

Reported to the Board of Trustees  
September 10, 2020

# UNIVERSITY OF ILLINOIS SYSTEM



**Office of Investments Annual Report**  
**Fiscal Year Ending June 30, 2020**

## Table of Contents

Introduction.....	3
Invested Asset Overview.....	4
Endowment Funds.....	5
Asset Allocation.....	6
Spending Policy.....	7
Performance Measurement.....	7
Operating Pool.....	10
Asset Allocation.....	10
Performance Measurement.....	11
Financial Impact.....	12
Income Distribution.....	12
Program Costs.....	12
Appendix A – Investment Fee Schedule.....	13
Appendix B – FY20 Fee Summary.....	18
Appendix C – FY20 Endowment Transaction Report.....	19
Appendix D – FY20 Security Listing.....	26

## Introduction

We are pleased to present the University of Illinois System Office of Investments Annual Report for the 2020 fiscal year. All data in the report is as of June 30, 2020, unless noted otherwise.

Fiscal year 2020 encompassed one of the most challenging six-week periods in modern history. The global COVID-19 pandemic and parallel energy crisis triggered extreme volatility in risk assets, ending the 11 year-long bull market. Meanwhile, the abrupt transition to remote work alongside a rush to liquidity froze credit markets. Nevertheless, the University System retained sufficient liquidity and remained steady in its investment approach. This strategy resulted in the endowment pool limiting losses to -1.1% over the one year period, while the operating pool returned 3.5%. Collectively, the endowment and operating pools distributed \$112 million in investment income to the University System.

Despite the unprecedented environment, the investment program proceeded with a number of projects and new investments. In March, the Board of Trustees (BOT) approved a revised Investment Policy Statement, including amendments to select benchmark indices in alignment with industry best practice and the addition of an ESG policy. A financial sustainability program was launched in April with a seed investment of \$160 million in BlackRock's first environmental, social and governance (ESG) fund to consider the financial materiality of allocation factors. In the endowment pool, investments were made in the following partnerships/funds: Centana Growth Partners II, L.P. (global equity), Varsity Healthcare Partners III, L.P. (global equity), Clearlake Capital Partners VI, L.P. (global equity), Artisan High Income Fund (global fixed income), Oaktree Opportunity Partners XI, L.P. (global fixed income), Elliott International, Ltd. (diversifying strategies) and Farallon Real Estate Partners III, L.P. (real assets). In the operating pool, the plan to transfer \$5 million per month in operating assets to the endowment pool proceeded through careful liquidity management.

Enclosed is an overview of invested assets and key performance and asset allocation measures for the endowment and operating pools. The fee schedule and summary, security inventory and transaction report are included as appendices to the report.

### Office of Investments Overview

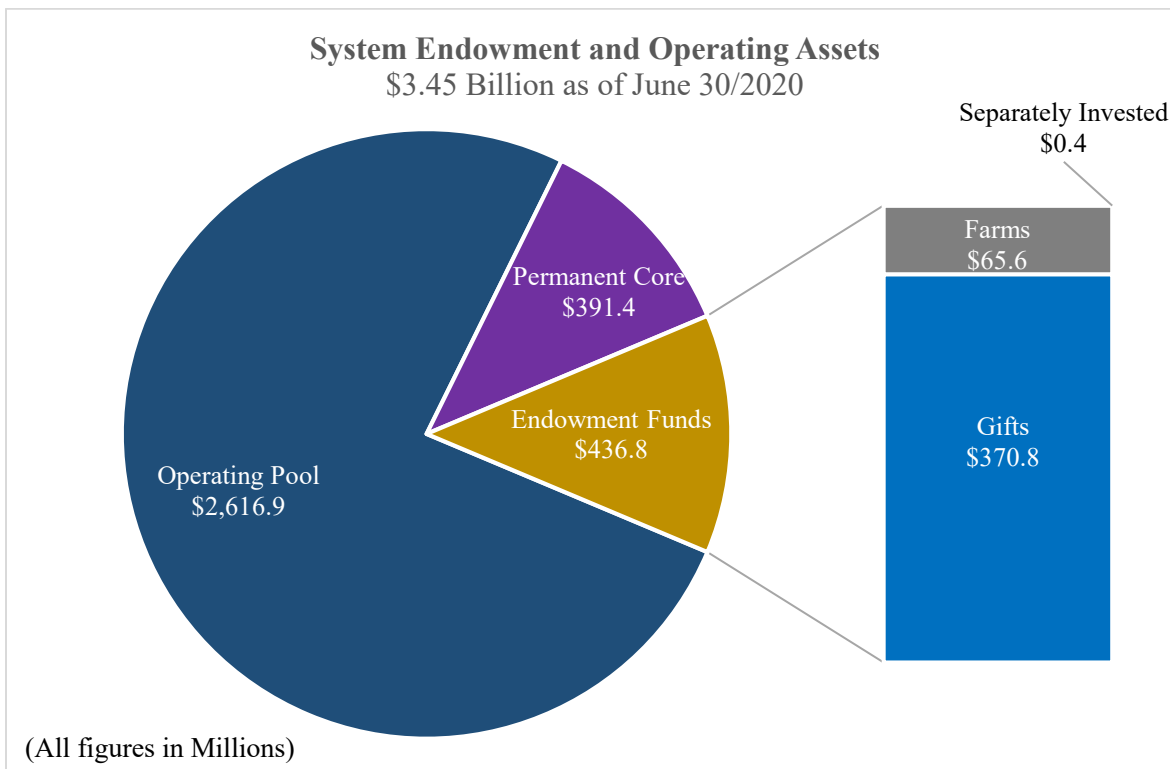
Under supervision of the Comptroller, the Office of Investments manages the University System's operating and endowment assets, including farmland donated to the University. Operating and endowment assets are invested through carefully selected external investment firms, while farmland is primarily managed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

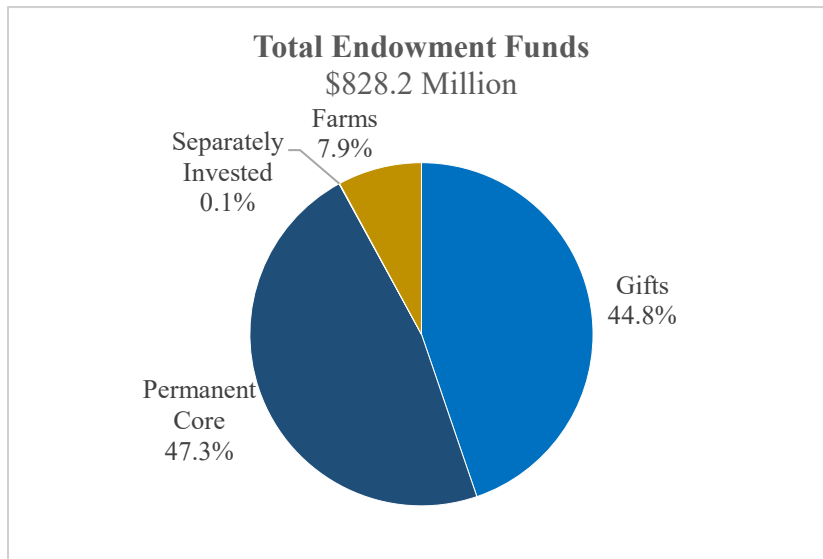


The sections that follow elaborate on the investment program for the endowment and operating assets of the University of Illinois System.

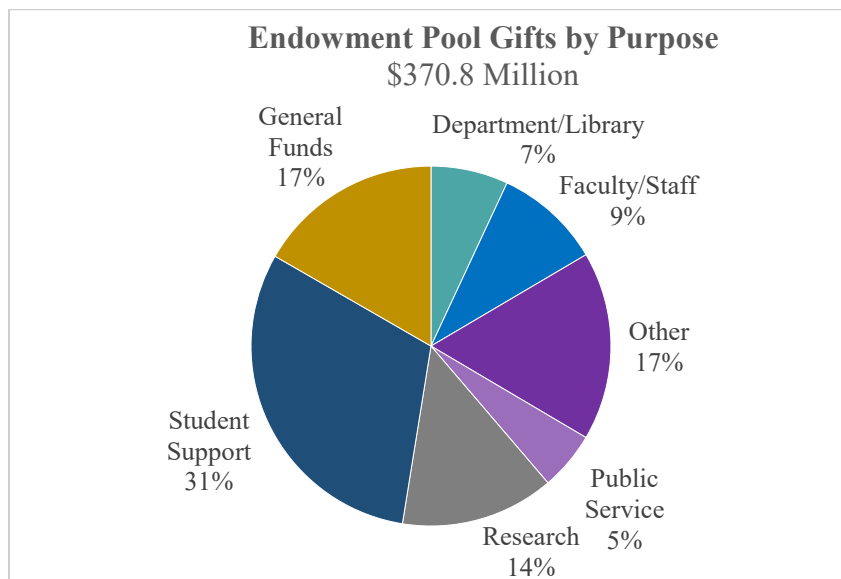
## Endowment Funds

The *Endowment Funds* (market value \$828.2 million) 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 47% 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 7.9% of the endowment funds, respectively) are managed outside of the pool.

**Figure 2**



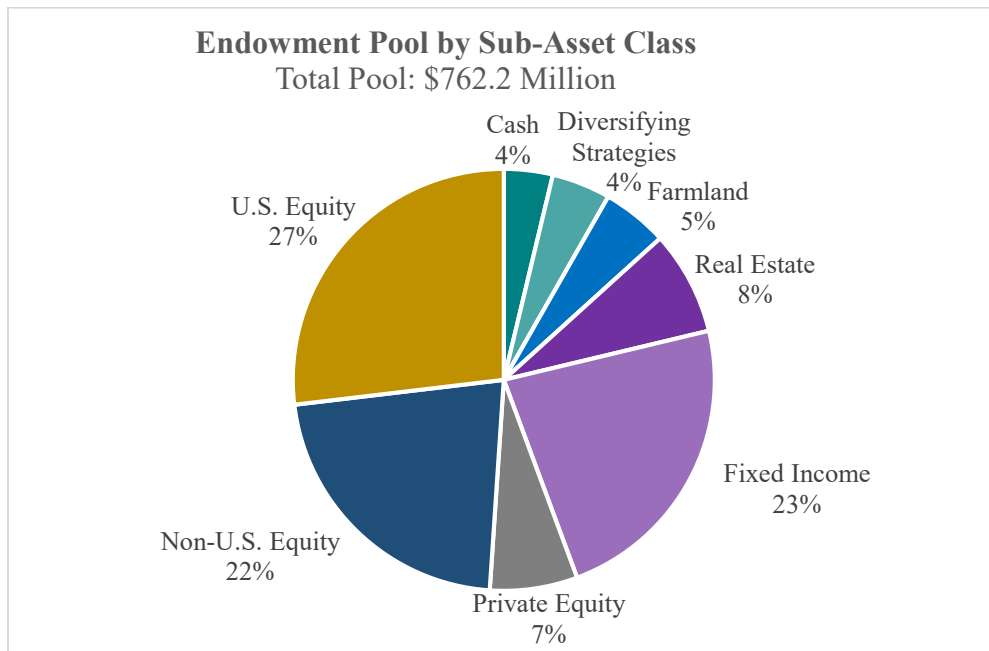
**Figure 3**



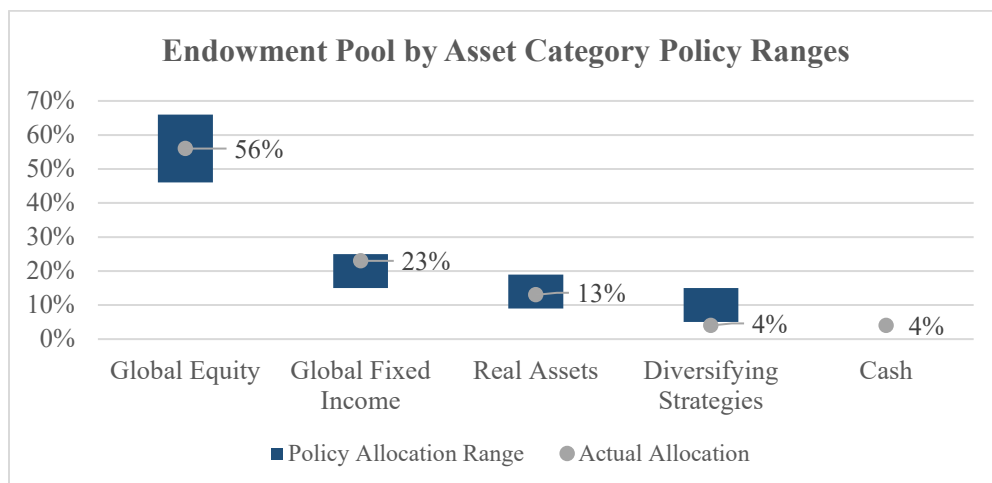
## Asset Allocation

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. The allocation to the diversifying strategies asset category fell modestly below the target range following recent market volatility on an invested basis, but is within range when accounting for unfunded commitment to closed end funds.

