	1,160,014.32
PVTPL ENTERPRISE FLEET FING SE	2.98	10/20/24	257,320.28	257,318.27	259,304.81
PVTPL ENTERPRISE FLEET FING SE	0.61	07/20/26	2,247,404.31	2,247,002.70	2,253,942.70
PVTPL HPEFS EQUIP TR 2019-1 SE	2.21	09/20/29	569,080.93	569,039.17	570,819.98
PVTPL HPEFS EQUIP TR SER 20-1A	1.73	02/20/30	772,812.49	772,803.83	775,562.93
PVTPL HYUNDAI AUTO LEASE SECUR	1.90	05/16/22	170,856.01	170,842.21	170,971.44
PVTPL MMAF EQUIP FIN LLC 2021-	0.30	04/15/24	1,900,000.00	1,899,933.88	1,900,654.36
PVTPL MMAF EQUIPMENT FINANCE L	0.74	04/09/24	522,842.48	522,793.86	524,785.21
PVTPL SOFI CONSUMER LOAN PROGR	2.02	01/25/29	335,932.35	335,921.91	338,696.57
PVTPL SOFI CONSUMER LOAN PROGR	2.90	05/25/28	383,820.67	383,790.31	385,823.68
PVTPL TESLA AUTO LEASE TR 2021	0.36	03/20/25	2,150,000.00	2,149,978.07	2,151,134.13
PVTPL TESLA AUTO LEASE TR SER	3.71	08/20/21	5,467.58	5,467.17	5,477.96
SANTANDER CONSUMER AUTO RECEIV	0.38	02/15/23	983,781.79	983,775.99	984,092.27
SANTANDER DRIVE AUTO RECEIVABL	2.03	02/15/24	2,242,679.43	2,254,944.09	2,253,614.06
SANTANDER DRIVE AUTO RECEIVABL	0.28	04/15/24	500,000.00	499,990.75	500,349.50
SANTANDER RETAIL AUTO LEASE TR	2.30	01/20/23	1,289,421.51	1,318,836.44	1,300,986.72
SANTANDER RETAIL AUTO LEASE TR	1.86	02/21/23	1,000,000.00	1,019,882.81	1,010,301.09
TESLA AUTO LEASE TR 2019-A ASS	2.13	04/20/22	942,796.19	942,702.10	946,852.57
VERIZON OWNER TR 2018-A SR 18-	3.23	04/20/23	854,558.01	873,197.36	860,439.43
WHEELS SPV 2 LLC .37925% 08-20	0.37	08/20/29	1,921,569.09	1,921,569.09	1,923,679.93
WHEELS SPV 2 LLC .51% 08-20-20	0.51	08/20/29	1,145,580.27	1,145,444.29	1,147,408.27
WORLD OMNI AUTO RECEIVABLES TR	0.35	12/15/23	1,371,055.10	1,370,913.74	1,371,965.89
Commercial Paper					
AMERICAN ELEC PWR INC DISC 4/2	0.00	07/27/21	1,225,000.00	1,224,167.00	1,224,864.03
B A T INTL FIN PLC DISC COML P	0.00	07/16/21	2,400,000.00	2,399,652.00	2,399,849.59
BARCLAYS BK PLC/BARCLAYS US CC	0.00	07/27/21	1,000,000.00	998,708.33	999,913.75
GLENCORE FDG LLC DISC COML PAP	0.00	08/05/21	2,700,000.00	2,694,120.00	2,699,227.80
MINITUBISHI UFJ TR & BKG CORP S	0.00	08/12/21	1,300,000.00	1,299,545.00	1,299,875.77
MOUNTCLIFF FDG LLC DISC COML P	0.00	08/02/21	700,000.00	699,646.50	699,935.83
MOUNTCLIFF FDG LLC DISC COML P	0.00	11/08/21	5,000,000.00	4,997,125.00	4,997,016.10
NEDELANDSE WATERSCHAPSBANK N V	0.00	11/30/21	4,500,000.00	4,497,705.00	4,497,322.50
Corporate Bonds					
7-ELEVEN INC .625% DUE	0.63	02/10/23	1,495,000.00	1,493,759.15	1,495,890.14
ABBVIE INC 1.02413% DUE 11-21-	0.80	11/21/22	1,200,000.00	1,205,560.84	1,208,412.95
AMERICAN HONDA FIN CORP MED TE	0.55	09/08/23	1,900,000.00	1,900,000.00	1,908,797.00
ASSOCIATED BK GREEN BAY N A WI	3.50	08/13/21	1,800,000.00	1,835,782.20	1,801,800.97
ATHENE GLOBAL FDG MEDIUM TERM	3.00	07/01/22	1,750,000.00	1,807,785.00	1,794,178.14
ATMOS ENERGY CORP SR NT FLTG .	0.50	03/09/23	1,330,000.00	1,330,000.00	1,330,175.71
BANK AMER CORP MEDIUM TERM SR	0.92	03/05/24	2,090,000.00	2,110,064.00	2,109,336.68
BANK NOVA SCOTIA B C 1.625% DU	1.63	05/01/23	3,467,000.00	3,544,764.81	3,543,117.40
BANQUE FEDERATIVE DU CR MUTUEL	0.92	07/20/22	1,300,000.00	1,307,625.33	1,309,444.50
BMW FIN N V FLTG RATE 144A	0.96	08/12/22	1,950,000.00	1,950,000.00	1,966,097.91
BPCE SR NON PFD MED TERM NTS B	1.37	05/22/22	1,800,000.00	1,818,972.00	1,816,259.24
CENTERPOINT ENERGY INC FLTG RT	0.67	05/13/24	1,400,000.00	1,400,000.00	1,405,838.00
COMCAST CORP NEW FLTG RT	0.58	10/01/21	1,500,000.00	1,500,000.00	1,501,467.16
CREDIT AGRICOLE S A LONDON BRH	1.20	04/24/23	700,000.00	710,045.00	709,274.40
CREDIT SUISSE AG NEW YORK BRH	2.10	11/12/21	1,180,000.00	1,179,858.40	1,188,073.67
CREDIT SUISSE AG NEW YORK BRH	0.47	02/04/22	1,700,000.00	1,700,000.00	1,702,773.23
DAIMLER FIN NORTH AMER LLC 1.2	0.85	11/05/21	2,600,000.00	2,600,000.00	2,605,471.10
DNB BK ASA MEDIUM TERM BK NTS	0.75	12/02/22	2,265,000.00	2,265,000.00	2,280,966.46
DOMINION ENERGY INC FLTG RT DU	0.65	09/15/23	1,800,000.00	1,800,000.00	1,801,296.00
ENERGY TEX INC 4.1% DUE	4.10	09/01/21	850,000.00	872,270.00	852,169.00
EXXON MOBIL CORP NT FLTG DUE 0	0.49	08/16/22	2,960,000.00	2,960,000.00	2,969,602.30
FLORIDA PWR & LT CO .64768% DU	0.56	07/28/23	1,400,000.00	1,400,000.00	1,400,102.65
FLORIDA PWR & LT CO FLTG RT DU	0.27	05/10/23	1,220,000.00	1,220,000.00	1,219,305.82
GILEAD SCIENCES INC 0.0% DUE	0.67	09/29/23	985,000.00	985,000.00	985,746.54
GOLDMAN SACHS GROUP INC 5.75%	5.75	01/24/22	1,800,000.00	1,938,690.00	1,855,672.00

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
HONEYWELL INTL INC .49775% DUE	0.38	08/18/22	460,000.00	460,000.00	460,147.93
HONEYWELL INTL INC SR NT FTG R	0.53	08/08/22	1,720,000.00	1,720,000.00	1,725,707.91
HSBC HLDGS PLC 4.0% DUE 03-30-	4.00	03/30/22	2,716,000.00	2,856,171.28	2,788,864.11
HYUNDAI CAP SVCS INC 3.0% DUE	3.00	03/06/22	1,290,000.00	1,326,016.80	1,311,491.12
JPMORGAN CHASE & CO DUE	0.62	03/16/24	1,610,000.00	1,610,000.00	1,619,837.10
LLOYDS BKG GROUP PLC 3.0% DUE	3.00	01/11/22	993,000.00	1,011,946.44	1,007,475.84
MACQUARIE BK LTD SR MEDIUM TER	0.44	12/16/22	2,600,000.00	2,600,000.00	2,601,652.30
MITSUBISHI UFJ FINL GROUP INC	1.04	07/26/23	3,200,000.00	3,244,288.00	3,242,875.39
MIZUHO FINL GROUP INC SR NT FL	1.00	09/11/22	2,400,000.00	2,422,704.00	2,421,792.00
MORGAN STANLEY SR NT FLTG DUE	0.72	01/20/23	2,000,000.00	2,008,460.00	2,005,680.00
NATWEST MKTS PLC US MEDIUM TER	3.63	09/29/22	1,660,000.00	1,747,996.60	1,726,438.74
NEW YORK LIFE GLOBAL FDG MEDIU	0.47	01/21/22	700,000.00	700,000.00	701,275.23
NEW YORK LIFE GLOBAL FDG MEDIU	0.24	02/02/23	1,925,000.00	1,925,000.00	1,926,760.74
NORDEA BANK AB MEDIUM TERM NTS	1.00	06/09/23	3,300,000.00	3,340,953.00	3,340,253.93
NORTHWESTERN MUT GLOBAL FDG ME	0.38	03/25/24	3,500,000.00	3,500,000.00	3,508,137.50
NTT FIN CORP .373% 03-03-2023	0.37	03/03/23	3,200,000.00	3,200,000.00	3,200,537.70
ONE GAS INC .78725% 03-11-2023	0.73	03/11/23	1,800,000.00	1,800,000.00	1,800,763.27
PIONEER NAT RES CO .55% DUE 05	0.55	05/15/23	1,000,000.00	999,940.00	1,000,955.18
PPL ELEC UTILS CORP .47513% DU	0.40	09/28/23	1,765,000.00	1,765,000.00	1,765,562.75
PUBLIC STORAGE FLTG RT DUE 04-	0.49	04/23/24	800,000.00	800,000.00	801,248.00
PVPTL NATIONAL AUSTRALIA BK LT	0.53	12/13/22	2,805,000.00	2,805,000.00	2,820,184.36
PVTPL ABN AMRO BK N V MEDIUM T	0.71	08/27/21	1,100,000.00	1,103,751.00	1,100,913.00
PVTPL ATHENE GLOBAL FDG FLTG	0.93	01/08/24	1,000,000.00	1,000,000.00	1,006,272.61
PVTPL AUSTRALIA & NEW ZEALAND	0.86	05/19/22	2,900,000.00	2,909,396.00	2,917,226.00
PVTPL BRIGHTHOUSE FINL GLOBAL	0.78	04/12/24	865,000.00	865,000.00	871,279.90
PVTPL CREDIT AGRICOLE S A MEDI	2.38	07/01/21	810,000.00	810,615.60	810,000.00
PVTPL DANONE 2.077% DUE 11-02-	2.08	11/02/21	800,000.00	812,696.00	803,681.85
PVTPL DANSKE BK A/S TRANCHE #	2.00	09/08/21	2,200,000.00	2,228,974.00	2,206,994.86
PVTPL ERAC USA FIN LLC GTD NT	4.50	08/16/21	1,000,000.00	1,041,480.00	1,005,128.56
PVTPL FEDERATION DES CAISSES D	0.45	05/21/24	1,400,000.00	1,400,000.00	1,403,668.00
PVTPL GEORGIA-PAC LLC SR NT 14	3.16	11/15/21	1,000,000.00	1,006,060.00	1,005,872.86
PVTPL HYUNDAI CAP SVCS INC GLO	3.00	08/29/22	576,000.00	597,432.96	590,667.21
PVTPL HYUNDAI CAPITAL AMERICA	3.25	09/20/22	1,800,000.00	1,876,014.00	1,854,837.23
PVTPL KEB HANA BK SR NT FLTG	0.89	10/02/22	1,900,000.00	1,900,000.00	1,907,600.19
PVTPL PENSKE TRUCK LEASING CO	4.88	07/11/22	1,800,000.00	1,910,142.00	1,877,804.80
PVTPL PRINCIPAL LIFE GLOBAL FD	0.47	04/12/24	570,000.00	570,000.00	570,963.13
PVTPL RECKITT BENCKISER TREAS	2.38	06/24/22	1,800,000.00	1,859,220.00	1,834,511.44
PVTPL ROCHE HLDGS INC ROCHE HO	0.27	03/05/24	1,420,000.00	1,420,000.00	1,421,546.98
PVTPL SIEMENS FINANCIERINGSMAA	0.40	03/11/23	2,325,000.00	2,323,744.50	2,327,123.61
PVTPL SKANDINAVISKA ENSKILDA B	0.76	12/12/22	450,000.00	450,000.00	453,246.04
PVTPL TENCENT HLDGS LTD MEDIUM	0.79	01/19/23	640,000.00	637,113.60	639,584.00
PVTPL VOLKSWAGEN GROUP AMER FI	2.50	09/24/21	1,800,000.00	1,821,299.00	1,808,939.41
PVTPLBANCO DEL ESTADO DE CHILE	3.88	02/08/22	1,000,000.00	1,039,000.00	1,018,310.00
RALPH LAUREN CORP 1.7% DUE 06-	1.70	06/15/22	1,271,000.00	1,295,368.11	1,287,609.78
RAYTHEON TECHNOLOGIES CORP 2.8	2.80	03/15/22	215,000.00	219,843.95	218,400.69
SIMON PPTY GROUP L P 2.35% DUE	2.35	01/30/22	2,600,000.00	2,639,618.00	2,617,642.66
SUMITOMO MITSUI FINL GROUP INC	2.78	07/12/22	2,418,000.00	2,521,567.86	2,479,787.88
SUNTRUST BK ATLANTA GA MEDIUM	0.77	08/02/22	2,600,000.00	2,597,816.00	2,601,507.69
TENCENT HLDGS LTD MEDIUM TERM	2.99	01/19/23	1,700,000.00	1,761,030.00	1,758,600.28
TOTAL CAP INTL 2.218% 07-12-20	2.22	07/12/21	2,900,000.00	2,921,257.00	2,901,256.95
TOYOTA MTR CR CORP MEDIUM TERM	0.29	08/13/21	2,800,000.00	2,782,780.00	2,800,601.94
UBS GROUP FUNDING (SWITZERLAND	3.49	05/23/23	3,200,000.00	3,290,880.00	3,286,554.62
VERIZON COMMUNICATIONS INC .52	0.55	03/22/24	1,145,000.00	1,145,000.00	1,153,610.40
Municipal Bonds					
CONNECTICUT ST 3.0% DUE 07-01-	3.00	07/01/21	1,000,000.00	1,014,960.00	1,000,000.00
LONG IS PWR AUTH N Y ELEC SYS	0.66	03/01/22	360,000.00	360,000.00	360,128.05
U.S. Agency Bonds					
FNMA TRANCHE # TR 00588 .42% D	0.42	07/27/23	6,000,000.00	6,000,000.00	6,000,756.54
PVPTL HARVEST OPERATIONS CORP	3.00	09/21/22	900,000.00	931,392.00	926,946.00