**Figure 4**



**Figure 5**



The endowment pool is unique compared to peers in its relatively low allocation to alternative assets. Approximately 78% 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 and 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 into 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 2020 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 5.45%, inclusive of a 1.35% administrative fee. The endowment pool distributed approximately \$25 million to University System units during the 2020 fiscal year (inclusive of income distributed from the permanent core allocation).

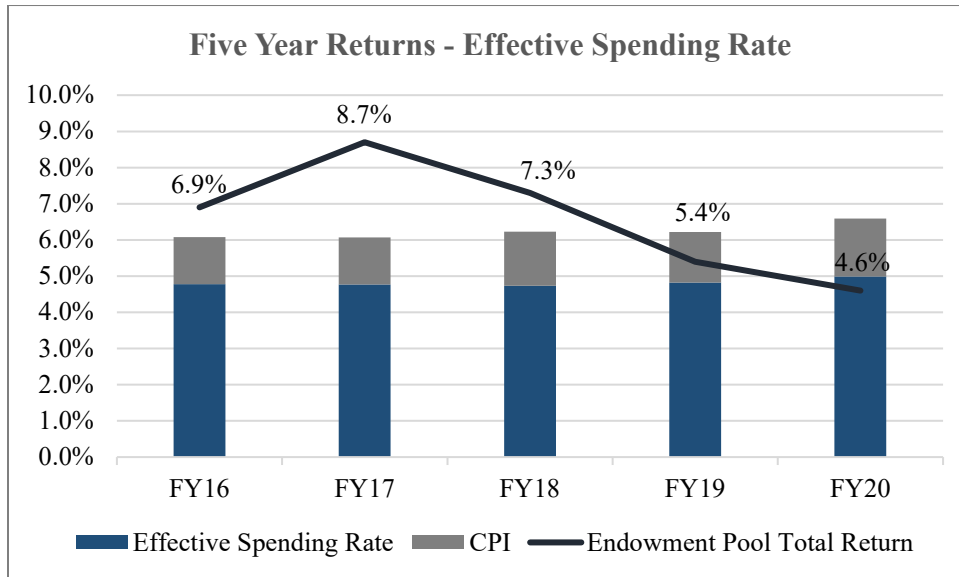
## **Performance Measurement**

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 period of sustained outperformance, the endowment pool underperformed its hurdle rate during fiscal years 2019 and 2020. Annualized five year returns for fiscal years 2016-2020 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. If the underperformance continues for a sustained period, consideration will be given to whether adjustments to the asset allocation or spending rate are warranted.

**Figure 6**



Peer Rankings

The University System endowment has consistently performed favorably over longer term periods when compared to peers. Figure 7 provides the most recent available comparison—as of June 30, 2019—of the University System endowment performance against peers. The endowment performed above the median return for all periods except 3-year and ranked in the top 5% for the ten-year period.

**Figure 7**

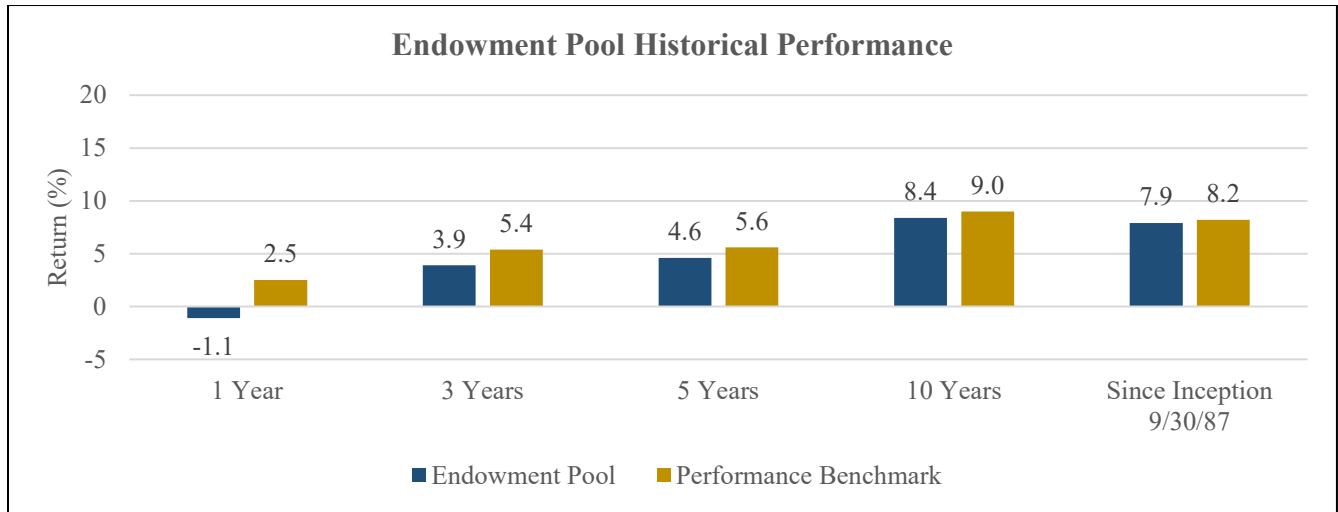
		1 Year	3 Year	5 Year	10 Year
<b>University System Endowment Return</b>		<b>5.7%</b>	<b>8.4%</b>	<b>5.4%</b>	<b>10.2%</b>
<i>NACUBO Institutions \$500 Million - \$1 Billion</i>	75 <sup>th</sup> Percentile	5.9%	9.8%	5.8%	9.0%
	Median	4.9%	8.8%	5.1%	8.4%
	25 <sup>th</sup> Percentile	4.0%	8.2%	4.6%	8.0%

Total Return Relative to Performance Benchmark

The endowment lagged its performance benchmark over recent periods due to underperformance in the hedge fund portfolio and a sub-allocation to small/mid capitalization within U.S. equity. Modest underperformance over longer term periods reflect similar sentiments in addition to detraction from private equity. Private equity contribution has been positive for periods less than ten years, reflecting the shift from legacy investments and the existing fund-of-funds structure. The historical investment performance of the endowment has been provided in Figure 8.



**Figure 8**



Cash Flow Activity

The balance of the endowment pool is impacted by three factors—net additions, the spending distribution to invested units and capital appreciation. The impact of these factors over a ten year period as of June 30, 2020, is summarized exclusive of the permanent core allocation in Figure 9.

**Figure 9**

<b>Summary of Endowment Pool Activity FY11-FY20</b>	
All figures in millions	
	<b>Ten Year Totals</b>
<b>Beginning Balance</b>	<b>170.2</b>
Net Additions	134.5
Distributions	-151.1
Capital Appreciation	216.5
<b>Ending Balance</b>	<b>370.1</b>

## Operating Pool

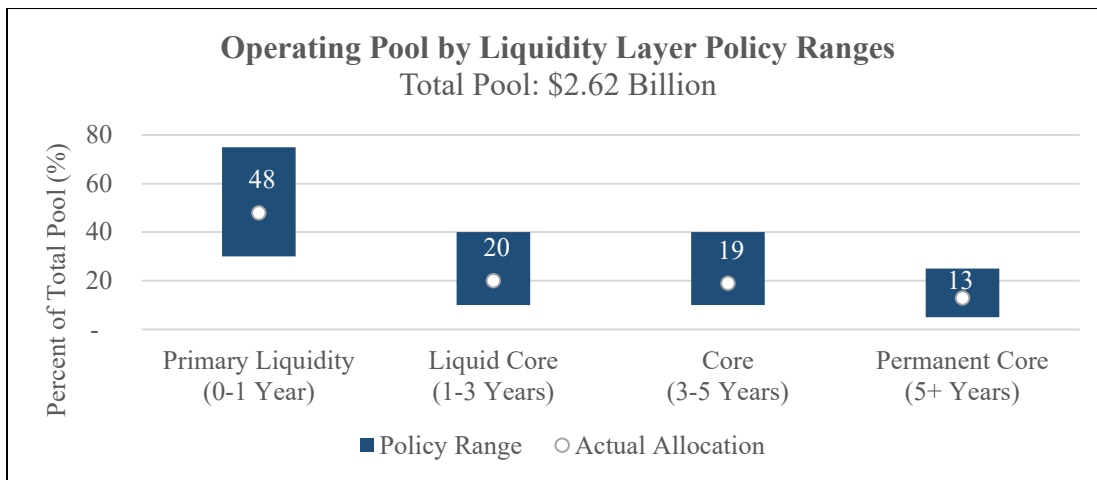
The *Operating Pool* (market value \$2.62 billion) consists of funds available for current use by academic and administrative units within the System. The pool includes cash from state appropriations, tuition and fees, student loan funds, grants, self-insurance programs, and hospital and auxiliary services. 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 2020, \$86.9 million was distributed from the operating pool (excluding the permanent core allocation) after 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, 2020, within the policy ranges by liquidity layer. During the March 2020 Investment Policy Statement update, the primary liquidity range was tightened from 5-75% to 30-75%.

Figure 10

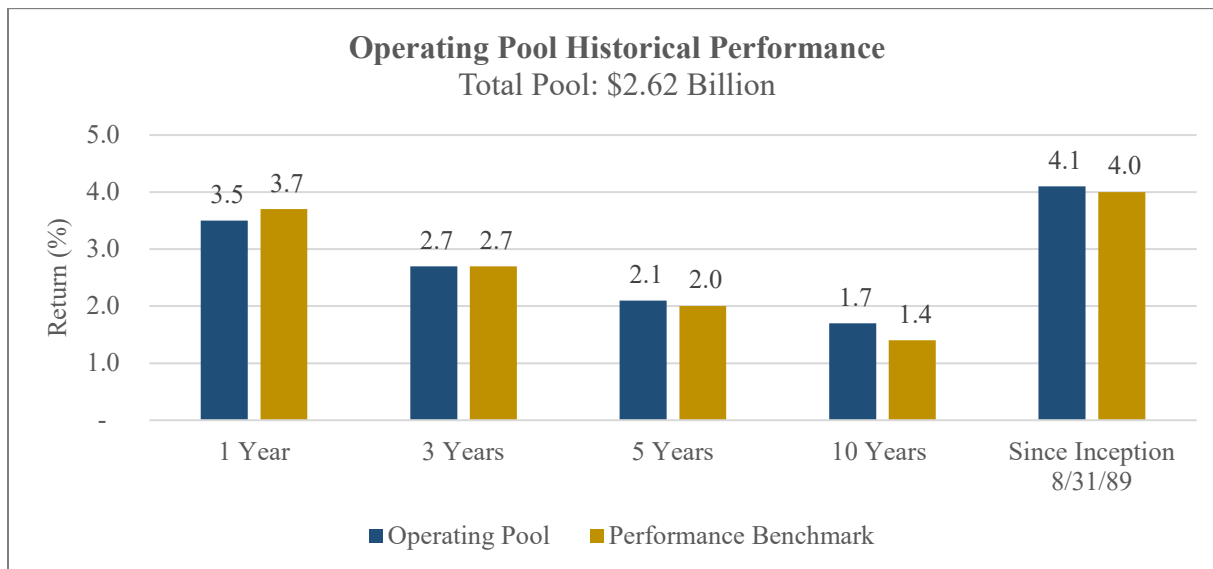


\*Note: The total operating pool market value does not include the permanent core allocation. This allocation is included in the endowment pool market value.

## Performance Measurement

Operating pool managers have consistently outperformed the performance benchmark over longer term periods. Modest underperformance over the one-year period is the result of spread widening in fixed income portfolios. 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 2020 fiscal year, the investment program distributed income of \$112.8 million in total to units across the University System after paying investment management fees. The substantial distribution is largely reflective of investment in the fixed income market at high interest rate levels relative to recent history. The summary of the distribution by source is shown in Figure 12.

**Figure 12**

<b>(\$ Millions)</b>	<b>Distribution</b>
Endowment Pool	25.0
Operating Pool	86.9
Endowment Farms	0.9
<b>Total Distribution</b>	<b>112.8</b>

### Program Costs

The most significant cost to the investment program is external counterparty (*i.e.*, investment manager, custody, investment consultant) fees. For fiscal year 2020, this comprised \$9.0 million or 26 basis points of total assets. Investment manager fees are net against performance. The FY20 Investment Summary and Schedule are enclosed in the appendices. Internally, the Investment Office is comprised of three full time employees with an annual salary cost to the System of approximately \$270k with an annual travel expense of \$4k and a technology expense of \$65k.