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
International Government Bonds					
CORPORACION ANDINA DE FOMENTO	2.13	09/27/21	2,825,000.00	2,868,137.75	2,836,328.25
Cash & Cash Equivalents					
CASH ACCOUNT (ADJUSTMENT)			(1,010,013.75)	(1,010,013.75)	(1,010,013.75)
NTC INST FUNDS-GOVT SELECT	0.01		1,126,095.19	1,126,095.19	1,126,095.19
Account Totals - Wells Conservative Income Fund				223,525,989.15	223,143,632.70
9-200100-JP Morgan Managed Reserves					
Asset Backed Securities					
ALLY AUTO RECEIVABLES TRUST SE	1.84	06/17/24	2,160,489.41	2,197,270.64	2,180,079.43
AMERICAN EXPRESS CR ACCOUNT MA	2.67	11/15/24	1,600,000.00	1,652,687.50	1,631,778.40
AMERICREDIT AUTOMOBILE RECEIVA	0.60	12/18/23	325,472.14	325,459.76	325,855.32
AMERICREDIT AUTOMOBILE RECEIVA	0.42	03/18/24	1,227,776.79	1,227,739.83	1,228,852.08
AMERN EXPRESS CR SER 19-1 CL A	2.87	10/15/24	2,788,000.00	2,884,921.25	2,840,793.85
BMW VEH LEASE TR 2021-1 ASSET	0.20	03/27/23	813,000.00	812,992.93	813,210.65
BMW VEH OWNER TR SR 20-A CL A2	0.39	02/27/23	271,695.16	271,675.87	271,834.78
BMW VEH OWNER TR SR 20-A CL A3	0.95	10/25/24	2,477,000.00	2,485,119.65	2,484,492.18
CAPITAL 1 MULTI SER 19-A2 CL A	1.72	08/15/24	2,567,000.00	2,628,155.08	2,611,191.16
CARMAX AUTO OWNER TR 2018-3 AS	3.13	06/15/23	1,129,342.00	1,154,399.28	1,139,887.34
CARMAX AUTO OWNER TR 2018-3 AS	3.27	03/15/24	2,294,000.00	2,360,131.72	2,359,189.52
CARMAX AUTO OWNER TR 2020-4 SE	0.31	01/16/24	605,522.07	605,453.83	605,945.33
CARMAX AUTO OWNER TR 2021-2 AS	0.27	06/17/24	522,000.00	521,965.24	522,171.95
CARMAX AUTO OWNER TR SER 2019-	2.18	08/15/24	1,361,015.97	1,394,988.20	1,380,818.07
CARMAX AUTO OWNER TRUST SER 18	2.48	11/15/22	90,498.43	91,495.33	90,677.98
CARVANA AUTO RECEIVABLES TR 20	0.30	07/10/24	2,209,000.00	2,208,826.15	2,209,069.36
DISCOVER CARD EXECUTION NT TR	3.04	07/15/24	1,350,000.00	1,397,197.26	1,371,037.32
FORD CR AUTO OWNER TR 2018-A C	3.03	11/15/22	225,376.56	227,929.65	226,040.74
FORD CR AUTO OWNER TR 2020-C A	0.25	10/15/23	632,741.35	632,729.84	632,987.55
FORD CR AUTO OWNER TR 2021-A .	0.17	10/15/23	819,000.00	818,904.02	818,906.80
FORD CREDIT AUTO OWNER TRUST 2	2.78	09/15/23	444,416.74	456,152.12	449,524.33
GM FINL AUTOMOBILE LEASING TR	0.35	11/21/22	343,178.53	343,156.33	343,386.12
GM FINL AUTOMOBILE LEASING TR	0.22	07/20/23	800,000.00	799,984.40	800,355.20
GM FINL CONSUMER AUTOMOBILE RE	2.18	04/16/24	442,876.26	451,664.58	447,986.92
GM FINL CONSUMER AUTOMOBILE RE	3.21	10/16/23	977,234.62	1,001,387.04	988,909.74
GM FINL CONSUMER AUTOMOBILE RE	2.81	12/16/22	320,978.39	325,868.30	322,609.70
HARLEY-DAVIDSON MOTORCYCLE TR	1.83	01/17/23	37,548.84	37,546.95	37,571.08
HONDA AUTO RECEIVABLES 2019-1	2.83	03/20/23	904,521.00	928,302.88	915,377.24
HONDA AUTO RECEIVABLES 2019-2	2.52	06/21/23	1,202,589.70	1,238,526.47	1,217,947.97
HONDA AUTO RECEIVABLES 2021-1	0.16	07/21/23	1,124,000.00	1,123,780.47	1,123,862.20
HONDA AUTO RECEIVABLES OWNER .	0.17	11/15/23	1,055,000.00	1,054,990.19	1,054,986.71
HONDA AUTO RECEIVABLES OWNER T	0.74	11/15/22	996,694.03	999,419.37	997,930.13
HYUNDAI AUTO RECEIVABLES TR 20	2.79	07/15/22	1,031.11	1,042.10	1,032.28
HYUNDAI AUTO RECEIVABLES TR 20	0.26	09/15/23	1,009,161.26	1,009,141.28	1,009,661.70
MERCEDES BENZ FINL SVCS SR 20-	0.31	02/15/23	277,972.69	277,947.37	278,093.30
MERCEDES-BENZ AUTO LEASE TR 20	0.22	01/16/24	1,818,000.00	1,817,847.65	1,817,736.57
MERCEDES-BENZ AUTO RECEIVABLES	3.03	01/17/23	168,167.80	171,013.43	169,108.95
MERCEDES-BENZ AUTO RECEIVABLES	0.55	02/18/25	939,000.00	943,034.77	942,802.39
SANTANDER CONSUMER AUTO RECEIV	0.38	02/15/23	272,956.78	272,955.17	273,042.93
SANTANDER DR AUTO RECEIVABLES	0.34	02/18/25	505,000.00	504,958.74	505,600.45
SANTANDER DRIVE AUTO RECEIVABL	0.46	09/15/23	319,939.85	319,928.04	320,037.82
SANTANDER DRIVE AUTO RECEIVABL	0.42	09/15/23	817,217.01	817,190.12	817,504.83
TOYOTA AUTO RECEIVABLES 2018-D	3.48	03/15/23	297,651.69	302,988.48	300,701.94
TOYOTA AUTO RECEIVABLES 2019-A	2.91	07/17/23	841,568.41	861,415.01	852,653.38
TOYOTA AUTO RECEIVABLES 2020-C	0.36	02/15/23	1,407,208.97	1,407,874.30	1,408,026.84
TOYOTA AUTO RECEIVABLES SER 19	2.57	08/15/23	1,200,793.74	1,233,909.38	1,214,850.47
WORLD OMNI AUTO RECEIVABLES TR	0.20	07/15/24	2,700,000.00	2,699,913.06	2,700,363.42
Commercial Mortgage Backed Securities					
CMO GS MTG SECS TR SER 2017-GS	3.22	03/10/50	34,664.40	35,379.35	34,753.98

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL CMO BX TRUST SR 2018-IND	0.82	11/15/35	172,946.84	172,946.84	173,003.45
PVTPL CMO CREDIT SUISSE MORTGA	1.05	05/15/36	2,300,000.00	2,300,000.00	2,306,147.67
Commercial Paper					
AMERICAN ELEC PWR INC DISC COM	0.00	11/16/21	780,000.00	778,952.85	779,310.33
AT&T INC DISC COML PAPER 4/2 Y	0.00	12/14/21	1,337,000.00	1,331,934.26	1,335,846.40
BNP PARIBAS DISC COML PAPER 4/	0.00	04/20/22	1,000,000.00	997,636.94	998,554.50
ENBRIDGE U S INC DISC COML PAP	0.00	09/13/21	942,000.00	940,322.62	941,627.13
ENI FIN USA INC DISC COML PAPE	0.00	10/18/21	500,000.00	497,124.17	499,674.59
ENI FIN USA INC DISC COML PAPE	0.00	03/04/22	500,000.00	497,750.00	498,929.67
FIRST ABU DHABI BK P J S C DIS	0.28	06/29/22	3,699,000.00	3,689,649.75	3,689,649.74
GLENCORE FDG LLC DISC COML PAP	0.00	08/05/21	1,400,000.00	1,396,966.66	1,399,599.60
SHINHAN BANK (NY BRANCH) 10-15	0.00	10/15/21	1,841,000.00	1,833,267.80	1,839,555.42
WASTE MGMT INC DISC COML PAPER	0.00	09/20/21	993,000.00	988,494.26	992,581.56
Corporate Bonds					
1.875% DUE 07-12-2021 REG	1.88	07/12/21	250,000.00	250,227.50	250,129.99
7-ELEVEN INC .625% DUE	0.63	02/10/23	2,097,000.00	2,098,837.47	2,098,248.57
7-ELEVEN INC 0.0% DUE	0.61	08/10/22	627,000.00	627,000.00	627,281.52
ABB FIN USA INC 2.875% DUE 05-	2.88	05/08/22	907,000.00	929,765.70	927,016.33
ABBVIE INC 2.9% DUE 11-06-2022	2.90	11/06/22	89,000.00	92,327.71	91,958.36
ACE INA HLDGS INC 2.875% DUE	2.88	11/03/22	698,000.00	718,856.24	718,681.77
AEP TEX INC 2.4% DUE 10-01-202	2.40	10/01/22	476,000.00	488,852.00	486,741.45
AIG GLOBAL FDG 0.0% DUE 12-15-	0.42	12/15/23	867,000.00	867,000.00	867,878.72
AIG GLOBAL FDG SR SECD MEDIUM	2.30	07/01/22	950,000.00	968,781.50	968,145.49
AIR LEASE CORP MED TERM NTS BO	0.48	12/15/22	1,263,000.00	1,263,000.00	1,264,795.70
ALABAMA PWR CO 2.45% DUE	2.45	03/30/22	439,000.00	447,152.23	445,395.48
AMEREN ILL CO .375% 06-15-2023	0.38	06/15/23	1,629,000.00	1,628,592.75	1,627,846.55
AMERICAN EXPRESS CO 2.75% 05-2	2.75	05/20/22	1,483,000.00	1,520,398.50	1,512,261.38
AMERICAN HONDA FIN CORP MED TE	0.40	10/21/22	1,500,000.00	1,499,550.00	1,501,662.26
AMERICAN HONDA FIN CORP MED TE	0.35	04/20/23	1,157,000.00	1,156,976.86	1,155,994.88
AMERISOURCEBERGEN CORP .737% D	0.74	03/15/23	2,042,000.00	2,045,093.44	2,045,703.49
ANZ NEW ZEALAND INTL LTD MEDIU	1.19	07/28/21	100,000.00	100,106.70	100,076.53
ASTRAZENECA PLC .3% 05-26-2023	0.30	05/26/23	2,051,000.00	2,048,397.44	2,045,104.34
ATMOS ENERGY CORP SR NT .625%	0.63	03/09/23	891,000.00	890,964.36	891,273.92
ATMOS ENERGY CORP SR NT FLTG .	0.50	03/09/23	1,300,000.00	1,300,000.00	1,300,171.74
AUSTRALIA & NEW 2.625% MTN 11-	2.63	11/09/22	638,000.00	658,881.74	658,435.99
AUSTRALIA & NEW ZEALAND BKG GR	2.05	11/21/22	2,414,000.00	2,474,470.64	2,472,620.61
BAKER HUGHES A GE CO LLC/BAKER	2.77	12/15/22	862,000.00	892,014.84	890,511.24
BANK AMER CORP 3.124% DUE 01-2	3.12	01/20/23	709,000.00	727,646.70	719,675.18
BANK MONTREAL MEDIUM TERM SR N	0.53	09/10/21	500,000.00	500,000.00	500,348.03
BANK MONTREAL MEDIUM TERM SR N	0.29	04/14/23	1,398,000.00	1,398,000.00	1,399,509.84
BANK NEW YORK MELLON CORP MEDI	2.60	02/07/22	225,000.00	227,817.00	227,801.70
BANK NEW YORK MELLON CORP MEDI	2.66	05/16/23	372,000.00	379,953.36	379,561.82
BANK NOVA SCOTIA 2.45% 09-19-2	2.45	09/19/22	106,000.00	108,784.62	108,756.30
BANK NOVA SCOTIA B C FLTG RT D	0.33	06/23/23	2,684,000.00	2,684,000.00	2,685,154.12
BANK OF AMERICA CORP FLTG RT M	0.54	05/28/24	2,741,000.00	2,741,000.00	2,742,672.01
BANK OF MONTREAL VAR RT DUE	0.72	03/26/22	2,200,000.00	2,200,000.00	2,208,831.24
BANK OF NOVA SCOTIA 2.0% DUE	2.00	11/15/22	1,787,000.00	1,829,816.52	1,827,401.96
BANQUE FEDERATIVE DU CR MUTUEL	1.96	07/21/21	2,300,000.00	2,300,000.00	2,302,192.96
BARCLAYS BK PLC 1.7% DUE	1.70	05/12/22	984,000.00	983,193.12	995,287.08
BARCLAYS PLC 4.61% DUE	4.61	02/15/23	351,000.00	360,399.78	359,986.46
BNP PARIBAS SR NON PFD 144A ME	2.95	05/23/22	402,000.00	411,877.14	411,554.65
BNP PARIBAS SR NON PFD 144A ME	3.50	03/01/23	453,000.00	477,643.20	475,182.57
BNP PARIBAS TRANCHE # TR 143 3	3.25	03/03/23	152,000.00	159,321.84	159,258.22
BPCE S A MEDIUM TERM NTS BOOK	2.75	01/11/23	3,902,000.00	4,044,774.18	4,043,971.97
CANADIAN IMPERIAL BK COMM TORO	0.44	12/14/23	923,000.00	923,000.00	923,803.94
CANADIAN IMPERIAL BK COMM TORO	0.45	06/22/23	1,839,000.00	1,838,595.42	1,838,184.22
CAPITAL ONE BK USA NATL ASSN G	2.01	01/27/23	1,474,000.00	1,491,791.18	1,487,768.21
CAPITAL ONE FINL CORP 3.2% DUE	3.20	01/30/23	1,165,000.00	1,214,803.75	1,213,026.27
CARDINAL HEALTH INC 3.2% DUE 0	3.20	03/15/23	1,296,000.00	1,361,499.84	1,353,338.16

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
CATERPILLAR FINL SERVICE FRN 1	0.37	11/12/21	140,000.00	140,136.92	140,108.26
CATERPILLAR FINL SVCS CORP MED	0.95	05/13/22	630,000.00	629,439.30	634,377.23
CATERPILLAR FINL SVCS CORP MED	3.45	05/15/23	159,000.00	168,549.54	168,071.12
CATERPILLAR FINL SVCS CORP MED	0.41	09/07/21	182,000.00	182,123.40	182,097.04
CATERPILLAR FINL SVCS CORP MED	0.41	01/06/22	173,000.00	173,000.00	173,198.96
CENTERPOINT ENERGY RES CORP DE	0.63	03/02/23	955,000.00	955,000.00	955,224.48
CENTERPOINT ENERGY RES CORP DE	0.70	03/02/23	70,000.00	70,007.00	70,006.63
CITIGROUP INC 3.142% 01-24-202	3.14	01/24/23	891,000.00	909,506.07	904,481.86
CITIZENS BK MEDIUM TERM NTS BO	2.65	05/26/22	892,000.00	910,544.68	909,351.57
CITIZENS BK MEDIUM TERM NTS BO	0.87	02/14/22	1,130,000.00	1,130,000.00	1,133,843.25
COOPERATIEVE CENTRALE RAIFFEIS	0.32	01/12/24	1,085,000.00	1,085,000.00	1,088,244.15
COOPERATIEVE CENTRALE RAIFFEIS	2.75	01/10/22	2,557,000.00	2,593,513.96	2,591,681.08
CREDIT AGRICOLE S A LONDON BRH	3.75	04/24/23	2,557,000.00	2,710,577.95	2,704,017.81
CREDIT SUISSE AG NEW YORK BRH	2.10	11/12/21	1,487,000.00	1,486,821.56	1,497,174.19
CREDIT SUISSE AG NEW YORK BRH	0.47	02/04/22	2,708,000.00	2,708,000.00	2,712,417.59
DAIWA SECS GROUP INC 3.129% DU	3.13	04/19/22	1,000,000.00	1,026,460.00	1,022,196.84
DEERE JOHN CAP CORP MEDIUM TER	1.20	04/06/23	188,000.00	190,957.24	190,828.50
DTE ENERGY CO .55% DUE 11-01-2	0.55	11/01/22	1,360,000.00	1,363,876.00	1,362,626.60
DUKE ENERGY PROGRESS LLC .433%	0.34	02/18/22	303,000.00	303,000.00	303,004.04
EATON CORP OHIO 2.75% DUE 11-0	2.75	11/02/22	230,000.00	239,554.20	237,446.31
ECOLAB INC 2.375%	2.38	08/10/22	160,000.00	163,528.00	163,345.12
EMD FIN LLC 2.95% DUE	2.95	03/19/22	727,000.00	740,035.11	737,603.98
EQUITABLE FINL LIFE GLOBAL FDG	0.50	04/06/23	1,333,000.00	1,332,360.16	1,334,879.41
EQUITABLE FINL LIFE GLOBAL FDG	0.41	04/06/23	1,045,000.00	1,045,000.00	1,046,125.63
FIDELITY NATL INFORMATION SVCS	0.38	03/01/23	1,363,000.00	1,362,836.44	1,361,247.70
FIFTH THIRD BANCORP 2.6% DUE	2.60	06/15/22	290,000.00	296,032.00	296,007.81
FLORIDA PWR & LT CO .64768% DU	0.56	07/28/23	1,901,000.00	1,901,000.00	1,901,139.38
GILEAD SCIENCES INC 0.0% DUE 0	0.27	09/17/21	497,000.00	497,000.00	497,077.44
GLAXOSMITHKLINE CAP PLC 2.875%	2.88	06/01/22	2,600,000.00	2,712,684.00	2,657,789.81
GOLDMAN SACHS GROUP INC 2.876%	2.88	10/31/22	394,000.00	399,172.14	397,100.60
GOLDMAN SACHS GROUP INC SR GLO	0.52	03/08/23	2,323,000.00	2,323,000.00	2,325,027.49
HONEYWELL INTL INC .483% DUE 0	0.48	08/19/22	1,685,000.00	1,685,000.00	1,685,531.01
HSBC HLDGS PLC 3.262%	3.26	03/13/23	2,776,000.00	2,834,823.44	2,832,078.28
HSBC HLDGS PLC 4.0% DUE 03-30-	4.00	03/30/22	1,800,000.00	1,853,226.00	1,848,289.91
HUNTINGTON BANCSHARES INC	2.30	01/14/22	1,544,000.00	1,560,011.28	1,558,540.87
HYUNDAI CAP AMER MEDIUM TERM N	5.75	04/06/23	129,000.00	140,575.17	140,174.61
HYUNDAI CAP AMER MEDIUM TERM N	1.15	11/10/22	1,097,000.00	1,096,934.18	1,104,304.99
KEYBANK NATL ASSN CLEVELAND OH	3.30	02/01/22	920,000.00	937,719.20	936,664.03
KROGER CO 2.95% DUE	2.95	11/01/21	1,922,000.00	1,964,149.46	1,934,862.58
LLOYDS BKG GROUP PLC 3.0% DUE	3.00	01/11/22	1,989,000.00	2,019,909.06	2,017,995.42
LOWES COMPANIES INC BNDS 3.12%	3.12	04/15/22	928,000.00	946,773.44	942,104.56
MACQUARIE BK LTD SR MEDIUM TER	0.44	12/16/22	684,000.00	684,000.00	684,434.68
MASSMUTUAL GLOBAL FDG II MEDIU	2.25	07/01/22	240,000.00	244,958.40	244,796.44
METROPOLITAN LIFE GLOBAL FDG I	3.38	01/11/22	689,000.00	704,454.27	700,487.86
MFRS & TRADERS TR CO BK NT PRO	0.77	05/18/22	3,101,000.00	3,119,664.92	3,116,944.23
MICROSOFT CORP 2.375% DUE	2.38	02/12/22	534,000.00	547,814.58	540,120.67
MITSUBISHI UFJ FINL GROUP INC	3.00	02/22/22	448,000.00	464,177.28	455,942.84
MITSUBISHI UFJ FINL GROUP INC	3.22	03/07/22	2,700,000.00	2,772,230.51	2,755,122.90
MIZUHO FINL GROUP INC 2.273% D	2.27	09/13/21	2,500,000.00	2,543,077.50	2,509,543.28
MONDELEZ INTL INC .625% DUE 07	0.63	07/01/22	442,000.00	442,512.98	443,706.16
MORGAN STANLEY FORMERLY MORGAN	3.13	01/23/23	2,584,000.00	2,697,050.00	2,694,114.50
NATL AUSTRALIA BK LTD ACTING T	2.80	01/10/22	3,267,000.00	3,314,273.49	3,312,436.78
NATL RURAL UTILS COOP FIN CORP	0.22	02/16/23	1,154,000.00	1,154,000.00	1,154,000.00
NATWEST MKTS PLC US MEDIUM TER	3.63	09/29/22	1,159,000.00	1,215,138.48	1,205,387.05
NEW YORK LIFE GLOBAL FDG MEDIU	0.33	04/26/24	2,100,000.00	2,100,000.00	2,105,985.67
NEWMONT MNG CORP 3.5% DUE	3.50	03/15/22	300,000.00	307,824.00	304,257.03
NEXTERA ENERGY CAP HLDGS INC .	0.42	02/22/23	1,564,000.00	1,564,000.00	1,564,272.90
NORDEA BANK AB MEDIUM TERM NTS	1.00	06/09/23	3,622,000.00	3,666,586.82	3,666,181.74
NORDEA BANK AG MEDIUM TERM NTS	1.08	08/30/23	421,000.00	425,706.78	425,784.12
NTT FIN CORP .373% 03-03-2023	0.37	03/03/23	1,839,000.00	1,839,000.00	1,839,309.01
NVIDIA CORP .309% DUE 06-15-20	0.31	06/15/23	1,025,000.00	1,025,000.00	1,025,407.47

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
OGE ENERGY CORP .703% 05-26-20	0.70	05/26/23	590,000.00	590,000.00	590,158.12
ONE GAS INC .78725% 03-11-2023	0.73	03/11/23	1,024,000.00	1,024,000.00	1,024,434.22
ONE GAS INC .85% 03-11-2023	0.85	03/11/23	903,000.00	902,729.10	903,440.26
ORACLE CORP 2.625% 02-15-2023	2.63	02/15/23	2,612,000.00	2,706,058.12	2,699,564.61
PUBLIC SVC ENTERPRISE GROUP INC	2.65	11/15/22	952,000.00	980,512.40	979,729.59
PVTPL ABBVIE INC 2.15% DUE 11-	2.15	11/19/21	900,000.00	915,251.80	906,536.96
PVTPL ABBVIE INC 3.45%	3.45	03/15/22	345,000.00	356,461.32	350,817.61
PVTPL ABN AMRO BK N V MEDIUM T	3.40	08/27/21	2,400,000.00	2,459,640.00	2,411,863.39
PVTPL ABN AMRO BK N V MEDIUM T	0.71	08/27/21	578,000.00	578,000.00	578,479.74
PVTPL ANZ NEW ZEALAND INTL LTD	1.90	02/13/23	2,230,000.00	2,286,073.80	2,285,001.10
PVTPL ATHENE GLOBAL FDG MEDIUM	2.80	05/26/23	3,300,000.00	3,437,973.00	3,437,689.76
PVTPL BMW US CAP LLC FLTG RT D	0.58	04/01/24	368,000.00	368,000.00	371,148.63
PVTPL BRIGHTHOUSE FINL GLOBAL	0.60	06/28/23	492,000.00	491,921.28	491,855.63
PVTPL BRIGHTHOUSE FINL GLOBAL	0.78	04/12/24	281,000.00	281,000.00	283,040.06
PVTPL COCA-COLA EUROPEAN PARTN	0.50	05/05/23	878,000.00	877,183.46	876,288.67
PVTPL CREDIT AGRICOLE LONDON 3	3.38	01/10/22	1,330,000.00	1,363,153.92	1,351,337.40
PVTPL DAIMLER FIN NORTH AMER L	3.88	09/15/21	1,300,000.00	1,336,998.00	1,309,485.05
PVTPL DAIMLER FIN NORTH AMER L	2.00	07/06/21	228,000.00	228,177.84	228,045.59
PVTPL DAIMLER FIN NORTH AMER L	2.55	08/15/22	343,000.00	352,247.28	351,035.79
PVTPL ENBRIDGE INC SR NT FLTG	0.42	02/17/23	232,000.00	232,000.00	232,465.75
PVTPL ENEL FIN INTL N V NT 144	2.88	05/25/22	1,341,000.00	1,373,992.92	1,370,345.91
PVTPL ENGIE SA NT 2.875% 10-1	2.88	10/10/22	1,977,000.00	2,045,740.29	2,036,575.08
PVTPL FEDERATION DES CAISSES D	0.45	05/21/24	1,341,000.00	1,341,000.00	1,344,513.42
PVTPL GRUPO BIMBO SAB DE CV GT	4.50	01/25/22	201,000.00	210,332.43	205,400.63
PVTPL JACKSON NATL LIFE GLOBAL	2.50	06/27/22	3,626,000.00	3,708,056.38	3,703,704.53
PVTPL MACQUARIE BK LTD 2.1% DU	2.10	10/17/22	835,000.00	862,012.25	854,185.94
PVTPL MASSMUTUAL GLOBAL FDG II	0.25	06/02/23	2,328,000.00	2,328,000.00	2,328,585.86
PVTPL METROPOLITAN LIFE GLOBAL	3.00	01/10/23	135,000.00	140,468.85	140,360.44
PVTPL METROPOLITAN LIFE GLOBAL	1.95	01/13/23	1,461,000.00	1,497,276.63	1,496,030.02
PVTPL NATIONAL AUSTRALIA BK LT	1.19	07/12/21	400,000.00	400,223.60	400,115.71
PVTPL PROTECTIVE LIFE GLOBAL F	0.33	12/09/22	2,270,000.00	2,270,000.00	2,267,366.07
PVTPL SIEMENS FINANCIERINGSMAA	0.40	03/11/23	694,000.00	693,625.24	694,633.89
PVTPL SOUTHERN NAT GAS CO L L	0.63	04/28/23	75,000.00	74,988.00	75,070.50
PVTPL UBS AG LONDON .375% 06-0	0.38	06/01/23	277,000.00	276,703.61	276,712.62
PVTPL UBS AG LONDON BRH NT 144	1.75	04/21/22	3,187,000.00	3,246,282.77	3,222,687.90
PVTPL VOLKSWAGEN GROUP AMER FI	2.90	05/13/22	1,420,000.00	1,426,049.20	1,450,143.22
PVTPL VOLKSWAGEN GROUP AMER FI	2.50	09/24/21	287,000.00	288,684.69	288,425.34
RABOBANK NEDERLAND UTREC 3.875	3.88	02/08/22	367,000.00	375,504.44	375,142.18
RAYTHEON TECHNOLOGIES CORP 2.5	2.50	12/15/22	664,000.00	683,156.40	681,104.41
ROPER INDS INC NEW 3.125% DUE	3.13	11/15/22	847,000.00	879,869.41	872,438.78
ROYAL BANK OF CANADA 1.95% DUE	1.95	01/17/23	467,000.00	478,759.06	478,586.27
ROYAL BANK OF CANADA FLTG RT M	0.47	10/26/23	1,170,000.00	1,170,000.00	1,176,727.50
ROYAL BK CDA FLTG RT	0.65	04/29/22	1,095,000.00	1,099,801.58	1,099,411.76
ROYAL BK SCOTLAND GROUP PLC 3.	3.50	05/15/23	2,400,000.00	2,463,456.00	2,462,494.94
RYDER SYS INC MEDIUM TERM NTS	3.45	11/15/21	1,292,000.00	1,329,700.56	1,303,300.94
SCHWAB CHARLES CORP FLTG DUE 0	0.55	03/18/24	2,754,000.00	2,766,731.58	2,773,994.04
STANDARD CHARTERED PLC 1.26571	1.27	10/14/23	1,208,000.00	1,220,394.08	1,220,059.46
STANDARD CHARTERED PLC 4.247%	4.25	01/20/23	2,185,000.00	2,246,005.20	2,229,541.05
SUMITOMO MITSUI BKG SR NT 3.2%	3.20	07/18/22	1,650,000.00	1,718,656.50	1,699,791.89
SUMITOMO MITSUI FINL GROUP INC	2.44	10/19/21	184,000.00	185,389.20	185,233.73
SUMITOMO MITSUI FINL GROUP INC	2.78	07/12/22	1,136,000.00	1,167,978.42	1,165,028.55
TORONTO DOMINION BANK	0.50	01/27/23	1,299,000.00	1,299,000.00	1,305,720.25
TORONTO DOMINION BK	1.80	07/13/21	206,000.00	206,185.40	206,102.34
TORONTO DOMINION BK SR MEDIUM	0.25	01/06/23	2,876,000.00	2,873,467.92	2,873,180.05
TORONTO DOMINION BK SR MEDIUM	0.26	01/06/23	1,051,000.00	1,050,806.61	1,051,764.37
TOYOTA MTR CR CORP MEDIUM TERM	2.70	01/11/23	227,000.00	235,566.98	235,204.81
TOYOTA MTR CR CORP MEDIUM TERM	0.45	07/22/22	679,000.00	678,579.02	680,918.35
TOYOTA MTR CR CORP MEDIUM TERM	0.30	02/14/22	895,000.00	895,000.00	895,753.81
TOYOTA MTR CR CORP MEDIUM TERM	0.35	10/14/22	1,065,000.00	1,064,052.15	1,066,491.97
TOYOTA MTR CR CORP MEDIUM TERM	0.35	01/11/24	632,000.00	632,000.00	634,017.38
TOYOTA MTR CR CORP MEDIUM TERM	0.40	04/06/23	577,000.00	576,532.63	577,153.87

Account or Security	Coupon	Maturity		Quantity	Cost Value	Market Value
		Date				
U S BK NATL ASSN CIN OH MEDIUM	0.26	06/02/23		1,942,000.00	1,942,000.00	1,942,019.42
VOLKSWAGEN GROUP AMER FIN LLC	0.75	11/23/22		298,000.00	297,853.98	299,052.75
WELLS FARGO BK N A SAN FRANCIS	2.08	09/09/22		529,000.00	533,343.09	530,763.86
WESTPAC BANKING CORPORATION 2.	2.50	06/28/22		1,000,000.00	1,023,400.00	1,022,478.29
U.S. Treasury Securities						
UNITED STATES TREAS NTS 2.875%	2.88	10/15/21		9,700,000.00	9,977,738.29	9,779,200.02
UNITED STATES TREAS NTS DTD 06	1.75	06/15/22		18,100,000.00	18,600,578.13	18,384,933.64
UNITED STS TREAS NTS	0.13	09/30/22		18,300,000.00	18,300,000.00	18,297,140.63
US TREASURY N/B .125% DUE 05-3	0.13	05/31/23		5,700,000.00	5,684,414.06	5,687,753.89
International Government Bonds						
INTERNATIONAL BK FOR RECON & D	0.13	04/20/23		2,700,000.00	2,694,816.00	2,693,682.00
SWEDISH EXPT CR CORP FLTG	1.02	05/25/23		510,000.00	519,404.40	518,231.40
Cash & Cash Equivalents						
CASH ACCOUNT (ADJUSTMENT)				(347,819.15)	(347,819.15)	(347,819.15)
NTC INST FUNDS-GOVT SELECT	0.01			49,493,135.34	49,493,135.35	49,493,135.34
Account Totals - JP Morgan Managed Reserves					373,679,154.19	372,670,454.97
<u>9-200100 Money Market Funds</u>						
JPM US GOVT MMKT FD	0.00			591,039,582.87	591,039,582.87	591,039,582.87
NORTHERN INSTL FDS US GOV SELECT WC	0.00			100,000,000.00	100,000,000.00	100,000,000.00
NTC INST FUNDS-GOVT SELECT MMF	0.00			73,344,915.40	73,344,915.40	73,344,915.40
IL PUBLIC TREASURY INVEST POOL	0.00			21,397,017.64	21,397,017.64	21,397,017.64
Account Totals					785,781,515.91	785,781,515.91
Total Operating Funds Pool					2,798,949,886.52	2,809,677,874.72
<u>Separately Invested Current Funds</u>						
1-201021 - Terminal Benefits						
JP MORGAN - TERMINAL BENEFIT	0.01			3,101,184.31	3,101,184.31	3,101,184.31
1-508744 - NREC 2015-02539						
JP MORGAN - NREC 2015-02539	0.01			79,676.97	79,676.97	79,676.97
1-548905 - Mellon Fdn 2005-07921						
JP MORGAN - Mellon Fdn 2005-07921	0.01			745,000.54	745,000.54	745,000.54
1-548941 - Lumina Fdn 2102-1113647						
JP MORGAN - Lumina Fdn 2102-1113647	0.01			985,083.21	985,083.21	985,083.21
1-548953 - FFAR CA20-SS-0000000137						
JP MORGAN - FFAR CA20-SS-0000000137	0.01			304,784.20	304,784.20	304,784.20
1-548984 - Venture Well 22360-21						
JP MORGAN - Venture Well 22360-21	0.01			5,000.16	5,000.16	5,000.16
1-549011 - QFI SASA-0000000009						
JP MORGAN - QFI SASA-0000000009	0.01			13,739.61	13,739.61	13,739.61
1-549024 - Gates Ag One Inv-56121						
JP MORGAN - Gates Ag One Inv-56121	0.01			56,133.61	56,133.61	56,133.61
1-549043 - Augustine Fdn 103772						
JP MORGAN - Augustine Fdn 103772	0.01			60,002.67	60,002.67	60,002.67
1-549060 - ADAR Mellon 2009-09072						
JP MORGAN - ADAR Mellon 2009-09072	0.01			18,135.31	18,135.31	18,135.31