The FY20 Security Listing and FY20 Endowment Transaction Report have also been included as appendices to the report.

## Appendix A – Investment Fee Schedule

### Traditional Investments

<b>Firm</b>	<b>Terms</b>
<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

## Appendix A – Investment Fee Schedule

### Traditional Investments

<b>Firm</b>	<b>Terms</b>
<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 (US Equity Market Fund B)	0.03% flat fee
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

## Appendix A – 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	-	10% on Secondary
ASP 2004 Non-U.S. Fund	-	10% on Secondary
ASP 2006 U.S. Fund	0.20%	10% on Secondary
ASP 2006 Non-U.S. Fund	0.20%	10% on Secondary
ASP 2006 Direct Fund	0.19%	20%
ASP 2007 U.S. Fund	0.30%	10% on Secondary
ASP 2007 Non-U.S. Fund	0.30%	10% on Secondary
ASP 2007 Direct Fund	0.40%	20%
ASP 2008 U.S. Fund	0.40%	10% on Secondary
ASP 2008 Non-U.S. Fund	0.40%	10% on Secondary
ASP 2008 Direct Fund	0.59%	20%
ASP 2009 U.S. Fund	0.50%	10% on Secondary
ASP 2009 Non-U.S. Developed Fund	0.50%	10% on Secondary
ASP 2009 Non-U.S. Emerging Markets Fund	0.50%	10% on Secondary
ASP 2009 Direct Fund	0.79%	20%
ASP 2010 U.S. Fund	0.60%	10% on Secondary
ASP 2010 Non-U.S. Developed Fund	0.60%	10% on Secondary
ASP 2010 Non-U.S. Emerging Markets Fund	0.60%	10% on Secondary
ASP 2010 Direct Fund	0.99%	20%
ASP 2011 U.S. Fund	0.70%	10% on Secondary
ASP 2011 Non-U.S. Developed Fund	0.70%	10% on Secondary
ASP 2011 Non-U.S. Emerging Markets Fund	0.70%	10% on Secondary
ASP 2011 Direct Fund	1.19%	20%
ASP 2013 Global Fund	0.97%	10% - Secondary & Co- Investment, 20% Direct
ASP Co-Investment Fund III	0.93%	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.

## Appendix A – 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)
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 <sup>th</sup> year	20% (8% hurdle rate)
Illinois Ventures IETF II	2.5%	20%
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)
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)
<u>Hedge Funds</u>		
Davidson Kempner International	1.5%	20%
Elliott International	1.5%	20%
Malachite Capital	1.0%	15%



## Appendix A – Investment Fee Schedule

### Alternative Investments

<b>Firm</b>	<b>Terms</b>	
<u>Real Estate</u>	<u>Management Fee</u>	<u>Carried Interest</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

## University of Illinois System Investment Fee Summary

Investment Program or Manager	Investment Management Mode	Asset Class/Service	6/30/2020	Annual Fee	
				Dollars	Basis Points
<b>ENDOWMENT FUNDS</b>					
BlackRock US Equity Index Fund*	Passive	Domestic Equities	\$0	\$39,330	3
BlackRock ESG Insights Fund	Active	Domestic Equities	\$181,553,891	\$24,143	6
Ariel Capital Management	Active	Domestic Equities	\$23,650,850	\$197,370	83
BlackRock ACWI ex-US IMI Index Fund B	Passive	Foreign Equities	\$168,081,583	\$169,549	10
Private Equity Fund L.P. (s)	Active	Private Equity	\$1,560,976	\$64,405	413
Adams Street Partners L.P.	Active	Private Equity	\$24,368,061	\$210,978	87
Adams Street Partners Fund-of-Funds General Partners	Active	Private Equity	\$17,865,046	\$573,355	321
Oaktree Opportunities Fund X	Active	Private Equity	\$2,591,428	\$39,255	151
Oaktree Opportunities Fund Xb	Active	Private Equity	\$2,263,298	\$63,590	281
Clearlake Capital Partners IV	Active	Private Equity	\$6,931,109	\$103,000	149
Clearlake Capital Partners V	Active	Private Equity	\$6,250,325	\$113,751	182
Clearlake Capital Partners VI	Active	Private Equity	\$877,580	\$39,160	446
Clearlake Opportunities LP	Active	Private Equity	\$2,594,919	\$43,183	166
ParkerGale Capital II, LP	Active	Private Equity	\$1,783,136	\$200,000	280
Varsity Healthcare Partners III	Active	Private Equity	\$1,938,575	\$132,878	171
Attucks Asset Management, LLC	Active	Domestic Fixed Income	\$160,015,930	\$554,785	35
Artisan High Income Fund	Active	Domestic Fixed Income	\$10,694,417	\$12,059	55
Merit Mezzanine Fund VI	Active	Private Fixed Income	\$4,369,857	\$107,974	247
Davidson Kempner Int'l (BVI) Ltd.	Active	Diversifying Strategies	\$29,284,892	\$636,475	217
Elliott International	Active	Diversifying Strategies	\$2,181,362	\$73,406	168
Malachite Capital*	Active	Diversifying Strategies	\$1	\$174,678	61
BlackRock MOF	Active	Private Diversifying Strategies	\$2,884,066	\$58,439	203
Farmland - Internally Managed	Active	Farmland	\$37,215,104	\$51,010	14
Homestead Capital USA Farmland III	Active	Farmland	\$1,195,116	\$149,069	150
HART	Active	Real Estate	\$18,699,709	\$202,061	108
PRISA	Active	Real Estate	\$21,290,381	\$210,039	100
Vanguard REIT Fund	Passive	Real Estate	\$20,648,653	\$17,273	9
Vanguard Total Bond Market Index	Passive	Domestic Fixed Income	\$122,750	\$77	5
Northern Trust MMF	Active	Domestic Money Market	\$28,539,265	\$57,079	20
<b>Total Endowment Funds</b>			<b>\$761,587,233</b>	<b>\$4,318,369</b>	<b>57</b>
<b>OPERATING FUNDS POOL</b>					
JP Morgan Operating Money Market Fund	Active	Domestic Money Market	\$611,570,505	\$883,778	18
Illinois Public Treasurer Invest. Pool	Active	Domestic Money Market	\$5,693,828	\$4,102	5
Northern Trust MMF	Active	Domestic Money Market	\$136,010,560	\$253,676	20
Northern Short Duration	Active	Domestic Fixed Income	\$93,509,809	\$180,243	20
Galliard Capital	Active	Domestic Fixed Income	\$221,186,530	\$385,512	18
Income Research	Active	Domestic Fixed Income	\$165,610,215	\$274,840	20
Wells Capital	Active	Domestic Fixed Income	\$104,268,394	\$78,580	8
Income Research Intermediate	Active	Domestic Fixed Income	\$315,345,871	\$517,946	20
Neuberger Berman Intermediate	Active	Domestic Fixed Income	\$261,612,883	\$448,012	18
Neuberger Berman Enhanced Cash	Active	Domestic Fixed Income	\$212,238,368	\$264,635	13
Wells Conservative Income Fund	Active	Domestic Fixed Income	\$196,544,518	\$149,522	8
JP Morgan Managed Reserves	Active	Domestic Fixed Income	\$271,596,121	\$399,405	12
JP Morgan Collateralized Bank Balances	Active	Domestic Money Market	\$13,998,782	\$0	0
<b>Total Operating Funds</b>			<b>\$2,609,186,383</b>	<b>\$3,840,252</b>	<b>15</b>
<b>CONSTRUCTION/SEPARATELY INVESTED FUNDS</b>					
AFS 2018B & 2019 Project Funds	Active	Domestic Fixed Income	\$50,795,750	\$40,637	8
Separately Invested Accts in JP Morgan	Active	Domestic Money Market	\$44,062,847	\$79,313	18
Separately Invested Accts in Northern Trust	Active	Domestic Money Market	26,195,012.98	\$52,390	20
Separately Invested Accts in Wells Fargo	Active	Domestic Money Market	\$17,317,970	\$34,636	20
<b>Total Construction/Separately Invested Funds</b>			<b>\$138,371,580</b>	<b>\$206,976</b>	<b>15</b>
<b>Custody Fees</b>					
Northern Trust Custody		Domestic Custody Services	\$2,429,527,936	\$318,151	2
<b>ALL FUNDS</b>					
Fund Evaluation Group		Investment Consulting Services		\$272,500	
<b>Total Consulting Fees</b>			<b>\$3,370,773,615</b>	<b>\$272,500</b>	<b>1</b>
<b>Total Funds and Fees</b>			<b>\$3,509,145,196</b>	<b>\$8,956,248</b>	<b>26</b>
<b>FUNDS NOT INCLUDED IN ANALYSIS</b>					
Beneficial Interests in Trust	External Trustee Responsible for Management		\$60,501,966		
Non-Endowment Pool Endowment Farms	Internally Managed		\$67,583,291		
Debt Reserve Funds & Bond Payment Funds	No External Management Fees		\$3,554,425		
Other Misc Assets	No External Management Fees		\$3,773,536		
<b>Total UI Investments</b>			<b>\$3,644,558,414</b>		

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

COMPTROLLER'S REPORT OF ENDOWMENT INVESTMENT TRANSACTIONS  
JULY 1, 2019 THROUGH JUNE 30, 2020

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.  | 7/2/2019  | \$251,866   | Purchase Northern Trust Institutional Money Market Fund           |
|     | 7/2/2019  | \$251,866   | Sale Merit Mezzanine Fund VI, L.P.                                |
|     | Merit Mezzanine Fund VI, L.P. distribution received via wire transfer.                            |             |   |
| 2.  | 7/12/2019   | \$639,924   | Purchase Clearlake Capital Partners IV, L.P.                      |
|     | 7/12/2019   | \$639,924   | Sale Northern Trust Institutional Money Market Fund               |
|     | Staff initiated transaction to fund capital call from limited partnership.                        |             |   |
| 3.  | 7/12/2019   | \$1,093,696 | Purchase Northern Trust Institutional Money Market Fund           |
|     | 7/12/2019   | \$1,093,696 | Sale Clearlake Capital Partners IV, L.P.                          |
|     | Clearlake Capital Partners IV, L.P. distribution received via wire transfer.                      |             |   |
| 4.  | 7/23/2019   | \$181,595   | Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P. |
|     | 7/23/2019   | \$181,595   | Sale Northern Trust Institutional Money Market Fund               |
|     | Staff initiated transaction to fund capital call from limited partnership.                        |             |   |
| 5.  | 7/23/2019   | \$625,349   | Purchase Northern Trust Institutional Money Market Fund           |
|     | 7/23/2019   | \$625,349   | Sale BlackRock Multi-Alternative Opportunities Fund (A), L.P.     |
|     | BlackRock Multi-Alternative Opportunities Fund (A), L.P. distribution received via wire transfer. |             |   |
| 6.  | 7/29/2019   | \$4,736,680 | Purchase Northern Trust Institutional Money Market Fund           |
|     | 7/29/2019   | \$4,736,680 | Sale University of Illinois Operating Account                     |
|     | Staff initiated transaction to invest Operating Pool funds.                                       |             |   |
| 7.  | 7/30/2019   | \$1,077,535 | Purchase Clearlake Capital Partners V, L.P.                       |
|     | 7/30/2019   | \$1,077,535 | Sale Northern Trust Institutional Money Market Fund               |
|     | Staff initiated transaction to fund capital call from limited partnership.                        |             |   |
| 8.  | 7/30/2019   | \$719,699   | Purchase Northern Trust Institutional Money Market Fund           |
|     | 7/30/2019   | \$719,699   | Sale Clearlake Capital Partners V, L.P.                           |
|     | Clearlake Capital Partners V, L.P. distribution received via wire transfer.                       |             |   |
| 9.  | 7/31/2019   | \$4,700,000 | Purchase Vanguard REIT Index                                      |
|     | 7/31/2019   | \$4,700,000 | Sale Northern Trust Institutional Money Market Fund               |
|     | Staff initiated transaction to maintain asset allocation policy.                                  |             |   |
| 10. | 8/23/2019   | \$120,752   | Purchase Northern Trust Institutional Money Market Fund           |
|     | 8/23/2019   | \$120,752   | Sale Adams Street Partnership Fund - 2013 Global Fund, L.P.       |
|     | Adams Street Partnership Fund - 2013 Global Fund, L.P. distribution received via wire transfer.   |             |   |
| 11. | 8/26/2019   | \$485,099   | Purchase Clearlake Opportunities Partners (P), L.P.               |
|     | 8/26/2019   | \$485,099   | Sale Northern Trust Institutional Money Market Fund               |
|     | Staff initiated transaction to fund capital call from limited partnership.                        |             |   |