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
1-549087 - NREC 2021-1-360695-387 JP MORGAN - NREC 2021-1-360695-387	0.01		28,500.68	28,500.68	28,500.68
1-549091 - Kellogg Fdn P0132741 JP MORGAN - Kellogg Fdn P0132741	0.01		10,001.01	10,001.01	10,001.01
1-549135 - Mellon Fdn 2007-08696 JP MORGAN - Mellon Fdn 2007-08696	0.01		503,062.29	503,062.29	503,062.29
1-549152 - Mellon Fdn 1809-06124 JP MORGAN - Mellon Fdn 1809-06124	0.01		398,075.09	398,075.09	398,075.09
1-549153 - DDCF 2020274 JP MORGAN - DDCF 2020274	0.01		114,879.89	114,879.89	114,879.89
1-549188 - NREC 2021-3-360350-221 JP MORGAN - NREC 2021-3-360350-221	0.01		71,938.63	71,938.63	71,938.63
1-549208- Rockefeller Fdn 2020 HTH 063 JP MORGAN - Rockefeller Fdn 2020 HTH	0.01		1,177,541.02	1,177,541.02	1,177,541.02
1-549212 - NREC 2021-4-360649-46 JP MORGAN - NREC 2021-4-360649-46	0.01		75,336.19	75,336.19	75,336.19
1-549215 - UNCF Gates Fdn 101970 JP MORGAN - UNCF Gates Fdn 101970	0.01		5,114.93	5,114.93	5,114.93
1-549233 - NREC 2021-2-360190-334 JP MORGAN - NREC 2021-2-360190-334	0.01		77,838.35	77,838.35	77,838.35
1-549234 - NREC 2021-3-360748-21 JP MORGAN - NREC 2021-3-360748-21	0.01		40,743.60	40,743.60	40,743.60
1-549238 - NREC 2021-4-360350-257 JP MORGAN - NREC 2021-4-360350-257	0.01		22,142.26	22,142.26	22,142.26
1-549241 - NREC 2021-4-360731-469 JP MORGAN - NREC 2021-4-360731-469	0.01		167,755.77	167,755.77	167,755.77
1-549273 - MRF REAM Fdn 101783 JP MORGAN - MRF REAM Fdn 101783	0.01		121,172.84	121,172.84	121,172.84
1-549292 - NREC CS USDA 2021-3-360498-144 JP MORGAN - NREC CS USDA 2021-3-3604	0.01		39,799.79	39,799.79	39,799.79
1-549320 - 413 GBMF 9732 JP MORGAN - 413 GBMF 9732	0.01		299,991.78	299,991.78	299,991.78
1-549321 - 760 Mellon Fdn 2005-07894 JP MORGAN - 760 Mellon Fdn 2005-0789	0.01		61,788.81	61,788.81	61,788.81
1-549350 - Gates Fdn Inv-001236 JP MORGAN - Gates Fdn Inv-001236	0.01		356,877.41	356,877.41	356,877.41
1-549399 - Kress Fdn 100081 JP MORGAN - Kress Fdn 100081	0.01		5,501.38	5,501.38	5,501.38
1-549405 - Mellon Fdn 1811-06306 JP MORGAN - Mellon Fdn 1811-06306	0.01		2,393,992.36	2,393,992.36	2,393,992.36
1-549409 - GBMF 9465					

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
JP MORGAN - GBMF 9465	0.01		478,994.02	478,994.02	478,994.02
1-549416 - GBMF 9452					
JP MORGAN - GBMF 9452	0.01		340,426.28	340,426.28	340,426.28
1-549427 - Kellogg Fdn P0132354					
JP MORGAN - KELLOGG FDN P0132354	0.01		77,545.36	77,545.36	77,545.36
1-549431 - CME Fdn 100033					
JP MORGAN - CME FDN 100033	0.01		4,331.33	4,331.33	4,331.33
1-549510 - Mellon Fdn 1905-06835					
JP MORGAN - Andrew Mellon	0.01		198,575.44	198,575.44	198,575.44
1-549523 - GBMF 9162.04					
JP MORGAN - GBMF 9162.04	0.01		48,089.96	48,089.96	48,089.96
1-549542 - GBMF 9195 Whitaker					
JP MORGAN - GBMF 9195 Whitaker	0.01		629,356.30	629,356.30	629,356.30
1-549605 - LSST Corp 096195					
JP MORGAN - LSST Corp 096195	0.01		27,071.59	27,071.59	27,071.59
1-549617 - McCormick Fdn 098045					
JP MORGAN - McCormick Fdn 098045	0.01		99,718.10	99,718.10	99,718.10
1-549639 - Mellon Fdn. 1905-06768					
JP MORGAN - Mellon Fdn 1905-06768	0.01		821,793.89	821,793.89	821,793.89
1-549664 - GBMF 9123					
JP MORGAN - GBMF 9123	0.01		463,677.92	463,677.92	463,677.92
1-549762 - Mellon Fdn 1811-06307					
JP MORGAN - MELLON FDN 1811-06307	0.01		2,038,244.77	2,038,244.77	2,038,244.77
1-549806- Mellon Fdn 1905-06769					
JP MORGAN - Mellon Fdn 1905-06769	0.01		59,412.92	59,412.92	59,412.92
1-549818 - FIT Taiwan MRA 097343					
JP MORGAN - FIT Taiwan MRA 097343	0.01		6,165,859.68	6,165,859.68	6,165,859.68
1-549825 - GBMF 8691					
JP MORGAN - GBMF 8691	0.01		174,947.82	174,947.82	174,947.82
1-549843 - Carnegie G-F-19-56908					
JP MORGAN - Carnegie G-F-19-56908	0.01		142,204.37	142,204.37	142,204.37
1-549855 - NA Ed Spencer Fellow 096044					
JP MORGAN - NA Ed Spencer Fell 09604	0.01		8,195.67	8,195.67	8,195.67
1-549861 - Gates Fdn. OPP1210480					
JP MORGAN - Gates Fdn. OPP1210480	0.01		235,889.56	235,889.56	235,889.56
1-549972 - Getty Fdn R-ORG-2019-43629					
JP MORGAN - Getty FDN R-ORG-2019-436	0.01		91,645.66	91,645.66	91,645.66
1-550065 - Univ.Cambridge U.K.Gates Fdn. RG					
JP MORGAN - Univ.Cambridge UK Gates	0.01		117,332.55	117,332.55	117,332.55
1-550131 - MacArthur Fdn 18-1802-152800					
JP MORGAN - MACARTHUR FDN 18-1802	0.01		117,428.88	117,428.88	117,428.88

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
1-550144 - FFAR Gates 602757					
JP MORGAN - FFAR Gates 602757	0.01		1,685,141.60	1,685,141.60	1,685,141.60
1-550146 - Mellon Fdn 1811-06345					
JP MORGAN - MELLON FDN 1811-06345	0.01		348,536.30	348,536.30	348,536.30
1-550149 - NREC 2019-3 360267-438					
JP MORGAN - NREC 2019-3-360267-438	0.01		5,480.14	5,480.14	5,480.14
1-550150 - NREC 2019-3 360350-103					
JP MORGAN - NREC 2019-3-360350-103	0.01		98,695.11	98,695.11	98,695.11
1-550151 - NREC 2019-4-360232-925					
JP MORGAN - NREC 2019-4-360232-925	0.01		112,224.46	112,224.46	112,224.46
1-550155 - NREC 2019-4-360624-286					
JP MORGAN - NREC 2019-4-360624-286	0.01		155,919.37	155,919.37	155,919.37
1-550171 - Mellon Fdn 1710-05057					
JP MORGAN - MELLON FDN 1710-05057	0.01		398,422.31	398,422.31	398,422.31
1-550222 - NREC 2019-3-360691-299					
JP MORGAN - NREC 2019-3-360691-299	0.01		20,054.18	20,054.18	20,054.18
1-550236 - WFF 2018.1290					
JP MORGAN - WFF 2018.1290	0.01		88,510.34	88,510.34	88,510.34
1-550296 - Whitehall Fdn 2017-08-31					
JP MORGAN - WHITEHALL FDN 2017-08-31	0.01		118,536.89	118,536.89	118,536.89
1-550310 - WFF No. 2018-1080					
JP MORGAN - WFF NO. 2018-1080	0.01		47,045.92	47,045.92	47,045.92
1-550496 - NA Ed Spencer Fellow 092370					
JP MORGAN - NA ED SPENCER FELL 09237	0.01		3,209.20	3,209.20	3,209.20
1-550651 - Tinker Fdn 090048					
JP MORGAN - TINKER FDN 090048	0.01		12,159.31	12,159.31	12,159.31
1-550667 - NREC 090273					
JP MORGAN - NREC 090273	0.01		263,307.43	263,307.43	263,307.43
1-550725 - NREC.090276					
JP MORGAN - NREC 090276	0.01		174,396.33	174,396.33	174,396.33
1-550738 - NREC 090270					
JP MORGAN - NREC 090270	0.01		135,420.91	135,420.91	135,420.91
1-550739 - NREC 090271					
JP MORGAN - NREC 090271	0.01		78,068.39	78,068.39	78,068.39
1-550789 - FFAR 534256					
JP MORGAN - FFAR 534256	0.01		16,726.87	16,726.87	16,726.87
1-550994 - RWJF Fellows 748000					
JP MORGAN - RWJF FELLOW. 748000	0.01		464.60	464.60	464.60
1-550995 - PEW Fellow.00030626					
JP MORGAN - PEW FELLOW.00030626	0.01		4,274.07	4,274.07	4,274.07
1-551021 - Gates Fdn OPP 1172157					

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
JP MORGAN - GATES FND OPP 1172157	0.01		9,602,064.29	9,602,064.29	9,602,064.29
1-551067 - Microbial Evolution through Viral G					
JP MORGAN - MICROBIAL EVOLUTION	0.01		14,383.43	14,383.43	14,383.43
1-551072 - Graham Fnd 2017-0056					
JP MORGAN - Graham Fdn. 2017-0056	0.01		7,853.00	7,853.00	7,853.00
1-551087 - Templeton Fdn. 60847					
JP MORGAN - TEMPLETON FDN 60847	0.01		56,987.49	56,987.49	56,987.49
1-551170 - NREC 086306					
JP MORGAN - NREC 086306	0.01		68,299.62	68,299.62	68,299.62
1-551245 - NREC 086304					
JP MORGAN - NREC 086304	0.01		72,345.87	72,345.87	72,345.87
1-551246 - NREC 00318176 Antc.					
JP MORGAN - NREC 00318176 Antc.	0.01		51,228.24	51,228.24	51,228.24
1-551714 - NREC 2016-01723					
JP MORGAN - NREC 2016-01723	0.01		66,337.97	66,337.97	66,337.97
1-551715 - NREC 2016-01781					
JP MORGAN - NREC 2016-01781	0.01		242,006.39	242,006.39	242,006.39
1-551821 - Mellon Fdn 41500610					
JP MORGAN - MELLON FDN 41500610	0.01		949,606.64	949,606.64	949,606.64
1-552383 - Mellon Fdn Fellow 41400663					
JP MORGAN - MELLON FDN 41400663	0.01		494,371.21	494,371.21	494,371.21
1-552450 - GBMF 4561					
JP MORGAN - GBMF 4561	0.01		1,521.43	1,521.43	1,521.43
1-552572 - HHMI 52008145					
JP MORGAN - HHMI 52008145	0.01		47,651.65	47,651.65	47,651.65
1-552900 - Mellon Fdn 41300698					
JP MORGAN - MELLON FDN 41300698	0.01		98,814.29	98,814.29	98,814.29
1-593457 - IAC 20211386 WILL-TV					
JP MORGAN - IAC 20211386 WILL-TV	0.01		52,120.04	52,120.04	52,120.04
1-593458 - IAC 20211379 WILL-FM					
JP MORGAN - IAC 20211379 WILL-FM	0.01		9,545.01	9,545.01	9,545.01
1-593459 - IAC 20211378 WILL-AM					
JP MORGAN - IAC 20211378 WILL-AM	?		9,545.01	9,545.01	9,545.01
1-593502 - IAC 20211366					
JP MORGAN - IAC 20211366	0.01		40,277.26	40,277.26	40,277.26
1-593503 - IAC 20211359					
JP MORGAN - IAC 20211359	0.01		8,950.50	8,950.50	8,950.50
1-593504 - IAC 20211358					
JP MORGAN - IAC 20211358	0.01		8,950.50	8,950.50	8,950.50
1-593510 - IAC 20210180					
JP MORGAN - IAC 20210180	0.01		4.57	4.57	4.57

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
1-593519 - IAC 20210233 JP MORGAN - IAC 20210233	0.01		18,702.33	18,702.33	18,702.33
1-593520 - IAC 20210179 JP MORGAN - IAC 20210179	0.01		1.07	1.07	1.07
1-593527 - IAC 20210597 JP MORGAN - IAC 20210597	0.01		6,283.79	6,283.79	6,283.79
1-593531 - IAC 20210216 JP MORGAN - IAC 20210216	0.01		6,684.96	6,684.96	6,684.96
1-593532 - IAC 20210131 JP MORGAN - IAC 20210131	0.01		8,615.02	8,615.02	8,615.02
1-593542 - IAC 20210720 JP MORGAN - IAC 20210720	0.01		3,966.62	3,966.62	3,966.62
1-593564 - IBHE 00603948 Antc JP MORGAN - IBHE 00603948 Antc	0.01		7.96	7.96	7.96
1-593917 - IDOT Airport CMI - 4703 JP MORGAN - IDOT Airport CMI 4703	0.01		1,109.66	1,109.66	1,109.66
1-621214 - Lesemann Scholarship/Loan LESEMANN OIL LEASES			1.00	1.00	1.00
1-636934 - City Scholars Program COE SAFE - TEENEZ, LLC @04235298 COZAD NVC DEEPWALK RESEARCH			1,000.00 1,000.00	1,000.00 1,000.00	1,000.00 1,000.00
Account Totals				2,000.00	2,000.00
1-801117 - Strong Foundation JP MORGAN - STRONG FOUNDATION	0.01		83,846.02	83,846.02	83,846.02
1-801188 - Brackenberry Loan Fund BRACKENBURY LAND LEASE			1.00	1.00	1.00
2-201019 - Terminal Benefits JP MORGAN - TERMINAL BENEFIT	0.01		4,073,787.35	4,073,787.35	4,073,787.35
2-550819 - Bloomberg Fn 2020-85774 JP MORGAN - Bloomberg Fn 2020-85774	0.01		487,475.86	487,475.86	487,475.86
2-551831 - Andrew W Mellon Fdn 1802-05373 JP MORGAN - ANDREW W MELLON FDN 1802	0.01		33,630.73	33,630.73	33,630.73
2-552117 - Andrew Mellon Fdn 1708-04852 JP MORGAN - ANDREW MELLON 1708-04852	0.01		83,089.70	83,089.70	83,089.70
2-552473 - BLOOMBERG FOUNDATION JP MORGAN - BLOOMBERG FOUNDATION	0.01		4,339,487.22	4,339,487.22	4,339,487.22
9-201001 - Various Donors President HUTCHESON MINERAL INTEREST			1.00	1.00	1.00
9-301167 - Farm Stocks FARM STOCKS			17,146.00	17,146.00	17,146.00
9-599604 - IBHE 21MYCRD					