12.	8/26/2019	\$222,017	Purchase Northern Trust Institutional Money Market Fund
	8/26/2019	\$222,017	Sale Clearlake Opportunities Partners (P), L.P.
			Clearlake Opportunities Partners (P), L.P. distribution received via wire transfer.
13.	8/27/2019	\$1,581,084	Purchase Northern Trust Institutional Money Market Fund
	8/27/2019	\$1,581,084	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds.
14.	8/28/2019	\$2,500,000	Purchase Davidson Kempner International (BVI), Ltd.
	8/28/2019	\$2,500,000	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to maintain asset allocation policy.
15.	8/28/2019	\$105,331	Purchase Northern Trust Institutional Money Market Fund
	8/28/2019	\$105,331	Sale Adams Street Partnership Co-Investment Fund III A, L.P.
			Adams Street Partnership Fund - Co-Investment Fund III A, L.P. distribution received via wire transfer.
16.	9/6/2019	\$179,000	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	9/6/2019	\$179,000	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
17.	9/10/2019	\$433,769	Purchase Merit Mezzanine Fund VI, L.P.
	9/10/2019	\$433,769	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
18.	9/24/2019	\$119,834	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	9/24/2019	\$119,834	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
19.	9/24/2019	\$125,400	Purchase Northern Trust Institutional Money Market Fund
	9/24/2019	\$125,400	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.
20.	9/27/2019	\$302,667	Purchase Homestead Capital USA Farmland Fund III, L.P.
	9/27/2019	\$302,667	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
21.	9/27/2019	\$194,010	Purchase Northern Trust Institutional Money Market Fund
	9/27/2019	\$194,010	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.
22.	9/27/2019	\$115,961	Purchase Northern Trust Institutional Money Market Fund
	9/27/2019	\$115,961	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.
23.	9/30/2019	\$1,800,000	Purchase Vanguard REIT Index
	9/30/2019	\$22,052	Purchase Northern Trust Institutional Money Market Fund
	9/30/2019	\$1,822,052	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds and maintain asset allocation policy.
24.	10/24/2019	\$106,864	Purchase Northern Trust Institutional Money Market Fund
	10/24/2019	\$106,864	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.

## Appendix C

25.	10/31/2019	\$261,804	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	10/31/2019	\$261,804	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
26.	10/31/2019	\$2,000,000	Purchase Vanguard REIT Index
	10/31/2019	\$58,898	Purchase Northern Trust Institutional Money Market Fund
	10/31/2019	\$2,058,898	Sale University of Illinois Operating Account
	Staff initiated transaction to invest Operating Pool funds and maintain asset allocation policy.		
27.	11/1/2019	\$1,227,429	Purchase Varsity Healthcare Partners III-A, L.P.
	11/1/2019	\$1,227,429	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
28.	11/14/2019	\$120,634	Purchase Northern Trust Institutional Money Market Fund
	11/14/2019	\$120,634	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.		
29.	11/18/2019	\$391,942	Purchase Clearlake Capital Partners IV, L.P.
	11/18/2019	\$391,942	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
30.	11/18/2019	\$631,499	Purchase Northern Trust Institutional Money Market Fund
	11/18/2019	\$631,499	Sale Clearlake Capital Partners IV, L.P.
	Clearlake Capital Partners IV, L.P. distribution received via wire transfer.		
31.	11/25/2019	\$122,639	Purchase Northern Trust Institutional Money Market Fund
	11/25/2019	\$122,639	Sale Adams Street Partnership Fund - 2013 Global Fund, L.P.
	Adams Street Partnership Fund - 2013 Global Fund, L.P. distribution received via wire transfer.		
32.	11/27/2019	\$3,000,000	Purchase Vanguard REIT Index
	11/27/2019	\$97,157	Purchase Northern Trust Institutional Money Market Fund
	11/27/2019	\$3,097,157	Sale University of Illinois Operating Account
	Staff initiated transaction to invest Operating Pool funds and maintain asset allocation policy.		
33.	12/2/2019	\$107,234	Purchase Clearlake Opportunities Partners (P), L.P.
	12/2/2019	\$107,234	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
34.	12/5/2019	\$111,608	Purchase Northern Trust Institutional Money Market Fund
	12/5/2019	\$111,608	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.		
35.	12/13/2019	\$875,000	Purchase Oaktree Opportunities Fund Xb, L.P.
	12/13/2019	\$875,000	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
36.	12/23/2019	\$563,920	Purchase Clearlake Capital Partners V, L.P.
	12/23/2019	\$563,920	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
37.	12/23/2019	\$1,813,880	Purchase Northern Trust Institutional Money Market Fund
	12/23/2019	\$1,813,880	Sale University of Illinois Operating Account
	Staff initiated transaction to invest Operating Pool funds.		

38.	12/26/2019	\$102,443	Purchase Northern Trust Institutional Money Market Fund
	12/26/2019	\$102,443	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.
39.	12/27/2019	\$133,915	Purchase Northern Trust Institutional Money Market Fund
	12/27/2019	\$133,915	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.
40.	12/27/2019	\$2,097,300	Purchase Elliott International Limited - 8th Commitment
	12/27/2019	\$2,097,300	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
41.	12/27/2019	\$6,800,000	Purchase Attucks - Payden & Rygel
	12/27/2019	\$5,000,000	Sale BlackRock MSCI ACWI ex-US IMI Fund
	12/27/2019	\$1,800,000	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to maintain asset allocation policy.
42.	1/22/2020	\$257,992	Purchase Northern Trust Institutional Money Market Fund
	1/22/2020	\$257,992	Sale Clearlake Opportunities Partners (P), L.P.
			Clearlake Opportunities Partners (P), L.P. distribution received via wire transfer.
43.	1/31/2020	\$2,500,000	Purchase Vanguard REIT Index
	1/31/2020	\$72,730	Purchase Northern Trust Institutional Money Market Fund
	1/31/2020	\$2,572,730	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds and maintain asset allocation policy.
44.	2/3/2020	\$146,874	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	2/3/2020	\$146,874	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
45.	2/27/2020	\$143,275	Purchase Northern Trust Institutional Money Market Fund
	2/27/2020	\$143,275	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.
46.	2/28/2020	\$163,956	Purchase Northern Trust Institutional Money Market Fund
	2/28/2020	\$163,956	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.
47.	2/28/2020	\$1,800,000	Purchase BlackRock U.S. Equity Fund B
	2/28/2020	\$52,183	Purchase Northern Trust Institutional Money Market Fund
	2/28/2020	\$1,852,183	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds and maintain asset allocation policy.
48.	3/2/2020	\$455,772	Purchase Clearlake Capital Partners IV, L.P.
	3/2/2020	\$455,772	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
49.	3/2/2020	\$778,168	Purchase Northern Trust Institutional Money Market Fund
	3/2/2020	\$778,168	Sale Clearlake Capital Partners IV, L.P.
			Clearlake Capital Partners IV, L.P. distribution received via wire transfer.
50.	3/2/2020	\$360,337	Purchase Northern Trust Institutional Money Market Fund
	3/2/2020	\$360,337	Sale Clearlake Opportunities Partners (P), L.P.
			Clearlake Opportunities Partners (P), L.P. distribution received via wire transfer.

51.	3/3/2020	\$419,627	Purchase Clearlake Capital Partners V, L.P.
	3/3/2020	\$419,627	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
52.	3/3/2020	\$944,358	Purchase Northern Trust Institutional Money Market Fund
	3/3/2020	\$944,358	Sale Clearlake Capital Partners V, L.P.
	Clearlake Capital Partners V, L.P. distribution received via wire transfer.		
53.	3/10/2020	\$371,487	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	3/10/2020	\$371,487	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
54.	3/13/2020	\$319,131	Purchase Northern Trust Institutional Money Market Fund
	3/13/2020	\$319,131	Sale Adams Co-Investment Fund III A, L.P.
	Adams Street Co-Investment Fund III A, L.P. distribution received via wire transfer.		
55.	3/19/2020	\$293,843	Purchase Merit Mezzanine Fund VI, L.P.
	3/19/2020	\$293,843	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
56.	3/27/2020	\$151,160	Purchase ParkerGale Capital II, L.P.
	3/27/2020	\$151,160	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
57.	3/30/2020	\$1,863,765	Purchase Northern Trust Institutional Money Market Fund
	3/30/2020	\$1,863,765	Sale University of Illinois Operating Account
	Staff initiated transaction to invest Operating Pool funds.		
58.	3/31/2020	\$1,281,107	Purchase Homestead Capital USA Farmland Fund III, L.P.
	3/31/2020	\$1,281,107	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
59.	4/2/2020	\$1,050,000	Purchase Oaktree Opportunities Fund Xb, L.P.
	4/2/2020	\$1,050,000	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
60.	4/3/2020	\$955,461	Purchase Varsity Healthcare Partners III-A, L.P.
	4/3/2020	\$955,461	Sale Northern Trust Institutional Money Market Fund
	Staff initiated transaction to fund capital call from limited partnership.		
61.	4/8/2020	\$952,828	Purchase Northern Trust Institutional Money Market Fund
	4/8/2020	\$952,828	Sale AQR Delta Fund, L.P.
	Final redemption received.		
62.	4/13/2020	\$10,000,000	Purchase Artisan High Income Fund
	4/13/2020	\$10,000,000	Sale Attucks - Garcia Hamilton
	Staff initiated transaction to fund new investment.		
63.	4/17/2020	\$155,157	Purchase Northern Trust Institutional Money Market Fund
	4/17/2020	\$155,157	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.		
64.	4/17/2020	\$107,056	Purchase Northern Trust Institutional Money Market Fund
	4/17/2020	\$107,056	Sale Adams Street Partnership Fund - 2009 Non-U.S. Developed Fund, L.P.
	Adams Street Partnership Fund - 2009 Non-U.S. Developed Fund, L.P. distribution received via wire transfer.		

65.	4/24/2020	\$123,678	Purchase Northern Trust Institutional Money Market Fund
	4/24/2020	\$123,678	Sale Adams Street Partnership Fund - 2010 Non-U.S. Developed Fund, L.P.
			Adams Street Partnership Fund - 2010 Non-U.S. Developed Fund, L.P. distribution received via wire transfer.
66.	4/27/2020	\$187,732	Purchase Northern Trust Institutional Money Market Fund
	4/27/2020	\$187,732	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.	4/29/2020	\$816,926	Purchase Clearlake Capital Partners V, L.P.
	4/29/2020	\$816,926	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
68.	4/30/2020	\$2,222,900	Purchase Northern Trust Institutional Money Market Fund
	4/30/2020	\$2,222,900	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds.
69.	4/30/2020	\$101,572	Purchase Northern Trust Institutional Money Market Fund
	4/30/2020	\$101,572	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.
70.	4/30/2020	\$183,831	Purchase Northern Trust Institutional Money Market Fund
	4/30/2020	\$183,831	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.
71.	5/7/2020	\$227,055	Purchase Northern Trust Institutional Money Market Fund
	5/7/2020	\$227,055	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.
72.	5/7/2020	\$134,326	Purchase Northern Trust Institutional Money Market Fund
	5/7/2020	\$134,326	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.
73.	5/22/2020	\$877,580	Purchase Clearlake Capital Partners VI (USTE), L.P.
	5/22/2020	\$877,580	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
74.	5/28/2020	\$111,589	Purchase Northern Trust Institutional Money Market Fund
	5/28/2020	\$111,589	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.
75.	5/29/2020	\$272,195	Purchase Clearlake Capital Partners IV, L.P.
	5/29/2020	\$272,195	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
76.	5/29/2020	\$1,901,056	Purchase Northern Trust Institutional Money Market Fund
	5/29/2020	\$1,901,056	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds.
77.	6/3/2020	\$1,119,403	Purchase Northern Trust Institutional Money Market Fund
	6/3/2020	\$1,119,403	Sale Merit Mezzanine Fund VI, L.P.
			Merit Mezzanine Fund VI, L.P. distribution received via wire transfer.



78.	6/9/2020	\$326,437	Purchase Northern Trust Institutional Money Market Fund
	6/9/2020	\$326,437	Sale BlackRock Multi-Alternative Opportunities Fund (A), L.P.
			Multi-Alternative Opportunities Fund (A), L.P. distribution received via wire transfer.
79.	6/9/2020	\$121,878	Purchase BlackRock Multi-Alternative Opportunities Fund (A), L.P.
	6/9/2020	\$121,878	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
80.	6/23/2020	\$319,172	Purchase Northern Trust Institutional Money Market Fund
	6/23/2020	\$319,172	Sale Homestead Capital USA Farmland Fund III, L.P.
			Homestead Capital USA Farmland Fund III, L.P. distribution received via wire transfer.
81.	6/26/2020	\$557,094	Purchase Clearlake Opportunities Partners (P), L.P.
	6/26/2020	\$557,094	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
82.	6/29/2020	\$223,881	Purchase Merit Mezzanine Fund VI, L.P.
	6/29/2020	\$223,881	Sale Northern Trust Institutional Money Market Fund
			Staff initiated transaction to fund capital call from limited partnership.
83.	6/30/2020	\$15,003,307	Purchase Northern Trust Institutional Money Market Fund
	6/30/2020	\$15,003,307	Sale University of Illinois Operating Account
			Staff initiated transaction to invest Operating Pool funds.

### Miscellaneous Private Equity Transactions

The cumulative amount of 2020 fiscal year capital calls less than \$100,000 each are listed below:

- \* Adams Street Partners total \$19,050
- \* BlackRock Multi-Alternative Opportunities Fund (A), L.P. total \$272,814
- \* Clearlake Opportunities Partners (P), L.P. total \$36,642
- \* Homestead Capital USA Farmland Fund III, L.P. total \$37,979
- \* Illinois Emerging Technologies Fund III, L.P. total \$33,115

The cumulative amount of 2020 fiscal year distributions from private equity firms less than \$100,000 each are listed below:

- \* Adams Street Partners total \$2,128,577
- \* BlackRock Multi-Alternative Opportunities Fund (A), L.P. total \$125,868
- \* Clearlake Capital Partners IV, L.P. total \$2,131
- \* Clearlake Capital Partners V, L.P. total \$81,130
- \* Clearlake Opportunities Partners (P), L.P. total \$31,645
- \* Edgewater Growth Capital Partners, L.P. total \$5,078
- \* Homestead Capital USA Farmland Fund III, L.P. total \$4,382
- \* Illinois Emerging Technologies Fund II, L.P. total \$13,620
- \* Merit Mezzanine Fund VI, L.P. total \$160,914

University of Illinois System - Investment Office  
 Security Inventory  
 By Fund Group  
 June 30, 2020

**Appendix D**

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<b><u>CURRENT FUNDS</u></b>					
<b><u>Agency Funds</u></b>					
<b>1-901237 - DIA Dugout Club</b>					
JP MORGAN - DIA DUGOUT CLUB	0.01		328,324.92	328,324.92	328,324.92
<b>1-901238 - DIA Rebounders</b>					
JP MORGAN - DIA REBOUNDERS	0.01		75,416.31	75,416.31	75,416.31
<b>1-901239 - DIA Courtsiders</b>					
JP MORGAN - DIA COURTSIDERS	0.01		74,486.64	74,486.64	74,486.64
<b>1-901240 - DIA Quarterback Club</b>					
JP MORGAN - DIA QUARTERBACK CLUB	0.01		31,535.51	31,535.51	31,535.51
<b>1-901242 - DIA Strikers</b>					
JP MORGAN - DIA STRIKERS	0.01		147.64	147.64	147.64
<b>1-901243 - DIA On Deck Circle</b>					
JP MORGAN - DIA ON DECK CIRCLE	0.01		2,261.76	2,261.76	2,261.76
<b>1-901245 - DIA Advantage Illinois</b>					
JP MORGAN - DIA ADVANTAGE ILLINOIS	0.01		60,428.92	60,428.92	60,428.92
<b>1-901248 - DIA Networkers</b>					
JP MORGAN - DIA NETWORKERS	0.01		26,096.65	26,096.65	26,096.65
<b>9-901027 - 292 CARLI</b>					
JP MORGAN - CARLI	0.01		6,851,673.58	6,851,673.58	6,851,673.58
<b>TOTAL AGENCY FUNDS</b>				<b>7,450,371.93</b>	<b>7,450,371.93</b>

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<b>Operating Funds Pool</b>					
<b>51000 - Collateralized Bank Balances</b>					
COLLATERALIZED BANK BALANCES	0.00		13,998,782.07	13,998,782.07	13,998,782.07
<b>9-200100-Neuberger Intermediate</b>					
Asset-Backed Securities					
CHASE FDG MTG LN 2004-1 MTG LN	0.64	12/25/33	8,195.06	8,195.06	7,311.15
PVTPL HYUNDAI AUTO LEASE SECUR	2.92	07/15/21	229,960.23	229,957.13	230,981.14
WORLD OMNI AUTO RECEIVABLES TR	2.80	01/18/22	43,820.03	43,819.64	43,862.54
Commercial Mortgage Backed Securities					
CD 2017-CD3 MTG TR COML MTG PA	3.63	02/10/50	255,000.00	275,599.22	284,035.40
CD 2018-CD7 MTG TR COML MTG PA	4.28	08/15/51	400,000.00	461,171.88	470,513.12
CD COMMERCIAL MORT TR SER 2018	3.28	08/15/51	302,580.07	302,574.58	311,289.53
CITIGROUP COML MTG TR 2014-GC2	3.34	07/10/47	562,746.76	568,242.33	584,965.92
CITIGROUP COML MTG TR 2014-GC2	3.37	10/10/47	1,196,438.80	1,231,397.25	1,238,685.17
CITIGROUP COML MTG TR SR 2017-	3.47	10/12/50	255,000.00	275,091.21	283,646.24
CMO BANK 2019-BNK22 COML MTG P	2.98	11/15/62	460,000.00	493,003.97	508,549.92
CMO CITIGROUP COML MTG TR 2013	3.73	04/10/46	585,000.00	583,103.32	596,289.92
CMO CITIGROUP COML MTG TR 2017	2.01	08/15/50	255,742.10	255,740.67	256,764.38
CMO CITIGROUP COML MTG TR SER	4.41	11/10/51	535,000.00	622,752.54	636,075.41
CMO COMM 2013-CCRE12 MTG TR MT	4.05	10/10/46	665,000.00	709,828.91	715,863.92
CMO COMM 2014-CCRE21 MTG TR MT	3.53	12/10/47	423,993.30	436,348.73	455,722.97
CMO COMM 2017-COR2 MTG TR COML	2.11	09/10/50	123,712.30	123,711.16	124,667.59
CMO COMM MTG TR COML SER 2015-	3.76	08/10/48	435,000.00	442,544.53	477,164.99
CMO CSAIL 2017-CX9 COML MTG TR	2.02	09/15/50	111,378.72	111,378.57	112,097.32
CMO GS MGT SECS TR 2013-GCJ14	3.82	08/10/46	717,323.04	745,875.86	742,001.46
CMO GS MTG SECS TR 2015-GS1 CO	4.57	11/10/48	550,000.00	553,652.34	498,784.72
CMO JPMBB COML MTG SECS TR 201	3.80	09/15/47	950,000.00	1,000,240.24	1,032,530.68
CMO JPMBB COMM MTG SECS TST SE	3.80	08/15/48	415,000.00	422,408.40	457,731.18
CMO MORGAN STANLEY BK AMER MER	2.11	11/15/52	106,198.87	106,196.89	107,034.92
CMO MORGAN STANLEY CAP I TR 20	4.88	10/15/51	290,000.00	298,673.47	307,571.04
CMO MORGAN STANLEY CAP I TR 20	2.70	02/15/53	470,000.00	484,944.53	507,931.35
CMO SER 12-C9 CL A3 2.87% DUE	2.87	11/15/45	541,102.82	519,162.80	554,695.81
CMO UBS COML MTG TR 2017-C4 CO	2.13	10/15/50	87,099.70	87,097.95	87,417.20
CMO WELLS FARGO COML MTG TR 20	3.54	05/15/48	480,000.00	484,818.75	522,794.59
CMO WELLS FARGO COML MTG TR 20	3.16	08/15/51	248,311.56	248,305.60	254,686.88
CMO WELLS FARGO COML MTG TR 20	4.15	08/15/51	250,000.00	281,875.00	291,325.25
CMO WELLS FARGO COML MTG TR 20	4.30	01/15/52	850,000.00	977,068.36	1,001,396.22
CMOWELLS FARGO COML MTG TR 201	4.02	03/15/52	615,000.00	672,507.06	716,569.83
COMM 2012-CCRE4 MTG TR MTG PAS	3.25	10/15/45	515,000.00	517,759.58	523,363.70
COMM SER 2014-CR21 CLS AM 2.1	3.99	12/10/47	285,000.00	288,039.26	301,998.23
CSAIL 2019-C15 COML MTG TR SR	4.05	03/15/52	275,000.00	283,249.73	316,922.60
CSAIL SER 2015-C1 CL B 4.0437	4.04	04/15/50	530,000.00	533,951.76	519,468.95
DEUTSCHE BANK COMMERCIAL MTG T	3.28	05/10/49	663,000.00	682,271.00	720,879.41
GS MTG SECS SER 14-GC18 CL A4	4.07	01/10/47	565,000.00	604,142.57	610,509.73
GS MTG SECS TR 2019-GSA1 MTG P	3.05	11/10/52	580,000.00	597,395.94	639,537.12
J P MORGAN CHASE COML MTG SECS	3.50	04/15/46	480,000.00	476,681.25	461,927.95
PVTPL CMO ANGEL OAK MTG TR SER	2.62	11/25/59	670,707.64	670,705.89	675,582.54
PVTPL CMO GCAT 2019-NQM2 TR SE	2.86	09/25/59	922,306.57	922,299.29	937,513.56
PVTPL CMO GCAT 2019-NQM3 TR 0.	2.69	11/25/59	592,684.32	592,670.74	601,269.59
PVTPL CMO GS MTG SECS TR 2012-	3.75	11/10/45	435,000.00	429,103.71	441,013.27
PVTPL CMO J P MORGAN CHASE COM	5.61	08/15/46	395,000.00	412,481.84	401,510.47
PVTPL CMO NEW RESIDENTIAL MTG	2.71	11/25/59	664,609.66	664,609.66	674,771.41
PVTPL CMO STARWOOD MTG TR RESIDEN	2.61	09/27/49	624,157.58	624,148.92	626,097.46
PVTPL CMO VERUS SECURITIZATION	3.21	05/25/59	809,519.06	809,505.61	825,434.37
PVTPL CMO VERUS SECURITIZATION	2.64	11/25/59	478,253.79	478,253.63	486,020.58
PVTPL PERMANENT MASTER ISSUER	1.60	07/15/58	125,000.00	125,000.00	124,924.25
UBS COML MTG TR 2017-C2 COML M	3.49	08/15/50	405,000.00	402,800.98	445,298.92
WELLS FARGO COML MTG TR 2012-L	4.14	10/15/45	410,000.00	414,312.50	420,141.06
WELLS FARGO COML MTG TR 2015-L	4.06	04/15/50	437,500.00	432,390.14	401,131.15
WELLS FARGO COML MTG TR 2016-C	3.44	07/15/48	375,000.00	362,255.86	365,892.38