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
JP MORGAN - IBHE 21MYCRD	0.01		1,731.25	1,731.25	1,731.25
B 52021 - 9-200200 - Equity in SHIELD T3					
Equity in SHIELD T3			500,000.00	500,000.00	500,000.00
Equity in SHIELD T3			500,000.00	500,000.00	500,000.00
Account Totals				1,000,000.00	1,000,000.00
9-200258 - TMO Stocks					
ACTUATE THERAPEUTICS INC			83,750.00	2,000.00	2,000.00
ATHENAGEN INC			137,235.00	1,000.00	1,000.00
CDG THERAPEUTICS INC COM			400,000.00	1,000.00	1,000.00
COMENTIS INC COM STK			137,235.00	1,000.00	1,000.00
ECHO DYNAMICS			8,920.00	1.00	1.00
FLUENSEE INC COM STK			1,000.00	1,000.00	1,000.00
IASO BIOTECHNOLOGY INC COM			50,000.00	1,000.00	1,000.00
KEYWISE, INC			390,093.00	1,000.00	1,000.00
NATCO DRUG DISCOVERY COM			3.00	1,000.00	1,000.00
NEXHAND INC COM			527.00	1,000.00	1,000.00
OPINION EQ INC COM			80.00	1,000.00	1,000.00
ORTHO SENSING TECH INC COM			11,112.00	1,000.00	1,000.00
PVTPL CAPIO BIOSCIENCES INC COM STK			155,789.00	1,000.00	1,000.00
PVTPL JIVANA BIOTECHNOLOGY INC COM S			566,894.00	2,000.00	2,000.00
PVTPL LAUREL THERAPEUTICS INC COM ST			116,905.00	1,000.00	1,000.00
PVTPL REMEDYON INC COM STK			150,000.00	1,000.00	1,000.00
PVTPL REMOTE VITAL MONITORING INC CO			100.00	1,000.00	1,000.00
PVTPL RETMAP INC. COMMON STOCK			52.60	1,000.00	1,000.00
PVTPL REVIVO THERAPEUTICS INC. COMMO			630,000.00	1,000.00	1,000.00
PVTPL THERMAL CONSERVATION COM STK			1,000.00	1,000.00	1,000.00
PVTPL VADIZA INC COM STK			25,000.00	1,000.00	1,000.00
RESPIRERX PHARMACEUTICALS INC			338,580.00	1,000.00	1,000.00
SENEX BIOTECHNOLOGY INC COM			216,177.00	2,161.77	2,162.00
SHAKTI SYSTEMS INC			179,761.00	1.00	1.00
STARTIS, INC			21.12	1.00	1.00
TOLEROGENICS INC COM STK			134,483.00	2,000.00	2,000.00
AINOS INC COM			1,389.00	7,700.01	1,333.44
ANIGENICS INC COM			109,290.00	1.00	1.00
APTIMMUNE BIOLOGICS INC			911.00	3,000.00	3,000.00
AUTONOMIC MATERIALS INC			383,000.00	1,000.00	1,000.00
CAZOODLE INC COM			300,000.00	1,000.00	1,000.00
CBANA LABS INC COM STK			88,500.00	1,000.00	1,000.00
CHEMSENSING INC COM			150,000.00	178,499.93	1,000.00
CLEANMAKE INC COM STK			538,888.00	1,000.00	1,000.00
DIAGNOSTIC PHOTONICS COM			120,361.00	2,000.00	2,000.00
DZYMETECH INC COM STK			100,000.00	1,000.00	1,000.00
EDEN PARK ILLUMINATION COM STK			100,000.00	1,000.00	1,000.00
FBC SYSTEMS INC			421,053.00	1,000.00	1,000.00
INCEPT BIOSYSTEMS INC COM			800.00	1,000.00	1,000.00
INSTARECON INC COM STK			833,333.00	1,000.00	1,000.00
KIM LAB INC			50,000.00	1,000.00	1,000.00
LASERSCUBED INC COM			250.00	1.00	1.00
MC10 INC COM			169,343.00	2,000.00	2,000.00
NANODISC INC			539,455.00	2,000.00	2,000.00
NANOINK INC COM			65,000.00	2,000.00	1.00
NUVIXA INC COM			54,395.00	1,000.00	1,000.00
PROTASIS CORPORATION COM			26,333.00	1,000.00	1,000.00
PVTPL CHARMWORKS INC CL A COM STK			210,526.00	1,000.00	1,000.00
PVTPL EARTHSENSE INC COMSTK			6,580.00	1,000.00	1,000.00
PVTPL ELECTROCYT INC COM STK			10,000.00	1,000.00	1,000.00
PVTPL ELECTRONINKS COM STK			61,856.00	1,000.00	1,000.00
PVTPL ELECTRONINKS WRITEABLES INC CO			60,000.00	1,000.00	1,000.00
PVTPL EP PURIFICATION INC COMMON STO			121,053.00	1,000.00	1,000.00

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL EPICORE BIOSYSTEMS INC COMSTK			295,000.00	1,000.00	1,000.00
PVTPL IEP QUALITY INC COM STK			1,000.00	1,000.00	1,000.00
PVTPL INNSIGHT TECHNOLOGY INC COMSTK			4,167.00	1,000.00	1,000.00
PVTPL INPRENTUS INC COM STK			10,325.00	1,000.00	1,000.00
PVTPL INTELINAIR INC COM STK			124,000.00	1,000.00	1,000.00
PVTPL NETWORK PERCEPTION INC COM STK			500,000.00	1,000.00	1,000.00
PVTPL NEUROLUX, INC. COMMON STOCK			4,110.00	1,000.00	1,000.00
PVTPL PHI OPTICS INC COM STK			683,469.00	2,000.00	2,000.00
PVTPL PHOTONICARE INC COM STK			1,000,000.00	1,000.00	1,000.00
PVTPL PRENOSIS INC COM STK			3,263.00	2,000.00	2,000.00
PVTPL RECONSTRUCT INC COM STK			22,380.00	1,000.00	1,000.00
PVTPL RELIANT IMMUNE DIAGNOSTICS INC			926,548.00	1,000.00	1,000.00
PVTPL SERIONIX INC COM STK			30,000.00	1,000.00	1,000.00
PVTPL SFUNGA THERAPEUTICS INC			563,000.00	1,000.00	1,000.00
PVTPL SNAPSHOT ENERGY LLC COM STK			2,846.00	3,000.00	3,000.00
PVTPL TEXT-IE INC COM STK			11,111.00	1,000.00	1,000.00
PVTPL VALKYRIE COMPUTER SYSTEMS INC			100,000.00	1,000.00	1,000.00
PVTPL VANQUISH ONCOLOGY INC COM STK			85,000.00	1,000.00	1,000.00
PVTPL VERIFLOW SYSTEMS INC COM STK			155,756.00	1,000.00	1,000.00
PVTPL VOXEL8 INC COM STK			371,596.00	3,000.00	3,000.00
PVTPL WEARIFI INC COM STK			5,316.00	1,000.00	1,000.00
RIVERGLASS INC			761,758.00	3,000.00	3,000.00
SEMPRIUS INC COM STK			1,000,000.00	1,000.00	1,000.00
SHARETHIS INC COM STK			434,280.00	2,000.00	2,000.00
SMARTSPARK ENERGY SYS			350,000.00	1,000.00	1,000.00
SOLIDWARE TECHNOLOGIES COM STK			417,317.00	1,000.00	1,000.00
SURF CANYON INC (DEL) COM			100,000.00	1,000.00	1,000.00
TETRA VITAE BIOSCIENCE INC COM			138,818.00	1,000.00	1,000.00
VISUAL INFORMATION TECHNOLOGIES INC			9,000.00	1,000.00	1,000.00
XERION ADVANCED COM			1,523.00	1,000.00	1,000.00
ZMOS TECH INC			342,500.00	1,000.00	1,000.00
NTC INST FUNDS-GOVT SELECT	0.00		41.05	41.05	41.05
Account Totals				282,407.76	96,542.49
Total Separately Invested Current Funds				49,800,971.18	49,615,105.91
TOTAL CURRENT FUNDS				2,853,955,298.10	2,864,497,421.03
Endowment Funds					
<u>Endowment Pool</u>					
<u>U.S. Equities</u>					
BlackRock					
BLACKROCK ESG INSIGHTS US			15,290,794.67	154,818,628.68	252,363,694.33
Ariel Investments					
ADT INC DEL COM			56,300.00	584,944.12	607,477.00
ADTALEM GLOBAL ED INC COM			17,300.00	522,835.45	616,572.00
AFFILIATED MANAGERS GROUP INC			9,400.00	936,196.37	1,449,574.00
BOK FINL CORP COM NEW			10,300.00	660,215.62	891,980.00
BIO RAD LABS INC			680.00	65,164.70	438,117.20
CBRE GROUP INC CL A CL A			10,900.00	256,051.30	934,457.00
CHARLES RIV LABORATORIES INTL I			1,700.00	72,926.39	628,864.00
ENVISTA HLDGS CORP COM			28,300.00	489,714.82	1,222,843.00
FIRST AMERN FINL CORP COM STK			15,700.00	458,646.56	978,895.00
INTERPUBLIC GROUP COMPANIES INC			31,500.00	396,010.74	1,023,435.00
JONES LANG LASALLE INC COM STK			5,500.00	550,516.17	1,075,030.00
KKR & CO INC CL A CL A			27,800.00	414,864.63	1,646,872.00
KENNAMETAL INC CAP			22,600.00	767,069.88	811,792.00
KEYSIGHT TECHNOLOGIES INC COM			4,200.00	160,451.50	648,522.00

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
KNOWLES CORP COM			17,100.00	262,377.05	337,554.00
LAB CORP AMER HLDGS COM NEW			3,525.00	365,061.01	972,371.25
MSG NETWORK INC CL A CL A			37,800.00	646,942.80	551,124.00
MADISON SQUARE GARDEN SPORTS			875.00	41,720.44	150,998.75
MADISON SQUARE GARDEN ENTMT COR			10,275.00	741,520.61	862,791.75
MASCO CORP COM			13,600.00	500,406.54	801,176.00
MATTEL INC COM STOCK			51,200.00	746,045.77	1,029,120.00
MEREDITH CORP COM			21,600.00	525,359.03	938,304.00
MOHAWK INDS INC COM			5,800.00	586,444.68	1,114,702.00
NORTHERN TR CORP COM			7,600.00	502,273.73	878,712.00
SIMPSON MFG INC COM			3,200.00	98,083.40	353,408.00
SMUCKER J M CO COM NEW			6,550.00	694,131.85	848,683.50
SNAP-ON INC COM			3,300.00	338,750.03	737,319.00
STERICYCLE INC COM			12,400.00	580,062.84	887,220.00
TEGNA INC COM			56,100.00	642,170.62	1,052,436.00
VAIL RESORTS INC COM			1,100.00	167,584.42	348,172.00
VIACOMCBS INC NPV CLASS B			23,711.00	908,344.54	1,071,737.20
ZEBRA TECHNOLOGIES CORP CL A			900.00	53,155.76	476,541.00
AXALTA COATING SYSTEMS LTD COM			35,500.00	1,015,898.52	1,082,395.00
JANUS HENDERSON GROUP PLC			24,499.00	757,797.61	950,806.19
LAZARD LTD CL A			28,400.00	978,697.18	1,285,100.00
NIELSEN HOLDINGS PLC COMSTK			45,800.00	1,111,823.89	1,129,886.00
ROYAL CARIBBEAN CRUISES COM STK			3,900.00	208,374.38	332,592.00
CASH ACCOUNT (ADJUSTMENT)	0.00			(21,566.88)	(21,566.88)
NTC INST FUNDS-GOVT SELECT	0.00		398,059.03	398,059.03	398,059.03
Account Totals				19,185,127.07	31,544,071.99
Total U.S. Equity				174,003,755.75	283,907,766.32
<u>Non-U.S. Equity</u>					
BLACKROCK - ACWI EX-US IMI			11,727,832.82	161,678,985.00	240,902,563.30
BLACKROCK - MMF B	0.00		0.63	0.63	0.63
Total Non-U.S. Equity				161,678,985.60	240,902,563.93
<u>Fixed Income</u>					
Attucks - Garcia Hamilton					
ALLSTATE CORP .75% DUE	0.75	12/15/25	1,945,000.00	1,943,849.45	1,924,653.63
BANK AMER CORP 3.974% 02-07-203	3.97	02/07/30	2,895,000.00	3,217,622.36	3,282,874.73
CITIGROUP INC FIXED 3.98% 03-20	3.98	03/20/30	910,000.00	1,017,257.48	1,030,708.42
CITIGROUP INC 4.412% DUE	4.41	03/31/31	1,010,000.00	1,192,783.11	1,179,344.06
GOLDMAN SACHS GROUP INC 4.223%	4.22	05/01/29	2,550,000.00	2,768,592.37	2,908,263.86
INTERNATIONAL BUSINESS MACHS CO	7.00	10/30/25	1,175,000.00	1,513,071.00	1,473,432.60
JPMORGAN CHASE & CO NT FIXED/FL	3.54	05/01/28	1,225,000.00	1,199,753.45	1,346,844.33
MORGAN STANLEY FORMERLY MORGAN	3.59	07/22/28	1,660,000.00	1,693,261.30	1,838,867.41
MORGAN STANLEY FORMERLY MORGAN	3.77	01/24/29	625,000.00	672,511.42	701,454.77
WELLS FARGO & COMPANY	3.58	05/22/28	2,415,000.00	2,477,196.99	2,660,581.18
UNITED STATES TREASURY 2.25% 1	2.25	11/15/27	4,510,000.00	4,795,938.28	4,824,290.63
UNITED STATES TREAS NTS 2.625%	2.63	02/15/29	2,060,000.00	2,423,760.35	2,258,918.75
UNITED STATES TREAS NTS T-NOTE	2.50	02/28/26	3,250,000.00	3,544,284.42	3,499,335.94
US TREASURY N/B 2.375% 05-15-2	2.38	05/15/29	3,695,000.00	4,023,131.26	3,987,280.26
UNITED STATES OF AMER TREAS BD	2.38	05/15/27	7,970,000.00	8,859,364.47	8,579,891.82
UNITED STATES TREAS NTS 1.875%	1.88	07/31/26	3,430,000.00	3,627,658.38	3,598,418.35
US TREASURY N/B 1.5% DUE 02-15-	1.50	02/15/30	10,175,000.00	10,791,341.43	10,275,557.59
FEDERAL HOME LN MTG CORP POOL #	4.00	11/01/38	1,062,727.95	1,145,421.47	1,139,054.69
FEDERAL HOME LN MTG CORP POOL #	3.00	04/01/40	2,320,835.22	2,436,551.57	2,422,097.30
FNMA POOL #FM2741 4.0% DUE 02-0	4.00	02/01/34	2,035,800.86	2,183,714.53	2,165,565.60
FNMA POOL #FM3340 3.5% DUE 05-0	3.50	05/01/35	1,968,940.96	2,103,382.71	2,100,361.45
FNMA POOL #FM4541 3.0% DUE 05-0	3.00	05/01/40	2,378,507.56	2,495,203.09	2,476,845.62
FNMA POOL #FM4749 3.5% DUE 07-0	3.50	07/01/35	1,520,104.04	1,622,473.55	1,624,599.12
FNMA POOL #FM6990 3.0% DUE 08-0	3.00	08/01/40	1,909,873.19	2,010,141.53	1,991,559.96
FNMA POOL #FM7315 3.0% DUE 09-0	3.00	09/01/40	1,296,743.42	1,362,796.29	1,352,668.27

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA POOL #MA3634 3.5% DUE 04-0	3.50	04/01/39	1,098,671.08	1,172,144.71	1,160,919.96
FNMA POOL #MA3869 3.5% DUE 12-0	3.50	12/01/39	1,454,546.13	1,552,046.18	1,536,758.81
FNMA POOL #MA4027 3.5% DUE 05-0	3.50	05/01/40	1,534,988.55	1,643,636.96	1,623,070.52
NTC INST FUNDS-GOVT SELECT	0.00		158,537.56	158,537.56	158,537.56
Account Totals				75,647,427.66	75,122,757.19