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
WFRBS COML MTG TR 2014-C22 MTG	4.07	09/15/57	390,000.00	415,883.20	413,544.34
Corporate Bonds					
ABBVIE INC 2.6% DUE	2.60	11/21/24	2,735,000.00	2,732,565.85	2,903,507.94
AMERICAN EXPRESS CO 3.7% DUE	3.70	11/05/21	545,000.00	544,880.10	566,772.75
AMGEN INC 2.2% DUE 02-21-2027/	2.20	02/21/27	570,000.00	568,785.90	601,103.30
ANHEUSER-BUSCH INBEV WORLDWIDE	4.75	01/23/29	685,000.00	682,842.25	827,681.34
APPLE INC 3.2% DUE 05-11-2027/	3.20	05/11/27	540,000.00	540,000.00	612,167.97
APPLE INC 3.25% DUE	3.25	02/23/26	790,000.00	825,036.50	884,853.06
AT&T INC 2.3% DUE 06-01-2027	2.30	06/01/27	565,000.00	564,163.80	584,927.83
AT&T INC 2.75% DUE 06-01-2031	2.75	06/01/31	1,705,000.00	1,702,254.95	1,775,227.42
AT&T INC 4.35% DUE 03-01-2029/	4.35	03/01/29	920,000.00	915,473.60	1,072,680.99
BANCO SANTANDER S A 2.746% DUE	2.75	05/28/25	1,800,000.00	1,800,000.00	1,865,367.09
BANK AMER CORP 2.592% DUE	2.59	04/29/31	410,000.00	410,000.00	433,839.69
BANK AMER CORP 3.366% DUE 01-2	3.37	01/23/26	1,140,000.00	1,100,362.20	1,245,100.33
BOEING CO FIXED 5.15% DUE 05-0	5.15	05/01/30	3,135,000.00	3,135,000.00	3,495,618.86
CAPITAL ONE FINL CORP 3.2% DUE	3.20	01/30/23	295,000.00	286,158.85	310,684.87
CHARTER COMMUNICATIONS OPER LL	4.46	07/23/22	310,000.00	315,387.80	330,643.89
CHARTER COMMUNICATIONS OPER LL	2.80	04/01/31	1,140,000.00	1,134,995.40	1,154,844.53
CHEVRON CORP NEW 1.995% DUE	2.00	05/11/27	1,130,000.00	1,130,000.00	1,183,234.70
CIGNA CORP NEW CORP 3.75% 07-1	3.75	07/15/23	964,000.00	1,011,879.70	1,046,408.51
CITIGROUP INC 2.876% DUE	2.88	07/24/23	655,000.00	655,000.00	681,681.06
CVS HEALTH CORP 3.0% DUE	3.00	08/15/26	455,000.00	454,485.85	497,971.68
CVS HEALTH CORP 4.3% DUE	4.30	03/25/28	455,000.00	448,602.70	532,153.72
DIAMOND 1 FIN CORP / DIAMOND 2	4.42	06/15/21	2,075,000.00	2,175,664.25	2,132,994.99
DISNEY WALT CO 1.75% DUE 01-13	1.75	01/13/26	565,000.00	563,536.65	581,298.53
DISNEY WALT CO 3.8% DUE 03-22-	3.80	03/22/30	690,000.00	688,068.00	806,981.80
DOMINION ENERGY INC 4.25% DUE	4.25	06/01/28	420,000.00	431,957.40	484,074.94
ENERGY TRANSFER OPER L P 2.9%	2.90	05/15/25	445,000.00	444,661.80	454,627.25
ENERGY TRANSFER OPER L P 3.75%	3.75	05/15/30	635,000.00	634,003.05	630,715.75
ENERGY TRANSFER PARTNERS L P N	4.95	06/15/28	820,000.00	818,515.80	880,593.47
ENTERPRISE PRODS OPER LLC 2.8%	2.80	02/15/21	675,000.00	674,635.50	684,334.04
EVERGY INC 2.45% DUE	2.45	09/15/24	675,000.00	673,825.50	712,936.74
EXXON MOBIL CORP 2.61% DUE	2.61	10/15/30	1,140,000.00	1,140,000.00	1,220,416.64
EXXON MOBIL CORP 3.294% DUE	3.29	03/19/27	845,000.00	845,000.00	948,273.84
FISERV INC 2.65% DUE	2.65	06/01/30	930,000.00	928,363.20	985,400.10
FISERV INC 3.2% DUE	3.20	07/01/26	570,000.00	569,960.10	630,881.64
FISERV INC 3.5% DUE 07-01-2029	3.50	07/01/29	285,000.00	284,521.20	320,374.45
GE CAP FDG LLC 4.05% DUE	4.05	05/15/27	1,710,000.00	1,708,358.40	1,802,687.06
GENERAL ELEC CO 3.45% DUE	3.45	05/01/27	1,140,000.00	1,138,233.00	1,166,806.25
GENERAL MOTORS FINANCIAL CO IN	3.20	07/06/21	1,025,000.00	1,039,604.50	1,036,347.05
GENERAL MTRS CO 6.8% DUE 10-01	6.80	10/01/27	610,000.00	608,627.50	710,808.60
GOLDMAN SACHS GROUP INC 3.272%	3.27	09/29/25	690,000.00	689,770.18	743,598.60
GOLDMAN SACHS GROUP INC 3.691%	3.69	06/05/28	570,000.00	546,099.90	638,520.42
GOLDMAN SACHS GROUP INC MEDIUM	3.85	07/08/24	370,000.00	383,893.50	407,953.48
HSBC HLDGS PLC 3.262%	3.26	03/13/23	830,000.00	830,000.00	859,845.42
INTERNATIONAL BUSINESS MACHS C	3.30	05/15/26	890,000.00	888,344.60	1,000,067.65
INTERSTATE PWR & LT CO 2.3% DU	2.30	06/01/30	515,000.00	512,811.25	524,708.96
JPMORGAN CHASE & CO 2.739% DUE	2.74	10/15/30	690,000.00	690,000.00	740,258.24
JPMORGAN CHASE & CO 2.956% DUE	2.96	05/13/31	640,000.00	640,000.00	678,773.45
JPMORGAN CHASE & CO 3.22% DUE	3.22	03/01/25	975,000.00	983,048.54	1,049,854.76
JPMORGAN CHASE & CO 3.782% DUE	3.78	02/01/28	1,255,000.00	1,226,160.10	1,419,319.95
KINDER MORGAN ENERGY PARTNERS	4.15	02/01/24	645,000.00	654,626.25	699,637.70
KINDER MORGAN INC DEL 4.3% DUE	4.30	06/01/25	570,000.00	576,429.60	639,507.07
MARATHON PETE CORP 4.5% DUE 05	4.50	05/01/23	2,280,000.00	2,278,654.80	2,457,176.57
MICROCHIP TECHNOLOGY INC 3.922	3.92	06/01/21	930,000.00	938,202.60	948,124.74
MINITUBISHI UFJ FINL GROUP INC	2.62	07/18/22	1,375,000.00	1,375,000.00	1,428,183.30
MORGAN STANLEY 3.625% DUE 01-2	3.63	01/20/27	705,000.00	708,247.63	795,973.98
MORGAN STANLEY FORMERLY MORGAN	3.77	01/24/29	920,000.00	986,295.20	1,047,417.68
MPLX LP 4% 03-15-2028	4.00	03/15/28	485,000.00	482,822.35	511,087.70

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
MYLAN INC FORMERLY MYLAN LABS	4.55	04/15/28	335,000.00	367,786.45	384,892.84
ORACLE CORP 2.5% DUE 04-01-202	2.50	04/01/25	1,815,000.00	1,814,328.45	1,943,905.15
PACIFIC GAS & ELEC CO 2.5% DUE	2.50	02/01/31	1,705,000.00	1,703,226.80	1,668,052.65
PHILIP MORRIS INTL INC 1.5% DU	1.50	05/01/25	1,130,000.00	1,124,485.60	1,156,793.83
PLAINS ALL AMERN PIPELINE L P/	3.55	12/15/29	325,000.00	312,523.25	316,632.90
PVTPL ABBVIE INC 2.95% DUE	2.95	11/21/26	795,000.00	794,053.95	864,680.39
PVTPL BROADCOM INC 3.15% DUE	3.15	11/15/25	1,140,000.00	1,138,449.60	1,213,327.39
PVTPL BROADCOM INC 4.7% DUE 04	4.70	04/15/25	970,000.00	969,903.00	1,092,971.14
PVTPL BROADCOM INC SR NT 144A	2.25	11/15/23	1,140,000.00	1,139,886.00	1,177,861.80
PVTPL BROADCOM INC SR NT 144A	5.00	04/15/30	345,000.00	343,464.75	396,533.62
PVTPL CARRIER GLOBAL CORP 2.72	2.72	02/15/30	145,000.00	144,988.40	145,629.66
PVTPL ERAC USA FIN LLC GTD NT	2.70	11/01/23	700,000.00	693,045.00	707,700.21
PVTPL T-MOBILE USA INC SR SECD	3.88	04/15/30	835,000.00	828,971.30	929,321.60
PVTPL UPJOHN INC GTD SR NT 144	2.70	06/22/30	1,705,000.00	1,699,663.35	1,749,827.66
PVTPL VOLKSWAGEN GROUP AMER FI	3.13	05/12/23	1,140,000.00	1,139,452.80	1,198,979.97
PVTPL VOLKSWAGEN GROUP AMER FI	3.35	05/13/25	1,140,000.00	1,138,803.00	1,216,648.86
PVTPLCARRIER GLOBAL CORP 2.49	2.49	02/15/27	715,000.00	715,000.00	728,366.67
T-MOBILE USA INC 3.75% DUE	3.75	04/15/27	1,710,000.00	1,709,264.70	1,894,970.70
TOTAL CAP INTL 2.829% 01-10-20	2.83	01/10/30	580,000.00	580,000.00	630,306.39
UNITED TECHNOLOGIES CORP 3.95%	3.95	08/16/25	800,000.00	798,640.00	910,271.63
VOLKSWAGEN GROUP AMER FIN LLC	4.25	11/13/23	635,000.00	647,616.74	694,887.33
WELLS FARGO & CO 2.879% DUE	2.88	10/30/30	1,120,000.00	1,120,000.00	1,198,168.32
WELLS FARGO & CO MEDIUM TERM S	2.19	04/30/26	1,710,000.00	1,710,000.00	1,768,084.17
U.S. Agency Bonds					
FED HOME LN MTG CORP DUE Q1689	3.50	04/01/43	292,795.57	292,612.56	320,293.93
FEDERAL FARM CR BKS FIXED 2.65	2.65	08/13/29	2,465,000.00	2,465,000.00	2,467,999.36
FEDERAL HOME LN MTG CORP #RA24	2.50	07/01/50	500,000.00	520,156.25	521,694.27
FEDERAL HOME LN MTG CORP 3% MB	3.00	10/01/49	381,645.75	387,668.60	402,225.38
FEDERAL HOME LN MTG CORP GOLD	4.00	11/01/41	19,329.98	20,846.16	21,227.70
FEDERAL HOME LN MTG CORP POOL	3.00	12/01/49	782,146.22	793,818.49	824,322.20
FEDERAL HOME LN MTG CORP POOL	4.50	06/01/34	2,082.82	1,989.74	2,253.79
FEDERAL HOME LN MTG CORP POOL	5.50	11/01/34	1,730.94	1,720.91	1,982.00
FEDERAL HOME LN MTG CORP POOL	5.50	10/01/34	8,533.66	9,071.01	9,763.95
FEDERAL HOME LN MTG CORP POOL	5.00	11/01/35	10,446.39	10,155.86	11,822.16
FEDERAL HOME LN MTG CORP POOL	5.00	07/01/35	7,291.15	7,792.41	8,346.46
FEDERAL HOME LN MTG CORP POOL	5.00	08/01/35	3,883.23	4,195.10	4,445.48
FEDERAL HOME LN MTG CORP POOL	5.50	12/01/36	4,163.44	4,301.99	4,578.09
FEDERAL HOME LN MTG CORP POOL	5.50	11/01/37	1,131.39	1,235.67	1,292.56
FEDERAL HOME LN MTG CORP POOL	5.00	01/01/38	16,409.73	17,621.21	18,769.27
FEDERAL HOME LN MTG CORP POOL	5.50	05/01/38	47,739.19	51,893.98	54,572.13
FEDERAL HOME LN MTG CORP POOL	5.50	06/01/38	625.42	678.28	687.71
FEDERAL HOME LN MTG CORP POOL	5.50	06/01/38	1,416.32	1,524.10	1,620.56
FEDERAL HOME LN MTG CORP POOL	5.50	12/01/38	7,662.33	8,247.17	8,770.88
FEDERAL HOME LN MTG CORP POOL	5.00	06/01/39	11,645.60	12,857.48	13,365.89
FEDERAL HOME LN MTG CORP POOL	4.50	10/01/39	16,356.95	16,561.41	18,192.84
FEDERAL HOME LN MTG CORP POOL	4.50	03/01/40	13,603.30	13,492.78	15,131.09
FEDERAL HOME LN MTG CORP POOL	4.50	12/01/39	9,414.19	10,200.80	10,458.07
FEDERAL HOME LN MTG CORP POOL	4.50	04/01/40	6,347.22	6,409.69	7,049.63
FEDERAL HOME LN MTG CORP POOL	4.50	08/01/40	3,262.62	3,469.58	3,626.09
FEDERAL HOME LN MTG CORP POOL	4.00	11/01/40	6,760.86	7,225.17	7,411.26
FEDERAL HOME LN MTG CORP POOL	4.00	01/01/41	450,708.02	474,863.16	487,371.93
FEDERAL HOME LN MTG CORP POOL	4.00	01/01/41	67,425.15	71,839.39	73,954.39
FEDERAL HOME LN MTG CORP POOL	4.50	03/01/41	30,790.81	32,566.11	34,212.14
FEDERAL HOME LN MTG CORP POOL	4.50	06/01/40	13,158.07	13,873.54	14,622.98
FEDERAL HOME LN MTG CORP POOL	3.50	04/01/42	584,307.38	583,759.58	632,414.84
FEDERAL HOME LN MTG CORP POOL	3.50	10/01/42	304,112.99	314,139.21	329,297.50
FEDERAL HOME LN MTG CORP POOL	5.50	01/01/32	317.41	314.11	349.11
FEDERAL HOME LN MTG CORP POOL	5.50	04/01/33	11,046.26	11,193.84	12,564.51
FEDERAL HOME LN MTG CORP POOL	5.50	04/01/27	17,959.57	19,545.07	19,876.27
FEDERAL HOME LN MTG CORP POOL	4.00	05/01/47	150,556.34	158,766.38	160,657.58
FEDERAL HOME LN MTG CORP POOL	4.00	06/01/47	202,541.62	213,657.69	216,023.12
FEDERAL HOME LN MTG CORP POOL	5.50	06/01/33	9,409.23	9,371.01	10,755.40