Attucks - Payden & Rygel

PVTPL ALLEGRO CLO XII LTD/ALLEG	0.00	01/21/32	350,000.00	350,000.00	349,997.69
PVTPL ARBOR RLTY COML REAL ESTA	1.32	09/15/34	350,000.00	302,750.00	350,853.48
PVTPL BENEFIT STR PARTNERS CLO	2.34	01/20/32	250,000.00	250,000.00	249,539.60
PVTPL CARS-DB4 LP/CARS-DB5 L P/	4.17	02/15/50	240,000.00	239,897.11	247,738.44
PVTPL CLNC 2019-FL1 LTD/CLNC SE	1.37	08/20/35	240,000.00	240,000.00	241,158.43
DRIVEN BRANDS FDG LLC / DRIVEN	3.79	07/20/50	228,275.00	228,275.00	239,006.21
HGI CRE CLO 2021-FL1 LTD / HGI	1.13	06/16/36	450,000.00	450,000.00	450,556.88
PVTPL INVITATION HOMES TRUST SR	0.93	12/17/36	240,948.70	240,948.70	241,159.89
PVTPL NEUBERGER BERMAN LN ADVIS	1.12	10/18/29	600,000.00	600,000.00	599,331.84
PVTPL OCTAGON INVT PARTNERS 32	2.23	07/15/29	350,000.00	350,000.00	350,010.05
PVTPL SYMPHONY CLO XXIV LTD/SYM	1.87	01/23/32	250,000.00	250,000.00	249,450.70
PVTPL TPG REAL ESTATE FINANCE I	1.28	03/15/38	400,000.00	400,000.00	400,420.60
PVTPL ALLEGRO CLO III LTD/ALLEG	1.53	07/25/27	250,000.00	250,000.00	248,757.85
PVTPL PLANET FITNESS MASTER ISS	3.86	12/05/49	216,700.00	216,700.00	219,079.37
PVTPL WINGSTOP FDG LLC SR SECD	2.84	12/05/50	359,100.00	359,100.00	372,426.20
PVTPL ZAXBYS FDG LLC SER 21-1A	3.24	07/30/51	300,000.00	300,000.00	305,676.60
PVTPL DOMINOS PIZZA MASTER ISSU	2.66	04/25/51	450,000.00	450,000.00	462,381.30
DRIVEN BRANDS FDG LLC / DRIVEN	3.24	01/20/51	299,250.00	299,250.00	307,730.75
PVTPL AES PANAMA GENERATION HLD	4.38	05/31/30	280,000.00	303,800.00	292,643.40
PVTPL ADANI ELECTRICITY MUMBAI	3.95	02/12/30	340,000.00	340,000.00	339,054.73
BANK AMER CORP 2.592% DUE	2.59	04/29/31	545,000.00	562,004.00	561,860.77
BANK MONTREAL QUE 4.338%	4.34	10/05/28	260,000.00	260,000.00	279,253.29
BANK NOVA SCOTIA B C 1.3% DUE 0	1.30	06/11/25	285,000.00	284,367.30	287,793.36
PVTPL BHARTI AIRTEL LTD SR NT 4	4.38	06/10/25	260,000.00	282,516.00	283,641.16
PVTPL CELLNEX FINANCE 3.875%	0.00	07/07/41	300,000.00	296,172.00	299,088.00
CITIGROUP INC 2.572% DUE	2.57	06/03/31	420,000.00	420,000.00	431,769.35
COMMONWEALTH BANK AUST 11/03/20	2.69	03/11/31	275,000.00	275,000.00	274,930.99
TENNESSEE GAS PIPELINE CO 7.625	7.63	04/01/37	350,000.00	438,505.50	503,173.71
CORPORACION INMOBILIARIA VESTA	3.63	05/13/31	275,000.00	271,680.75	279,468.75
CREDIT AGRICOLE S A LONDON BRH	1.91	06/16/26	345,000.00	345,000.00	351,741.60
CREDIT SUISSE GROUP AG 3.574% D	3.57	01/09/23	250,000.00	246,412.50	253,958.86
PVTPL NEW YORK LIFE INSURANCE 5	5.88	05/15/33	139,000.00	173,476.17	182,147.63
EBAY INC 1.9% DUE 03-11-2025/03	1.90	03/11/25	220,000.00	227,550.40	227,368.45
EQUINIX INC 2.9%	2.90	11/18/26	200,000.00	216,134.00	213,937.45
FEL ENERGY VI S A R L 5.75% DUE	5.75	12/01/40	278,492.76	292,069.28	295,202.33
PVTPL FEDERATION DES CAISSES DE	2.05	02/10/25	260,000.00	259,680.20	268,561.06
PVTPL GALAXY PIPELINE ASSETS BI	2.63	03/31/36	320,000.00	320,000.00	313,894.77
PVTPL GLENCORE FDG LLC 3.875% D	3.88	04/27/51	275,000.00	275,746.75	287,980.62
JD COM INC 3.375% DUE	3.38	01/14/30	235,000.00	234,386.60	250,676.55
KEURIG DR PEPPER INC 4.417% DUE	4.42	05/25/25	90,000.00	90,000.00	100,966.28
LOW INCOME INVT FD 3.711% DUE 0	3.71	07/01/29	290,000.00	290,000.00	310,891.58
PVTPL LUKOIL LUKOIL SECURITIES	3.88	05/06/30	200,000.00	200,000.00	211,432.00
MACQUARIE BK LTD SUB NT SER C 1	3.05	03/03/36	350,000.00	350,000.00	347,824.59
PVTPL MACQUARIE GROUP LTD SR ME	3.76	11/28/28	140,000.00	140,000.00	152,999.16
MORGAN STANLEY FORMERLY MORGAN	3.74	04/24/24	400,000.00	398,992.00	423,042.31
PAYPAL HLDGS INC 2.3% DUE	2.30	06/01/30	130,000.00	129,860.90	134,537.52
PVTPL PROSUS N V 3.68% DUE	3.68	01/21/30	220,000.00	220,000.00	234,939.97
PVTPL PROSUS N V 4.027% DUE	4.03	08/03/50	200,000.00	200,000.00	192,292.90
PVTPL INDONESIA ASAHAN ALUMINI	4.75	05/15/25	230,000.00	227,734.50	253,558.90
RECKITT BENCKISER TREAS SVCS PL	2.75	06/26/24	200,000.00	201,592.00	211,178.11
PVTPL SMBC AVIATION CAP FIN DAC	2.65	07/15/21	200,000.00	199,726.00	200,148.00
PVTPL SMBC AVIATION CAP FIN DAC	4.13	07/15/23	200,000.00	200,706.00	212,683.90
SEAGATE HDD CAYMAN 3.375% DUE	3.38	07/15/31	300,000.00	300,000.00	289,890.00
SWEDBANK AB MEDIUM TERM NTS BOO	1.30	06/02/23	205,000.00	204,760.15	208,024.47

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
TAKEDA PHARMACEUTICAL CO LTD 2.	2.05	03/31/30	230,000.00	229,549.20	228,178.88
PVTPL TENCENT HOLDINGS LIMITED	3.24	06/03/50	200,000.00	199,886.00	195,789.01
TOLEDO HOSP 6.015% 11-15-2048	6.02	11/15/48	410,000.00	410,000.00	506,862.97
WESTPAC BANKING CORPORATION 2.9	2.96	11/16/40	210,000.00	210,653.65	206,327.30
ANHEUSER BUSCH INBEV WORLDWIDE	8.00	11/15/39	150,000.00	210,612.00	243,962.99
PVTPL NATIONWIDE MUT INS CO SUR	9.38	08/15/39	250,000.00	405,524.00	435,459.29
ANHEUSER-BUSCH INBEV WOR 8.2% D	8.20	01/15/39	100,000.00	159,164.00	166,286.50
PVTPL OHIO NATL LIFE INS CO SUR	6.88	06/15/42	175,000.00	201,167.75	227,004.20
PVTPL KKR GROUP FIN CO II LLC 5	5.50	02/01/43	350,000.00	381,989.00	466,152.33
GOLDMAN SACHS GROUP INC 5.75% D	5.75	01/24/22	250,000.00	267,115.00	257,732.22
GOLDMAN SACHS GROUP INC 6.75% D	6.75	10/01/37	100,000.00	131,519.00	145,617.26
2.058% DUE 07-14-2021 BEO	2.06	07/14/21	150,000.00	144,306.00	150,100.49
ENTERGY LA LLC 4.0% 03-15-2033	4.00	03/15/33	165,000.00	164,742.60	193,326.26
HESS CORP 5.8% DUE 04-01-2047/0	5.80	04/01/47	75,000.00	84,765.00	97,727.27
ALLIANT ENERGY FIN LLC 3.75% DU	3.75	06/15/23	85,000.00	84,957.50	90,029.86
LLOYDS BKG GROUP PLC 3.0% DUE 0	3.00	01/11/22	200,000.00	202,432.00	202,915.58
PVTPL SPRINT SPECTRUM CO LLC /	3.36	03/20/23	12,500.00	12,542.62	12,569.00
PVTPL MACQUARIE GROUP LTD SR ME	3.19	11/28/23	150,000.00	147,384.00	155,356.43
NORTHWELL HEALTHCARE INC 4.26%	4.26	11/01/47	140,000.00	140,000.00	165,073.83
VODAFONE GROUP PLC 5.25% DUE	5.25	05/30/48	190,000.00	194,026.10	250,356.46
JPMORGAN CHASE & CO 3.797% DUE	3.80	07/23/24	250,000.00	250,822.50	266,382.17
PVTPL WEA FIN LLC 4.625% 09-20-	4.63	09/20/48	175,000.00	174,072.50	186,618.23
PVPTL DAIMLER FIN NORTH AMER LL	1.02	05/04/23	155,000.00	155,000.00	156,710.82
GENERAL ELEC CAP CORP TRANCHE #	6.75	03/15/32	230,000.00	281,177.30	318,811.74
AT&T INC 4.35% DUE 03-01-2029/0	4.35	03/01/29	400,000.00	398,032.00	463,142.80
VOLKSWAGEN GROUP AMER FIN LLC 4	4.25	11/13/23	470,000.00	467,222.30	507,956.73
PVTPL NEXTERA ENERGY OPER PARTN	4.25	07/15/24	290,000.00	309,575.00	305,950.00
MITSUBISHI UFJ FINL GROUP INC 2	2.80	07/18/24	240,000.00	240,000.00	254,134.59
PVTPL VISTRA OPERATIONS CO LLC	4.30	07/15/29	260,000.00	259,438.40	282,598.87
AMERICAN UNIV 3.672% DUE	3.67	04/01/49	220,000.00	220,000.00	252,487.80
REGENCY ENERGY PARTNERS LP / RE	5.88	03/01/22	150,000.00	167,196.00	153,208.91
PNC FINL SVCS GROUP INC 2.6% DU	2.60	07/23/26	255,000.00	254,512.95	271,776.94
CITIGROUP INC SR NT 3.352%	3.35	04/24/25	165,000.00	165,000.00	175,816.21
ABBVIE INC	2.60	11/21/24	245,000.00	244,781.95	258,339.51
AMER AIRLINES 3.15% 08-15-2033	3.15	08/15/33	264,840.76	264,840.76	272,758.20
CIGNA CORP NEW CORP 4.125% 11-1	4.13	11/15/25	375,000.00	374,688.75	420,239.78
CIGNA CORP NEW CORP 4.8% 08-15-	4.80	08/15/38	135,000.00	134,782.65	168,132.87
BOEING CO 2.196% DUE 02-04-2026	2.20	02/04/26	350,000.00	350,000.00	353,345.38
SANTANDER HLDGS USA INC 3.244%	3.24	10/05/26	200,000.00	197,764.08	213,624.10
PVTPL DUQUESNE LIGHT HLDGS INC	0.00	01/07/32	375,000.00	375,000.00	377,886.23
PVTPL BROADCOM INC NT 4.11%	4.11	09/15/28	393,000.00	367,083.16	442,100.43
VERIZON COMMUNICATIONS 3.55% DU	3.55	03/22/51	175,000.00	173,433.75	186,964.18
INTERSTATE PWR & LT CO 3.5% DUE	3.50	09/30/49	175,000.00	174,419.00	188,725.80
OWL ROCK CAP CORP 3.75% DUE	3.75	07/22/25	195,000.00	194,270.70	206,202.56
DELL INTL 8.35% 07-15-2046	8.35	07/15/46	100,000.00	129,215.00	163,560.34
PVTPL CIGNA CORP NEW 3.05% DUE	3.05	11/30/22	150,000.00	149,539.96	155,254.31
COMCAST CORP NEW 1.95% DUE	1.95	01/15/31	340,000.00	338,932.40	335,179.86
ORACLE CORP 3.95% DUE 03-25-205	3.95	03/25/51	325,000.00	325,601.25	354,733.84
GENERAL MTRS FINL CO INC 2.35%	2.35	01/08/31	375,000.00	375,000.00	370,012.50
KELLOGG CO 2.1% DUE	2.10	06/01/30	215,000.00	214,421.65	216,057.77
PVTPL NISSAN MTR ACCEP CORP 2.0	2.00	03/09/26	300,000.00	299,715.00	301,895.59
APPLE INC 2.55% DUE 08-20-2060	2.55	08/20/60	160,000.00	158,292.80	149,260.69
ORACLE CORP 3.6% DUE 04-01-2050	3.60	04/01/50	145,000.00	144,498.30	148,893.60
PVTPL AT&T INC NT 3.5%	3.50	09/15/53	274,000.00	219,493.69	275,279.73
FS KKR CAP CORP 3.4% DUE	3.40	01/15/26	400,000.00	395,320.00	413,607.42
PVTPL SIRIUS XM RADIO INC 4.0%	4.00	07/15/28	250,000.00	250,000.00	257,500.00
CHARTER COMMUNICATIONS OPER LLC	4.40	05/01/46	325,000.00	324,694.50	349,207.74
MERCK & CO INC NEW 1.45% DUE	1.45	06/24/30	160,000.00	158,625.60	155,703.94
WIPRO IT SERVICE WPROIN 1 1/2 0	1.50	06/23/26	250,000.00	249,090.00	249,348.97
WELLS FARGO & CO MEDIUM TERM SR	2.39	06/02/28	430,000.00	430,000.00	445,951.03
EQUIFAX INC 3.1% DUE	3.10	05/15/30	105,000.00	104,800.50	112,757.51

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
SPRINGLEAF FIN CORP 8.875% DUE	8.88	06/01/25	270,000.00	304,425.00	299,346.30
CENTRAL GARDEN & PET CO 4.125%	4.13	10/15/30	290,000.00	291,725.00	296,162.50
GOLDMAN SACHS GROUP INC 3.5% DU	3.50	04/01/25	130,000.00	129,953.20	141,036.65
PINNACLE WEST CAP CORP 1.3% DUE	1.30	06/15/25	195,000.00	194,980.50	196,143.88
AMERN HONDA FIN CORP MED TERM N	1.20	07/08/25	190,000.00	189,954.40	191,326.91
STRYKER CORP 1.15% DUE	1.15	06/15/25	195,000.00	194,543.70	196,419.22
STANFORD UNIV CALIF 2.413% DUE	2.41	06/01/50	390,000.00	390,000.00	378,280.75
PACIFIC GAS & ELEC CO 1.75% DUE	1.75	06/16/22	285,000.00	284,982.90	284,842.80
SIMON PROPERTY GROUP LP 1.75% D	1.75	02/01/28	350,000.00	349,170.50	348,128.34
SIMON PPTY GROUP L P 2.2% DUE 0	2.20	02/01/31	350,000.00	348,810.00	345,217.12
PVTPL BIMBO BAKERIES USA INC 4.	4.00	05/17/51	200,000.00	196,634.00	214,760.52
LIFE STORAGE LP 2.2%	2.20	10/15/30	300,000.00	299,714.05	296,278.82
SUZANO AUSTRIA GMBH 3.125%	0.00	01/15/32	270,000.00	266,292.90	267,399.90
LOWES COS INC 2.625% DUE 04-01-	2.63	04/01/31	325,000.00	324,970.75	335,814.05
PVTPL NRG ENERGY INC 2.45% DUE	2.45	12/02/27	300,000.00	301,621.00	301,929.44
PVTPL AMFAM HOLDINGS INC 3.833%	3.83	03/11/51	175,000.00	175,000.00	187,867.76
ARC PPTYS OPER PARTNERSHIP L P	4.60	02/06/24	150,000.00	155,926.50	163,440.63
SABINE PASS LIQUEFACTION LLC 5.	5.75	05/15/24	350,000.00	384,435.50	392,764.87
JPMORGAN CHASE & CO 4.125% DUE	4.13	12/15/26	200,000.00	209,848.00	226,223.18
VERIZON COMMUNICATIONS INC 4.86	4.86	08/21/46	175,000.00	173,384.75	226,413.06
CITIGROUP INC 4.45% DUE 09-29-2	4.45	09/29/27	175,000.00	184,912.00	199,936.81
SUMITOMO MITSUI FINL GROUP INC	2.44	10/19/21	150,000.00	145,324.50	151,005.76
PVTPL AVIATION CAP GROUP CORP 4	4.88	10/01/25	105,000.00	115,876.95	116,589.10
PVTPL PROTECTIVE LIFE CORP SR N	4.30	09/30/28	100,000.00	99,759.00	112,057.10
BANK AMER CORP 3.705% BNDS	3.71	04/24/28	200,000.00	204,594.00	221,156.37
ACWA PWR MGMT & INVTS ONE LTD 5	5.95	12/15/39	229,753.90	268,524.87	272,846.54
ARES CAP CORP 3.625% DUE	3.63	01/19/22	200,000.00	203,744.00	202,823.89
PVTPL CMO BX COML MTG TR 2021-V	1.18	05/15/38	500,000.00	498,836.90	499,849.20
BX COML MTG TR 2021-SOAR COML M	1.90	06/15/38	175,000.00	175,000.00	175,210.19
I/Ocantor COMMERCIAL REAL ESTAT	1.30	05/15/52	3,912,361.41	338,199.39	270,897.38
PVTPL CMO CSMC SER 2019-ICE4 CL	1.30	05/15/36	420,000.00	420,000.00	420,526.18
PVTPL CMO CHC COML MTG TR SR 19	1.19	06/15/34	317,681.21	317,681.21	317,880.59
CMO CITIGROUP COML MTG TR 2018-	0.95	11/10/51	3,188,840.81	197,179.08	160,892.01
PVTPL COREVEST AMERN FIN SER 20	4.03	11/15/52	380,494.47	380,491.62	399,814.76
CMO FEDERAL HOME LN MTG CORP SE	2.41	08/25/29	180,000.00	185,386.14	192,163.54
BERMUDA GOVT 3.375% 08-20-2050	3.38	08/20/50	200,000.00	199,438.00	201,860.00
REPUBLIC OF CHILE TBOND 3.1%	3.10	01/22/61	250,000.00	249,090.00	239,165.00
STATE OF ISRAEL 3.875% DUE 07-0	3.88	07/03/50	200,000.00	200,000.00	231,310.80
MALAYSIA WAKALA SUKUK BERHAD 2.	2.07	04/28/31	275,000.00	275,000.00	277,337.50
REPUBLIC OF PERU 2.783% DUE 01-	2.78	01/23/31	400,000.00	400,008.00	407,504.00
UNITED STATES TREAS 1.625% DUE	1.63	11/15/22	3,735,000.00	3,802,045.32	3,810,283.59
UNITED STATES TREAS NTS DTD 11/	2.88	11/30/25	698,000.00	792,495.22	761,583.44
UNITED STATES TREAS BDS TBOND F	3.00	02/15/49	2,815,000.00	2,848,311.32	3,370,192.77
UNITED STATES TREAS NTS DTD 11/	1.50	11/30/21	449,000.00	447,877.50	451,683.48
UNITED STATES TREAS BDS TREASUR	2.38	11/15/49	3,280,000.00	3,624,913.04	3,492,687.50
UNITED STATES OF AMERICA TNOTE	1.50	01/15/23	4,374,000.00	4,483,801.15	4,462,676.03
UNITED STATES TREAS NTS 1.125%	1.13	02/28/27	760,000.00	794,237.93	765,432.81
UNITED STS TREAS NTS DTD 02/28/	0.13	02/28/23	4,330,000.00	4,327,524.61	4,324,587.50
UNITED STS TREAS NTS .5% DUE 02	0.50	02/28/26	3,000,000.00	2,958,632.81	2,954,531.25
UNITED STS TREAS NTS DTD 04/30/	1.25	04/30/28	1,771,000.00	1,762,145.00	1,776,534.38
UNITED STATES TREAS BDS 1.875%	1.88	02/15/51	1,860,000.00	1,694,228.11	1,775,137.50
WI UNITED STS TREAS NTS .125% 0	0.13	03/31/23	980,000.00	979,578.91	978,507.03
UNITED STATES OF AMER TREAS NOT	0.75	03/31/26	2,180,000.00	2,161,435.94	2,170,207.03
UNITED STATES TREAS NTS .25% DU	0.25	06/15/23	1,289,000.00	1,292,238.02	1,289,100.70
UNITED STATES OF AMER TREAS NOT	0.38	01/31/26	1,808,000.00	1,784,216.56	1,771,769.38
UNITED STS TREAS NTS .125% DUE	0.13	09/15/23	514,000.00	513,357.50	512,112.65
UNITED STS TREAS NTS DTD 06/15/	0.25	06/15/24	832,000.00	827,157.50	826,930.00
FEDERAL HOME LN MTG CORP POOL #	3.00	07/01/33	372,335.47	399,213.44	396,913.71
FREDDIE MAC FR SD7537 2.0% 03-0	2.00	03/01/51	540,853.04	548,015.12	546,975.89
FHLMC POOL #Q17641 3.0% 04-01-2	3.00	04/01/43	20,169.76	19,596.18	21,470.24
FEDERAL HOME LN MTG CORP POOL #	3.00	10/01/43	171,090.92	163,498.75	182,374.34

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FHLMC POOL #QN1106 3.0% DUE 12-	3.00	12/01/34	205,622.05	218,955.35	219,007.60
FREDDIE MAC FR RA4531 2.5%	2.50	02/01/51	558,597.01	580,504.48	578,654.24
FREDDIE MAC 2.0% 12-01-2035	2.00	12/01/35	248,656.51	257,126.37	256,680.79
FNMA POOL #555743 5.0% DUE 09-0	5.00	09/01/33	23,388.00	25,769.74	26,592.66
FEDERAL NATL MTG ASSN GTD MTG P	3.50	09/01/42	56,673.25	58,692.24	61,396.44
FEDERAL NATL MTG ASSN GTD MTG P	2.50	10/01/31	240,364.16	240,458.72	253,201.07
FNMA POOL #AS0016 3.0%	3.00	07/01/43	215,770.61	231,144.26	228,507.48
FNMA POOL #AS4168 4.0% DUE 12-0	4.00	12/01/44	232,299.65	243,671.42	253,730.19
FNMA POOL #AS4886 3.5% DUE 05-0	3.50	05/01/45	149,202.72	146,824.80	162,644.56
FNMA POOL #AS8305 3.0% DUE 11-0	3.00	11/01/46	272,167.62	258,091.44	288,216.54
FNMA POOL #AS8592 2.5% DUE 01-0	2.50	01/01/32	292,443.91	297,378.89	307,895.34
FNMA POOL #AS8710 2.5% DUE 02-0	2.50	02/01/32	182,845.96	179,437.19	192,658.50
FNMA POOL #AY4200 3.0% DUE 05-0	3.00	05/01/45	230,430.09	223,578.08	242,750.21
FNMA POOL #AZ3791 3.0% DUE 03-0	3.00	03/01/46	144,589.29	153,264.65	152,446.35
FNMA POOL #AZ7336 3.5% DUE 11-0	3.50	11/01/45	232,235.96	250,814.85	249,784.94
FNMA POOL #BM2007 4.0% DUE 09-0	4.00	09/01/48	65,808.56	68,478.40	70,089.07
FNMA POOL #BP6345 3.0%	3.00	06/01/50	628,099.64	662,448.85	656,612.03
FNMA POOL #FN CA0855 3.5%	3.50	12/01/47	115,479.24	124,934.11	123,503.75
FNMA POOL #CA0858 3.5%	3.50	12/01/47	304,305.37	322,991.63	322,160.34
FNMA POOL FN CA0133 4%	4.00	08/01/47	122,434.40	128,269.16	131,116.52
FNMA 4% MBS 01/06/2049 USD'CA36	4.00	06/01/49	222,340.44	242,802.72	240,449.89
FNMA POOL #CA7112 2.0%	2.00	09/01/35	171,176.93	178,157.75	176,700.90
FANNIE MAE 3% 01/07/2050 3.0% 0	3.00	07/01/50	110,434.07	118,302.49	117,068.70
FNMA POOL #CA6322 2.5% DUE 07-0	2.50	07/01/50	263,381.28	276,221.10	272,670.16
FNMA POOL #FM1717 3.5% DUE 12-0	3.50	12/01/45	318,195.73	334,602.68	343,633.10
FNMA POOL #FM2897 3.0% DUE 02-0	3.00	02/01/48	399,899.26	423,955.69	420,149.99
FNMA POOL #FM4638 2.5% DUE 10-0	2.50	10/01/50	744,453.79	780,396.94	771,127.32
FNMA POOL #FM7494 3.0% Due 06-0	3.00	06/01/51	269,581.48	285,882.73	285,922.73
FNMA POOL #MA2671 3.5% DUE 07-0	3.50	07/01/46	328,352.26	320,759.13	350,330.78
FNMA POOL #MA2675 2.5% DUE 07-0	2.50	07/01/31	174,645.67	183,432.54	182,985.96
GNMA POOL #MA3802 3.0% DUE 07-2	3.00	07/20/46	493,974.39	490,879.56	521,301.76
GNMA POOL #MA4510 3.5% DUE 06-2	3.50	06/20/47	184,664.69	195,388.48	195,599.13
GNMAII POOL #MA6930 2.0%	2.00	10/20/50	239,617.96	244,391.60	244,098.22
GNMA POOL #5140 4.5% DUE 08-20-	4.50	08/20/41	15,694.61	16,592.15	17,357.45
GNMA POOL #5115 4.5% DUE 07-20-	4.50	07/20/41	175,660.20	184,443.21	194,271.12
GNMAII POOL #5175 SER 2041 4.5%	4.50	09/20/41	51,334.08	54,502.56	56,772.90
GNMA POOL 783716 3.0%	3.00	02/15/43	251,384.31	247,927.76	269,909.96
PVTPL FREDDIE MAC STRUCTURED PA	2.17	07/15/35	302,306.99	302,306.99	305,138.70
PETROLEOS MEXICANOS 5.95% DUE 0	5.95	01/28/31	230,000.00	230,000.00	223,445.00
FNMA POOL #725027 5.0% DUE 11-0	5.00	11/01/33	150,869.71	162,424.56	171,988.58
FNMA POOL #725424 5.5% DUE 04-0	5.50	04/01/34	49,073.93	54,821.30	56,142.35
FNMA POOL #725425 5.5% DUE 04-0	5.50	04/01/34	226,007.08	245,181.45	261,045.08
FNMA POOL #995203 5.0% DUE 07-0	5.00	07/01/35	42,769.57	46,493.02	48,822.02
FEDERAL NATL MTG ASSN GTD MTG P	4.00	12/01/41	137,613.11	146,465.68	150,353.21
GNMA POOL #5233 4.0% DUE 11-20-	4.00	11/20/41	42,642.42	47,253.13	46,745.02
GNMA POOL #4853 4.0% DUE 11-20-	4.00	11/20/40	112,645.74	116,324.31	123,240.11
GNMA POOL #MA5265 4.5% DUE 06-2	4.50	06/20/48	19,488.95	20,640.02	20,940.05
FNMA POOL #AS7170 3.5% DUE 05-0	3.50	05/01/46	149,992.58	149,798.84	159,544.24
PVTPL FHLMC MULTIFAMILY STRUCTU	1.34	02/25/47	266,366.13	266,366.13	266,366.08
FNMA POOL #BK4740 4.0% DUE 08-0	4.00	08/01/48	198,462.54	203,010.90	211,679.36
FNMA POOL #BJ9215 4.0% DUE 06-0	4.00	06/01/48	24,930.22	25,362.62	26,604.56
FREDDIE MAC STACR TR MULTICLASS	0.84	10/25/48	42,091.01	42,091.01	42,091.01
FNMA SER 2018-M13 CL A2 VAR RT	3.82	09/25/30	290,000.00	285,657.51	341,586.62
FNMA POOL #BC1520 3.5% DUE 08-0	3.50	08/01/46	386,715.57	418,015.38	416,903.05
FNMA SINGLE FAMILY MORTGAGE 2.5	0.00	04/01/29	1,460,000.00	1,510,178.52	1,510,073.44
FNMA SINGLE FAMILY MORTGAGE 2.5	2.50	04/01/29	110,000.00	113,656.64	113,557.81
GNMA II JUMBOS 2.5% 30 YEARS SE	2.50	06/01/41	600,000.00	620,179.69	620,906.26
GNMA II JUMBOS 3.5% 30 YEARS SE	3.50	11/01/27	80,000.00	84,393.75	83,979.69
FEDERAL HOME LN MTG CORP POOL #	3.00	10/01/46	65,196.21	66,989.10	69,040.11
GNMA POOL #MA3663 3.5% DUE 05-2	3.50	05/20/46	205,319.53	212,117.62	218,833.87
FNMA SINGLE FAMILY MORTGAGE 2.0	2.00	07/01/27	530,000.00	546,666.02	546,655.66

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA SINGLE FAMILY MORTGAGE 2%	0.00	07/15/50	2,900,000.00	2,921,911.39	2,928,093.78
FNMA SINGLE FAMILY MORTGAGE 2.0	2.00	08/15/50	350,000.00	353,281.25	352,707.03
PVTPL DAE FDG LLC GTD GLOBAL NT	1.55	08/01/24	300,000.00	298,654.00	299,391.00
GNMAII POOL #4696 SER 2040 4.5%	4.50	05/20/40	22,759.78	23,968.90	25,170.58
GNMA POOL #MA2522 4.0% DUE 01-2	4.00	01/20/45	156,457.47	162,376.34	170,601.87
GNMA POOL #MA2304 4.0% DUE 10-2	4.00	10/20/44	176,079.09	184,073.33	192,101.73
FRESNO CALIF UNI SCH DIST ZERO	0.00	08/01/28	430,000.00	333,559.60	366,284.49
NEW YORK ST TWY AUTH GEN REV 2.	2.50	01/01/27	440,000.00	440,000.00	465,704.10
ROSEVILLE CALIF REDEV AGY SUCCE	4.07	09/01/40	370,000.00	378,572.90	392,606.04
MIAMI-DADE CNTY FLA AVIATION RE	2.77	10/01/24	370,000.00	372,578.90	393,271.82
MICHIGAN FIN AUTH REV TAXABLE-S	2.86	09/01/49	250,000.00	250,000.00	254,297.85
HAWAII ST ARPTS SYS CUSTOMER FA	3.78	07/01/32	250,000.00	258,182.50	270,044.98
ABAG FIN AUTH FOR NONPROFIT COR	2.50	09/02/21	200,000.00	200,528.00	200,660.26
AUSTIN TEX ELEC UTIL SYS REV 2.	2.94	11/15/28	500,000.00	500,000.00	547,653.80
UNITED STATES OF AMER TREAS BIL	0.00	10/07/21	2,570,000.00	2,569,710.32	2,569,650.20
UNITED STATES TREAS BILLS DUE 0	0.00	09/23/21	1,820,000.00	1,819,668.76	1,819,787.66
CASH ACCOUNT (ADJUSTMENT)	0.00			(6,680,124.61)	(6,680,124.61)
NTC INST FUNDS-GOVT SELECT	0.00		1,031,325.84	1,031,325.84	1,031,325.49
Account Totals				96,933,556.88	99,458,003.50
OAKTREE OPPORTUNITIES FUND XI F			1,000,000.00	1,000,000.00	1,183,268.00
MERIT MEZZANINE FUND VI			5,562,476.79	5,562,476.79	4,956,110.00
NTC INST FUNDS-GOVT SELECT	0.01		1.55	1.55	1.55
Total Fixed Income				179,143,462.88	180,720,140.24
<u>Farm/Real Estate</u>					
ALLERTON FARM PERMANENT ENDOWMENT			3,632.00	618,458.76	41,501,884.00
HOMESTEAD CAPITAL USA FARMLAND			2,866,637.00	2,866,637.00	2,614,582.00
CF PRUDENTIAL PRISA LP FUND			11,739.61	18,641,595.13	22,134,136.88
CF HEITMAN AMERICA REAL ESTATE			10,962.56	11,545,665.05	14,294,028.00
MFO VANGUARD SPECIALIZED FUNDS			1,669,134.33	30,235,382.06	37,255,078.25
FARALLON REAL ESTATE INSTITUTIO			798,366.00	798,366.00	798,366.00
NTC INST FUNDS-GOVT SELECT	0.01		183,883.10	183,883.10	183,883.10
Total Farm/Real Estate				64,889,987.10	118,781,958.23
<u>Hedge Funds</u>					
DAVIDSON KEMPNER INTL (BVI)			187,268.24	20,054,048.73	29,097,983.00
ELLIOTT INTERNATIONAL LIMITED -			7,250.74	12,584,300.00	12,989,972.59
HUDSON BAY INTERNTL FD LTD C			20,000.00	20,000,000.00	20,392,721.00
MULTI-ALTERNATIVE OPPORTUNITIES			4,803,626.64	4,803,626.64	5,420,329.00
NTC INST FUNDS-GOVT SELECT	0.01		5,094,757.47	5,094,757.47	5,094,757.47
Total Hedge Funds				62,536,732.84	72,995,763.06
<u>Private Equity</u>					
ADAMS STREET 2004 NON-US			534,234.00	534,234.00	181,581.00
ADAMS STREET 2004 US FUND			1,160,393.00	1,160,393.00	642,656.00
ADAMS STREET 2006 NON-US			335,800.00	335,800.00	214,064.00
ADAMS STREET 2006 US FUND			799,229.00	799,229.00	502,983.00
ADAMS STREET 2006 DIRECT			13,999.00	13,999.00	119,649.00