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FEDERAL HOME LN MTG CORP POOL	5.50	12/01/34	2,606.02	2,548.01	2,990.26
FEDERAL HOME LN MTG CORP POOL	5.00	01/01/34	29,253.94	28,760.26	33,555.44
FEDERAL HOME LN MTG CORP POOL	4.50	08/01/35	4,630.51	4,966.21	5,068.35
FEDERAL HOME LN MTG CORP POOL	5.00	08/01/35	9,828.54	9,637.33	11,275.65
FEDERAL HOME LN MTG CORP POOL	5.50	06/01/35	3,142.25	3,131.95	3,503.32
FEDERAL HOME LN MTG CORP POOL	5.00	06/01/36	13,177.99	12,507.76	15,120.62
FEDERAL HOME LN MTG CORP POOL	5.50	01/01/35	2,862.37	2,833.29	3,276.40
FEDERAL HOME LN MTG CORP POOL	5.00	05/01/37	8,531.61	9,183.46	9,804.26
FEDERAL HOME LN MTG CORP POOL	5.00	07/01/37	10,467.31	9,808.20	11,752.06
FEDERAL HOME LN MTG CORP POOL	5.00	03/01/38	11,638.72	12,513.45	13,165.95
FEDERAL HOME LN MTG CORP POOL	5.00	03/01/38	20,491.50	22,034.74	23,515.79
FEDERAL HOME LN MTG CORP POOL	5.00	03/01/38	13,529.99	14,570.15	15,541.74
FEDERAL HOME LN MTG CORP POOL	5.00	03/01/38	7,376.71	7,723.06	8,464.96
FEDERAL HOME LN MTG CORP POOL	5.50	01/01/39	1,506.53	1,621.63	1,725.76
FEDERAL HOME LN MTG CORP POOL	5.00	12/01/38	11,022.45	11,850.88	12,637.39
FEDERAL HOME LN MTG CORP POOL	4.00	01/01/41	19,489.25	20,354.07	21,255.43
FEDERAL HOME LN MTG CORP POOL	4.50	06/01/38	34,318.29	36,398.85	37,616.45
FEDERAL HOME LN MTG CORP POOL	4.50	08/01/41	128,791.64	139,618.17	143,122.94
FEDERAL HOME LN MTG CORP POOL	4.00	06/01/41	9,855.06	10,246.20	10,809.52
FEDERAL HOME LN MTG CORP POOL	4.00	07/01/42	67,289.20	69,118.63	74,087.25
FEDERAL HOME LN MTG CORP POOL	3.50	03/01/45	168,110.34	173,836.61	182,676.78
FEDERAL HOME LN MTG CORP POOL	3.00	07/01/43	91,740.13	88,314.19	98,319.12
FEDERAL HOME LN MTG CORP POOL	3.00	08/01/43	250,074.57	242,201.97	267,935.86
FEDERAL HOME LN MTG CORP POOL	3.00	09/01/43	264,387.39	254,404.75	283,230.47
FEDERAL HOME LN MTG CORP POOL	4.00	11/01/43	33,499.30	34,860.20	36,772.76
FEDERAL HOME LN MTG CORP POOL	3.00	01/01/45	251,934.31	251,875.29	268,065.46
FEDERAL HOME LN MTG CORP POOL	4.00	07/01/45	53,528.43	57,083.05	57,851.81
FEDERAL HOME LN MTG CORP POOL	3.50	03/01/46	135,985.12	134,285.33	145,201.15
FEDERAL HOME LN MTG CORP POOL	4.00	03/01/46	53,923.93	57,731.67	58,188.00
FEDERAL HOME LN MTG CORP POOL	3.50	04/01/46	216,047.23	210,916.12	230,533.55
FEDERAL HOME LN MTG CORP POOL	4.50	05/01/46	20,895.20	22,550.50	22,727.70
FEDERAL HOME LN MTG CORP POOL	4.50	09/01/46	59,892.63	63,991.53	65,145.33
FEDERAL HOME LN MTG CORP POOL	3.50	04/01/47	128,389.42	128,830.76	135,678.46
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/47	151,616.44	155,620.06	160,040.59
FEDERAL HOME LN MTG CORP POOL	4.00	08/01/47	165,509.11	173,888.01	176,345.73
FEDERAL HOME LN MTG CORP POOL	3.50	09/01/47	316,075.62	315,033.82	333,502.91
FEDERAL HOME LN MTG CORP POOL	3.50	10/01/47	513,474.46	527,741.31	541,413.51
FEDERAL HOME LN MTG CORP POOL	4.00	10/01/47	556,259.97	574,877.74	591,927.99
FEDERAL HOME LN MTG CORP POOL	4.00	11/01/47	505,335.59	520,495.66	538,795.50
FEDERAL HOME LN MTG CORP POOL	4.00	02/01/48	203,462.83	208,549.39	216,164.51
FEDERAL HOME LN MTG CORP POOL	4.00	05/01/48	132,032.45	133,682.85	140,460.59
FEDERAL HOME LN MTG CORP POOL	4.50	06/01/48	124,362.25	129,103.57	133,667.04
FEDERAL HOME LN MTG CORP POOL	4.00	07/01/48	149,930.45	153,339.04	158,848.82
FEDERAL HOME LN MTG CORP POOL	4.00	08/01/48	237,676.68	243,313.86	251,661.27
FEDERAL HOME LN MTG CORP POOL	5.00	02/01/26	129,834.89	140,465.14	141,692.58
FEDERAL HOME LN MTG CORP POOL	3.00	10/01/46	186,755.38	187,718.35	201,275.72
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/44	361,129.36	372,809.67	390,738.75
FEDERAL HOME LN MTG CORP POOL	4.00	08/01/47	233,279.41	237,544.05	251,466.32
FEDERAL HOME LN MTG CORP POOL	3.50	11/01/46	354,363.41	345,947.31	378,031.47
FEDERAL HOME LN MTG CORP POOL	4.00	11/01/47	494,712.28	501,708.93	525,835.29
FEDERAL HOME LN MTG CORP POOL	3.50	11/01/47	391,356.01	381,847.30	416,897.05
FEDERAL HOME LN MTG CORP POOL	4.00	12/01/48	135,237.73	138,343.97	143,393.36
FEDERAL HOME LN MTG CORP POOL	4.50	07/01/41	10,328.13	10,951.05	11,494.74
FEDERAL HOME LN MTG CORP POOL	4.00	02/01/42	66,342.97	69,639.39	72,839.26
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/43	115,582.06	113,613.53	126,931.99
FEDERAL HOME LN MTG CORP POOL	4.00	09/01/43	65,776.35	68,047.67	71,903.64
FEDERAL HOME LN MTG CORP POOL	4.00	09/01/43	81,431.29	85,490.13	89,424.95
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/47	250,673.31	249,067.43	265,438.94
FEDERAL HOME LN MTG CORP POOL	3.50	08/01/47	116,282.55	121,279.06	122,821.42
FEDERAL HOME LN MTG CORP POOL	3.50	10/01/47	353,156.39	357,901.94	373,579.64
FEDERAL HOME LN MTG CORP POOL	3.50	01/01/48	190,972.87	190,674.46	202,293.02
FEDERAL HOME LN MTG CORP POOL	4.00	02/01/48	194,837.09	200,103.79	208,439.97
FEDERAL HOME LN MTG CORP POOL	4.00	07/01/48	219,284.63	221,331.86	232,460.80
FEDERAL HOME LN MTG CORP POOL	5.77	09/15/43	1,120,082.88	204,261.90	223,310.05

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FEDERAL HOME LN MTG CORP POOL	3.00	02/01/50	857,440.61	877,671.62	903,676.71
FEDERAL HOME LN MTG CORP POOL	4.50	08/01/48	105,343.18	109,820.28	113,302.37
FEDERAL HOME LN MTG CORP Q1745	3.50	04/01/43	169,274.08	175,886.35	183,307.05
FEDERAL HOME LN MTG CORP Q3386	4.00	06/01/45	61,046.92	64,747.87	66,181.30
FEDERAL HOME LN MTG CORP Q5-23	3.50	11/01/47	397,125.81	397,932.47	419,408.34
FEDERAL HOME LN MTG CORP SR 00	5.87	10/25/49	1,104,207.47	220,887.99	218,647.88
FEDERAL HOME LN MTG CORP V8199	4.00	10/01/45	185,093.08	194,940.65	199,937.65
FEDERAL NATL MTG ASSN GTD MTG	4.00	12/01/40	121,326.14	126,861.64	133,233.95
FEDERAL NATL MTG ASSN GTD MTG	4.50	02/01/41	13,280.59	14,048.36	14,777.04
FEDERAL NATL MTG ASSN GTD MTG	4.50	03/01/41	20,032.94	21,200.48	22,286.90
FEDERAL NATL MTG ASSN GTD MTG	4.50	02/01/41	8,863.12	9,333.95	9,858.10
FEDERAL NATL MTG ASSN GTD MTG	4.00	03/01/41	297,468.91	313,457.87	326,580.00
FEDERAL NATL MTG ASSN GTD MTG	4.50	04/01/41	52,889.91	55,945.54	56,803.92
FEDERAL NATL MTG ASSN GTD MTG	4.50	04/01/41	16,877.16	18,067.76	18,779.05
FEDERAL NATL MTG ASSN GTD MTG	4.50	06/01/41	8,510.30	9,079.43	9,441.56
FEDERAL NATL MTG ASSN GTD MTG	4.50	09/01/41	4,433.35	4,689.48	4,932.87
FEDERAL NATL MTG ASSN GTD MTG	4.50	11/01/41	12,994.84	13,948.12	14,467.12
FEDERAL NATL MTG ASSN GTD MTG	3.50	12/01/41	506,132.28	506,685.87	558,588.24
FEDERAL NATL MTG ASSN GTD MTG	4.00	12/01/41	127,842.21	132,017.05	141,191.33
FEDERAL NATL MTG ASSN GTD MTG	4.00	02/01/41	116,188.52	121,634.87	128,278.27
FEDERAL NATL MTG ASSN GTD MTG	4.50	11/01/41	79,733.59	85,128.07	88,741.27
FEDERAL NATL MTG ASSN GTD MTG	4.00	12/01/41	125,337.30	129,528.26	140,134.77
FEDERAL NATL MTG ASSN GTD MTG	4.00	07/01/42	301,579.40	317,789.30	331,182.00
FEDERAL NATL MTG ASSN GTD MTG	5.00	07/01/37	11,112.84	12,046.99	12,745.98
FEDERAL NATL MTG ASSN GTD MTG	5.00	02/01/25	119,487.16	129,652.91	130,260.75
FEDERAL NATL MTG ASSN GTD MTG	3.50	01/01/44	85,987.13	87,935.28	95,456.25
FEDERAL NATL MTG ASSN GTD MTG	4.00	02/01/45	445,209.93	453,880.15	480,366.71
FEDERAL NATL MTG ASSN GTD MTG	4.00	06/01/45	124,925.31	132,323.24	137,081.77
FHLMC G60919 4.5% 09-01-2046	4.50	09/01/46	76,855.03	82,114.81	83,835.69
FHLMC GOLD C01418 5.5 10-01-20	5.50	10/01/32	15,525.21	15,365.70	17,604.39
FHLMC GOLD G02561 5.5 02-01-20	5.50	02/01/37	1,003.05	1,064.82	1,152.77
FHLMC GOLD G02667 5.0 01-01-20	5.00	01/01/37	15,194.36	16,409.91	17,424.51
FHLMC GOLD G08178 5.0 02-01-20	5.00	02/01/37	1,532.97	1,580.84	1,761.11
FHLMC GOLD G08372 4.5 11-01-20	4.50	11/01/39	33,663.36	35,893.58	37,421.02
FHLMC GOLD G08721 3.0 09-01-20	3.00	09/01/46	34,608.00	34,667.48	36,669.17
FHLMC GOLD POOL# G67710 3.5%	3.50	03/01/48	433,152.03	426,181.00	465,192.27
FHLMC GOLD POOL#V83204 4.5% 05	4.50	05/01/47	60,591.07	64,946.07	65,120.62
FHLMC GOLD Q00232 4.5 04-01-20	4.50	04/01/41	14,753.76	15,807.26	16,391.74
FHLMC GOLD Q02583 4.5 08-01-20	4.50	08/01/41	4,830.47	5,087.85	5,224.41
FHLMC GOLD Q04068 4.0 10-01-20	4.00	10/01/41	79,425.95	84,092.26	85,909.45
FHLMC GOLD Q05926 4.0% 02-01-2	4.00	02/01/42	105,201.31	110,461.38	115,116.53
FHLMC GOLD Q30470 4.0	4.00	12/01/44	27,538.25	29,388.48	29,603.16
FHLMC GOLD Q35614 3.5 08-01-20	3.50	08/01/45	132,164.30	136,645.50	142,186.68
FHLMC GOLD Q38470 4.0 01-01-20	4.00	01/01/46	35,598.00	37,989.75	38,190.57
FHLMC GOLD Q39438 4.0 03-01-20	4.00	03/01/46	354,857.13	362,286.96	382,531.07
FHLMC GOLD Q39644 3.5 03-01-20	3.50	03/01/46	333,830.19	325,640.92	356,730.42
FHLMC GOLD Q40097 4.5 04-01-20	4.50	04/01/46	64,068.16	67,494.32	68,944.62
FHLMC GOLD Q40375 3.5 05-01-20	3.50	05/01/46	106,880.50	108,183.11	114,070.96
FHLMC GOLD Q40553 4.0% 05-01-2	4.00	05/01/46	136,121.52	143,735.83	146,721.07
FHLMC GOLD Q45458 4.0 08-01-20	4.00	08/01/46	156,176.32	164,839.21	168,905.40
FHLMC GOLD Q46283 4.0% DUE	4.00	02/01/47	182,806.01	185,548.11	194,954.58
FHLMC GOLD Q47623 4.0% DUE	4.00	04/01/47	223,731.40	228,870.24	239,659.52
FHLMC GOLD Q49394 4.5% 07-01-2	4.50	07/01/47	162,420.52	168,917.35	174,917.22
FHLMC GOLD V80509 4.0 10-01-20	4.00	10/01/43	258,729.86	275,021.78	284,040.87
FHLMC GOLD V81873 4.0 08-01-20	4.00	08/01/45	12,901.03	13,779.93	13,969.91
FHLMC MULTICLASS SER 004572 CL	5.87	04/15/46	1,525,616.31	282,541.41	324,615.45
FHLMC MULTICLASS SER 4031 CL P	4.00	03/15/42	1,176,817.20	195,491.30	148,652.84
FHLMC MULTICLASS SER 4385 CL I	4.50	09/15/44	799,069.06	170,135.25	135,292.86
FHLMC PC GOLD Q49100 4.0% 07-0	4.00	07/01/47	193,409.29	203,321.52	206,221.85
FHLMC POOL # QA1790 3.0%	3.00	08/01/49	198,770.17	203,025.09	209,488.53
FHLMC POOL #QA7325 3.0% 02-01-	3.00	02/01/50	372,518.38	382,588.02	393,705.33
FHLMC POOL #RA1313 3.0% DUE 08	3.00	08/01/49	290,227.82	294,354.49	305,877.89
FHLMC POOL #ZA7141 3.0%	3.00	06/01/49	377,866.23	386,073.02	398,242.06
FHLMC POOL G0-8768 4.5%	4.50	06/01/47	318,161.47	339,376.38	341,792.80