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
ADAMS STREET 2007 DIRECT			26,022.00	26,022.00	252,114.00
ADAMS STREET 2007 NON-US			575,083.00	575,083.00	617,847.00
ADAMS STREET 2007 US FUND			909,761.00	909,761.00	916,309.00
ADAMS STREET 2008 DIRECT			34,155.00	34,155.00	401,762.00
ADAMS STREET 2008 NON-US			1,003,417.00	1,003,417.00	1,670,378.00
ADAMS STREET 2008 US FUND			1,142,905.00	1,142,905.00	1,851,700.00
ADAMS STREET 2009 DIRECT			47,540.00	47,540.00	327,569.00
ADAMS STREET 2009 US FUND			1,116,179.00	1,116,179.00	2,003,057.00
ADAMS STREET 2009 NON-US EM			265,631.00	265,631.00	573,838.00
ADAMS STREET 2010 DIRECT FUND			86,774.00	86,774.00	291,803.00
ADAMS STREET PSHP FD - 2010 U.S			1,017,750.00	1,017,750.00	2,195,255.00
ADAMS STREET PSHP FD - 2010 NON			629,079.00	629,079.00	1,037,335.00
ADAMS STREET 2011 US FUND LP			669,988.00	669,988.00	1,468,636.00
ADAMS STREET PSHP FD - 2010 NON			295,972.00	295,972.00	692,523.00
ADAMS STREET 2011 DIRECT FUND L			70,639.00	70,639.00	256,044.00
ADAMS STREET PARTNERS 2011 NON-			378,046.00	378,046.00	679,649.00
ADAMS STREET 2011 EMERGING MARK			163,862.00	163,862.00	478,708.00
ADAMS STREET 2013 GLOBAL FUND L			3,253,834.00	3,253,834.00	6,732,306.00
ADAMS STREET CO-INVESTMENT FUND			3,066,446.00	3,066,446.00	6,742,195.00
ADAMS STREET PSHP FD - 2009 NON			612,428.00	612,428.00	1,014,972.00
EDGEWATER GROWTH CAPITAL LP			370,468.00	370,468.00	49,932.00
ARCH DEVELOPMENT FUND I LP			324,633.06	324,633.06	277,265.00
HOPEWELL VENTURES, LP			457,321.13	457,321.13	141,971.00
OAKTREE OPPORTUNITIES FUND X, L			1,669,500.00	1,669,500.00	2,445,235.00
CLEARLAKE CAPITAL PARTNERS IV L			5,873,092.31	5,873,092.31	8,382,076.00
CLEARLAKE OPPORTUNITIES PARTNER			2,792,129.16	2,792,129.16	3,461,054.00
ILLINOIS EMERGING TECHNOLOGIES			1,375,441.19	1,375,441.19	672,569.00
CLEARLAKE CAPITAL PARTNERS V LP			5,099,500.53	5,099,500.53	9,749,087.00
OAKTREE OPPORTUNITIES FUND XB,			4,200,000.00	4,200,000.00	5,090,632.00
PARKERGALE CAPITAL II, LP			4,268,960.00	4,268,960.00	4,227,131.00
VARSITY HEALTHCARE PARTNERS III			5,510,421.00	5,510,421.00	5,765,871.00
CLEARLAKE CAPITAL PARTNERS VI (4,307,799.95	4,307,799.95	4,835,915.00
CENTANA GROWTH PARTNERS II, L.P			125,994.00	125,994.00	1.00
ICON SOFTWARE PARTNERS B, LP			1.00	1.00	1,259,172.00
CLEARLAKE FLAGSHIP PLUS PARTNER			652,775.95	652,775.95	698,192.00
TIGER PIP XIV (FEG SELECT)			12,500,716.20	12,500,716.20	13,139,411.00
NTC INST FUNDS-GOVT SELECT	0.01		2,837,635.31	2,837,635.31	2,837,635.31
Total Private Equity (including money market)				70,575,554.79	94,898,082.31
TOTAL ENDOWMENT POOL				712,828,478.96	992,206,274.09

SEPARATELY INVESTED ENDOWMENTS

9-811433 - Term/Living Trust Endowment Farms

SYFORD FARM LIVING TRUST	165.00	128,000.00	1,914,819.00
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9-811067 - Robert Wood Keaton

DAVIS OIL CO OIL AND GAS 2602200	1.00	1.00	1.00
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9-811090 - John I Parcel Estate Engr

JOHN WILEY & SONS ROYALTY	1.00	1.00	1.00
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9-811158 - Sep Invested Kinley

ESG INSIGHTS US ALL CAP EQUI CL1	26,603.99	266,039.92	439,079.97
TOTAL BOND MKT INDEX ADM	10,807.46	112,208.51	122,232.32

Account Totals		378,248.43	561,312.29
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9-810000 - Permanent Endowment Farms

CARTER PENNEL FARM	329.10	50,974.33	2,254,030.00
FREEMAN FARM	218.10	661,850.00	2,407,022.00
GRACE CAMPBELL FARM	86.00	220,000.00	920,229.00

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
GROHNE FARM			259.17	1,477,000.00	1,477,000.00
HACKETT FARMS			394.31	134,502.02	4,305,207.00
HUNTER FARMS #1-5			1,251.00	2,310,011.15	16,223,307.00
WAFFLE FARM			119.50	258,000.00	1,244,880.00
WARREN FARM			120.00	269,000.00	1,477,943.00
Account Totals				5,381,337.50	30,309,618.00
9-815000 - Quasi Endowment Farms					
ADDINGTON FARMS			1,903.70	3,603,954.00	18,429,051.00
CARMAN FARM			71.50	126,900.00	695,778.00
DEHART FARMS			117.80	234,000.00	1,380,343.00
FRANCES O'CONNELL FARM			92.05	1,043,000.00	1,128,205.00
GRACE CURL FARM			150.00	713,304.00	1,322,464.00
HERBOLSHEIMER FARM			169.00	1,232,500.00	1,418,419.00
HUBBELL FARM			160.00	129,600.00	2,030,400.00
JOHN PHILLIPS FARM			92.05	1,043,000.00	1,128,205.00
MF HUNTER MEMORIAL #6			274.20	655,746.00	3,254,400.00
SHIRLEY MOORE FARM			338.36	3,238,484.00	3,238,484.00
SPELLMAN FARM			469.30	1,528,830.00	4,641,462.00
WEBER FARMS			787.30	355,682.43	8,305,033.00
Account Totals				13,905,000.43	46,972,244.00
TOTAL SEPARATELY INVESTED ENDOWMENT FUNDS				19,792,588.36	79,757,995.29
TOTAL ENDOWMENT FUNDS				732,621,067.32	1,071,964,269.38
Other Funds					
9-200250 - Prairieland Energy					
PRAIRIELAND ENERGY INC COMMON STOCK			20.00	100,000.00	100,000.00
1-901257 - Organization Fund					
SHORT-TERM INVEST GR ADM			48,921.37	519,821.48	536,178.24
TOTAL BOND MKT INDEX ADM			117,249.13	1,293,126.16	1,326,087.60
ULTRASHORT TERM BOND ADM			39,978.78	801,848.76	805,172.72
Account Totals				2,614,796.40	2,667,438.56
2-901562 - UIC Organization Funds					
SHORT-TERM INVEST GR ADM			20,209.31	214,019.73	221,494.02
TOTAL BOND MKT INDEX ADM			47,989.34	516,292.93	542,759.47
ULTRASHORT TERM BOND ADM			16,496.20	329,531.98	332,233.37
Account Totals				1,059,844.64	1,096,486.86
9-816000 - Beneficial Interest in Trust					
ALMEDA TOOMEY SCHOLARSHIP			381,878.00	381,878.00	381,878.00
BAILEY ESTATE			3,145,763.00	3,145,763.00	3,145,763.00
BERTHA & BEATRICE HIGHT			963,322.00	963,322.00	963,322.00
BRACKENBERRY EDUCATIONAL FUND			241,849.00	241,849.00	241,849.00
CLOTILDE K BOORSTEIN			9,204.00	9,204.00	9,204.00
DIFFENBAUGH ESTATE			601,945.00	601,945.00	601,945.00
FRANCES MASSER TRUST			1,056,637.00	1,056,637.00	1,056,637.00
FREDERICK SECOR ESTATE			200,231.00	200,231.00	200,231.00
HARDIE EDUCATION TRUST			9,885,018.00	9,885,018.00	9,885,018.00
HELEN T STEWARD FELL LIB			174,453.00	174,453.00	174,453.00
IRMA & ANTON BRUST SCHOL			100,158.00	100,158.00	100,158.00
J E & B F HUNTER			5,991,463.00	5,991,463.00	5,991,463.00
JOHN T RUSHER			333,999.00	333,999.00	333,999.00
JOSEPH F FLEMING ESTATE (UNREST)			364,101.00	364,101.00	364,101.00
JOSEPH F FLEMING ESTATE(SCHLR)			749,625.00	749,625.00	749,625.00
L J NORTON CHAIR AGR ECON			3,593,874.00	3,593,874.00	3,593,874.00
MARSHALL SCOTT TRUST			3,497,835.00	3,497,835.00	3,497,835.00

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
PATTON ESTATE			506,641.00	506,641.00	506,641.00
PHILIP F SCHOCH			838,711.00	838,711.00	838,711.00
RYERSON MARTIN TRUST			93,743.00	93,743.00	93,743.00
S GILES SCHOLARSHIP			2,442,736.00	2,442,736.00	2,442,736.00
TRUSTS W/OUT INCOME DISTRIB			29,519,514.00	29,519,514.00	29,519,514.00
WALTER SWANSON JR			636,035.00	636,035.00	636,035.00
ZERBEE ESTATE			432,213.00	432,213.00	432,213.00
Account Totals				65,760,948.00	65,760,948.00
TOTAL OTHER FUNDS				69,535,589.04	69,624,873.42
Plant Funds					
1-701106 - Auditorium Renovation					
JP MORGAN - AUDITORIUM RENOV	0.01		5,725.32	5,725.32	5,725.32
1-701187 - CERL Operations					
JP MORGAN - CERL OPERATIONS	0.01		1,649,145.08	1,649,145.08	1,649,145.08
1-701194 - Willard Tower					
JP MORGAN - WILLARD CONTROL TOWER	0.01		377,581.13	377,581.13	377,581.13
1-701204 - Beckman Institute Equipment					
JP MORGAN - BECKMAN EQUIP	0.01		339,237.59	339,237.59	339,237.59
1-701205 - Beckman Art Enhancement					
JP MORGAN - BECKMAN ART ENHANCE	0.01		96,102.09	96,102.09	96,102.09
2-780101 - Series 97 BISF Series B					
WELLS FARGO USGOVT MMF	0.00		7,627.71	7,627.71	7,627.71
9-710117 - AFS 2018A Project Funds					
NTC INST FUNDS-GOVT SELECT	0.00		11,234,636.56	11,234,636.56	11,234,636.56
COLLATERIZED COML PAPER V CO LLC DIS	0.00	07/14/21	900,000.00	898,537.00	899,977.95
CROWN PT CAP CO LLC SER A DISC COML	0.00	07/07/21	450,000.00	449,868.75	449,993.00
ING US FDG LLC DIS COM PAPER NOTE 14	0.00	07/12/21	550,000.00	549,201.74	549,986.07
LMA S A / LMA AMERS LLC DISC COML PA	0.00	07/26/21	450,000.00	449,844.25	449,844.25
MUFG BANK LTD. 08-31-2021	0.00	08/31/21	450,000.00	449,798.50	449,952.72
NATIXIS N Y BRH DISC COML PAPER 3/A3	0.00	07/14/21	550,000.00	549,265.60	549,984.39
RIDGEFIELD FDG CO LLC SER A1 DISC CO	0.00	08/03/21	450,000.00	449,816.25	449,950.14
TOYOTA MTR CR CORP DISC COML PAPER 3	0.00	08/31/21	450,000.00	449,814.00	449,929.48
Account Totals				15,480,782.65	15,484,254.56
9-710118 - AFS 2018B Project Funds					
NTC INST FUNDS-GOVT SELECT	0.00		2,224,460.02	2,224,460.02	2,224,460.02
9-710122 - AFS 2019 Project Funds					
NTC INST FUNDS-GOVT SELECT	0.00		8,178,418.87	8,178,418.87	8,178,418.87
CROWN PT CAP CO LLC SER A DISC COML	0.00	07/07/21	350,000.00	349,897.92	349,994.55
LMA S A / LMA AMERS LLC DISC COML PA	0.00	07/26/21	350,000.00	349,878.86	349,878.86
MUFG BANK LTD. 08-31-2021	0.00	08/31/21	300,000.00	299,865.67	299,968.48
RIDGEFIELD FDG CO LLC SER A1 DISC CO	0.00	08/03/21	350,000.00	349,857.08	349,961.22
TOYOTA MTR CR CORP DISC COML PAPER 3	0.00	08/31/21	350,000.00	349,855.33	349,945.15
Account Totals				9,877,773.73	9,878,167.13
9-780100 - AFS DSR					
WELLS FARGO USGOVT MMF	0.00		3,318,876.01	3,318,876.01	3,318,876.01
COOPERATIEVE CENTRALE 0.0 27OCT21	0.00	10/27/21	250,000.00	249,809.38	249,893.75
CROWN PT CAP CO LLC SER 0.0 01JUL21	0.00	07/01/21	250,000.00	249,932.29	249,999.18
LMA S A / LMA AMERS LLC DISC COML PA	0.00	07/26/21	250,000.00	249,913.47	249,913.47
MANHATTAN ASSET FDG CO 0.0 26OCT21	0.00	10/26/21	250,000.00	249,785.14	250,000.00

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
MONT BLANC CAP CORP DIS 0.0 06AUG21	0.00	08/06/21	250,000.00	249,894.79	249,970.38
MUFG BK LTD NY BRH DIS 0.0 28OCT21	0.00	10/28/21	250,000.00	249,822.08	249,900.00
RIDGEFIELD FDG CO LLC SER A1 DISC CO	0.00	08/03/21	250,000.00	249,897.92	249,972.30
TOYOTA MTR CR CORP DISC 0.0 29OCT21	0.00	10/29/21	250,000.00	249,809.38	249,940.63
Account Totals				5,317,740.46	5,318,465.72
9-710128 - AFS 2020A Capitalized Interest					
WELLS FARGO USGOVT MMF	0.00		2.40	2.40	2.40
9-780105 - AFS 1999A BISF					
WELLS FARGO USGOVT MMF	0.00		40.64	40.64	40.64
9-780108 - AFS 2001A BISF					
WELLS FARGO USGOVT MMF	0.00		778.33	778.33	778.33
9-780119 - AFS 2003A BISF					
WELLS FARGO USGOVT MMF	0.00		811.28	811.28	811.28
9-780121 - South Campus 03 BISF					
WELLS FARGO USGOVT MMF	0.00		739.73	739.73	739.73
9-780125 - AFS 2005A BISF					
WELLS FARGO USGOVT MMF	0.00		994.96	994.96	994.96
9-780128 - South Campus Incremental Taxes					
WELLS FARGO USGOVT MMF	0.00		4,245,353.40	4,245,353.40	4,245,353.40
9-780132 - 2007A COP Payment Fund					
WELLS FARGO USGOVT MMF	0.00		2,226.42	2,226.42	2,226.42
9-780136 - AFS 2008 UIC S Campus BISF					
WELLS FARGO USGOVT MMF	0.00		8,790.12	8,790.12	8,790.12
9-780137 - HSFS 2008					
WELLS FARGO USGOVT MMF	0.00		23,289.64	23,289.64	23,289.64
9-780146 - AFS 2011A BISF					
WELLS FARGO USGOVT MMF	0.00		998.48	998.48	998.48
9-780149 - AFS 2011C BISF					
WELLS FARGO USGOVT MMF	0.00		777.93	777.93	777.93
9-780151 - AFS Series 13A BISF					
WELLS FARGO USGOVT MMF	0.00		236.16	236.16	236.16
9-780152 - HSFS 2013 BISF					
WELLS FARGO USGOVT MMF	0.00		707.21	707.21	707.21
9-780153 - AFS 2014A BISF					
WELLS FARGO USGOVT MMF	0.00		911.14	911.14	911.14
9-780154 - AFS 2014B BISF					
WELLS FARGO USGOVT MMF	0.00		436.28	436.28	436.28
9-780158 - Series 2014A COP Payment Fund					
WELLS FARGO USGOVT MMF	0.00		1,274.10	1,274.10	1,274.10
9-780159 - Series 2014B COP Payment Fund					
WELLS FARGO USGOVT MMF	0.00		43.88	43.88	43.88
9-780160 - Series 2014C COP Payment Fund					

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
WELLS FARGO USGOVT MMF	0.00		71.81	71.81	71.81
9-780161 - AFS 2015A BISF					
WELLS FARGO USGOVT MMF	0.00		632.66	632.66	632.66
9-780163 - AFS 2016A BISF					
WELLS FARGO USGOVT MMF	0.00		755.57	755.57	755.57
9-780165 - AFS 2016B BISF					
WELLS FARGO USGOVT MMF	0.00		872.27	872.27	872.27
9-780166 - Series 2016A COP Payment Fund					
WELLS FARGO USGOVT MMF	0.00		430.76	430.76	430.76
9-780167 - Series 2016B COP Payment Fund					
WELLS FARGO USGOVT MMF	0.00		1,896.35	1,896.35	1,896.35
9-780169 - Series 2016D COP Payment Fund					
WELLS FARGO USGOVT MMF	0.00		9,602.56	9,602.56	9,602.56
9-780171 - AFS 2018A BISF					
WELLS FARGO USGOVT MMF	0.00		258.12	258.12	258.12
9-780172 - AFS 2018B BISF					
WELLS FARGO USGOVT MMF	0.00		779.36	779.36	779.36
9-780173 - AFS 2019 BISF					
WELLS FARGO USGOVT MMF	0.00		410.26	410.26	410.26
9-780174 - AFS 2020A BISF					
WELLS FARGO USGOVT MMF	0.00		473.48	473.48	473.48
9-780175 - AFS 2020B BISF					
WELLS FARGO USGOVT MMF	0.00		939.34	939.34	939.34
TOTAL PLANT FUNDS				<u>39,681,710.42</u>	<u>39,686,300.99</u>
TOTAL ALL FUND GROUPS				3,695,793,665	4,045,772,865