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FHLMC POOL#SD8024 3.0% 10-01-2	3.00	11/01/49	426,808.15	433,125.51	449,823.09
FHLMC Q49888 3.5% DUE 08-01-20	3.50	08/01/47	360,095.34	360,883.06	380,958.64
FHLMC V83421 4.0%	4.00	09/01/47	399,232.93	418,009.37	424,593.88
FNMA POOL #BJ0648 3.5% 03-01-	3.50	03/01/48	305,618.27	311,826.15	323,064.27
FNMA #B02200 3.5% 09-01-2049	3.50	09/01/49	318,170.98	329,108.12	334,737.32
FNMA FLTG RT SER 16-95 CL US	5.82	12/25/46	959,597.70	165,723.97	194,359.03
FNMA NT 5.625% DUE 07-15-2037	5.63	07/15/37	280,000.00	378,520.80	451,486.85
FNMA POOL # CA4140 3.0%	3.00	02/01/48	271,664.03	278,455.62	286,313.08
FNMA POOL #254799 5.0% DUE 07-	5.00	07/01/23	206,105.28	222,811.81	224,688.81
FNMA POOL #310163 5.0% DUE 09-	5.00	09/01/25	39,022.97	42,135.67	42,541.49
FNMA POOL #535533 8.0% DUE 10-	8.00	10/01/30	5,857.64	6,271.34	7,075.13
FNMA POOL #535661 7.5% DUE 01-	7.50	01/01/31	1,250.11	1,318.86	1,440.74
FNMA POOL #711131 5.0% DUE 06-	5.00	06/01/33	1,703.26	1,666.79	1,918.64
FNMA POOL #735795 5.0% DUE 06-	5.00	06/01/35	17,974.51	17,840.60	20,616.94
FNMA POOL #735925 5.0% DUE 10-	5.00	10/01/35	145,853.59	158,729.73	167,408.65
FNMA POOL #779344 5.0% DUE 06-	5.00	06/01/34	11,067.74	10,780.66	12,691.06
FNMA POOL #820341 5.0% DUE 09-	5.00	09/01/35	23,925.81	25,873.53	27,432.27
FNMA POOL #843432 5.0% DUE 08-	5.00	08/01/33	18,678.99	17,873.47	21,421.31
FNMA POOL #888405 5.0% DUE 12-	5.00	12/01/36	12,031.40	12,593.49	13,823.00
FNMA POOL #889749 5.5% DUE 06-	5.50	06/01/38	6,719.43	7,162.50	7,715.01
FNMA POOL #930606 4.0% DUE 02-	4.00	02/01/39	19,412.61	20,110.24	21,282.79
FNMA POOL #949707 5.5% DUE 09-	5.50	09/01/37	14,129.98	15,597.61	16,187.21
FNMA POOL #AA8487 4.5% DUE 07-	4.50	07/01/39	17,808.31	17,809.69	19,657.05
FNMA POOL #AB0535 5.5% DUE 01-	5.50	01/01/39	280,238.42	308,634.43	320,011.22
FNMA POOL #AB1389 4.5% DUE 08-	4.50	08/01/40	238,443.17	257,965.74	265,015.77
FNMA POOL #AB3419 4.5% DUE 08-	4.50	08/01/41	19,931.30	21,142.77	22,183.36
FNMA POOL #AB4115 4.0% DUE 12-	4.00	12/01/41	236,497.69	249,209.44	259,644.72
FNMA POOL #AB5937 3.5% DUE 08-	3.50	08/01/42	468,870.44	468,723.91	507,563.45
FNMA POOL #AB7965 3.5% DUE 02-	3.50	02/01/43	177,048.49	175,084.34	191,662.93
FNMA POOL #AB9358 3.5% DUE 05-	3.50	05/01/43	416,505.32	429,456.03	450,887.66
FNMA POOL #AB9965 4.0% DUE 07-	4.00	07/01/43	26,814.23	27,886.77	29,449.12
FNMA POOL #AC6795 4.5% DUE 12-	4.50	12/01/39	16,653.21	16,710.46	18,515.13
FNMA POOL #AD0311 5.0% DUE 05-	5.00	05/01/38	12,665.86	13,714.75	14,541.70
FNMA POOL #AD7859 5.0% DUE 06-	5.00	06/01/40	8,315.44	8,963.77	9,495.68
FNMA POOL #AD8950 5.0% DUE 07-	5.00	07/01/40	2,133.59	2,258.58	2,452.15
FNMA POOL #AE0025 5.5% DUE 01-	5.50	01/01/40	15,366.89	16,332.11	17,653.67
FNMA POOL #AE0313 4.5% DUE 09-	4.50	09/01/40	71,355.75	75,313.74	79,386.22
FNMA POOL #AE4476 4.0% DUE 03-	4.00	03/01/41	194,900.16	205,376.06	213,860.11
FNMA POOL #AE5745 5.0% DUE 02-	5.00	02/01/34	22,743.85	24,080.00	24,980.68
FNMA POOL #AE8259 5.0% DUE 11-	5.00	11/01/40	56,064.00	61,880.63	63,170.30
FNMA POOL #AL8341 4.5% DUE 11-	4.50	11/01/45	71,889.74	78,578.87	79,639.16
FNMA POOL #AO1214 3.5% DUE 04-	3.50	04/01/42	21,204.64	22,013.08	22,944.26
FNMA POOL #AP3647 3.5% DUE 09-	3.50	09/01/42	451,731.78	465,919.00	488,844.64
FNMA POOL #AS1540 3.5% DUE 01-	3.50	01/01/44	38,474.06	39,649.29	42,066.49
FNMA POOL #AS3470 4.0% DUE 10-	4.00	10/01/44	171,690.60	179,899.57	186,504.80
FNMA POOL #AS4797 3.5% DUE 04-	3.50	04/01/45	36,375.95	38,106.65	39,108.62
FNMA POOL #AS5662 4.0% DUE 08-	4.00	08/01/45	25,314.66	27,131.18	27,342.54
FNMA POOL #AS5823 3.5% DUE 09-	3.50	09/01/45	291,276.04	294,234.31	311,929.41
FNMA POOL #AS6400 4.0% DUE 12-	4.00	12/01/45	165,197.20	175,883.40	177,032.47
FNMA POOL #AS6532 4.5% DUE 01-	4.50	01/01/46	112,582.73	117,015.68	122,295.66
FNMA POOL #AS6795 4.0% DUE 03-	4.00	03/01/46	189,350.34	192,663.96	202,350.58
FNMA POOL #AS7388 3.5% DUE 06-	3.50	06/01/46	456,132.98	465,113.10	483,901.12
FNMA POOL #AS7492 4.0% DUE 07-	4.00	07/01/46	122,976.75	125,167.26	131,913.47
FNMA POOL #AS7580 3.0% DUE 07-	3.00	07/01/46	383,689.29	395,259.93	406,240.62
FNMA POOL #AS7648 4.0% DUE 08-	4.00	08/01/46	233,079.56	236,357.24	249,133.25
FNMA POOL #AS8056 3.0% DUE 10-	3.00	10/01/46	188,417.47	199,369.24	199,447.87
FNMA POOL #AS8141 4.0% DUE 10-	4.00	10/01/46	322,316.16	337,475.08	345,588.85
FNMA POOL #AS8144 4.0% DUE 10-	4.00	10/01/46	152,603.47	161,402.02	164,018.60
FNMA POOL #AS8269 3.0% DUE 11-	3.00	11/01/46	240,064.76	254,243.59	254,082.12
FNMA POOL #AS8528 3.5% DUE 12-	3.50	12/01/46	249,473.32	242,184.04	265,043.55
FNMA POOL #AS8659 4.0% DUE 01-	4.00	01/01/47	107,897.29	114,210.98	115,513.10
FNMA POOL #AS8661 4.0% DUE 01-	4.00	01/01/47	232,924.44	236,527.50	248,612.14
FNMA POOL #AS9394 4.5% DUE 04-	4.50	04/01/47	609,922.20	651,949.65	658,767.08
FNMA POOL #AS9664 4.0% DUE 06-	4.00	06/01/47	92,310.56	97,603.99	98,370.84



## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA POOL #AS9829 3.5% DUE 06-	3.50	06/01/47	205,700.75	211,164.69	217,192.74
FNMA POOL #AS9831 4.0% DUE 06-	4.00	06/01/47	217,560.18	229,237.03	231,677.44
FNMA POOL #AS9884 4.0% DUE 07-	4.00	07/01/47	212,225.06	218,260.20	225,922.19
FNMA POOL #AS9975 4.0% DUE 07-	4.00	07/01/47	160,307.78	168,523.56	170,670.53
FNMA POOL #AU1529 4.0% DUE 09-	4.00	09/01/43	126,096.19	130,627.79	137,809.25
FNMA POOL #AU2983 4.0% DUE 08-	4.00	08/01/43	199,109.32	206,350.37	218,677.00
FNMA POOL #AU3742 3.5% DUE 08-	3.50	08/01/43	136,890.50	136,163.28	148,860.70
FNMA POOL #AU4386 4.0% DUE 10-	4.00	10/01/43	180,971.28	191,688.17	198,755.01
FNMA POOL #AV0664 4.5% DUE 12-	4.50	12/01/43	35,612.29	38,349.99	39,636.94
FNMA POOL #AW0598 4.0% DUE 02-	4.00	02/01/44	32,980.72	34,557.59	36,087.25
FNMA POOL #AX0118 4.0% DUE 09-	4.00	09/01/44	253,618.61	260,751.64	278,018.85
FNMA POOL #AX0227 4.0% DUE 09-	4.00	09/01/44	89,760.24	95,117.81	95,616.15
FNMA POOL #AY1759 3.5% DUE 02-	3.50	02/01/45	433,567.76	445,490.86	466,356.90
FNMA POOL #AZ0814 3.5% DUE 07-	3.50	07/01/45	192,535.74	199,485.09	206,999.78
FNMA POOL #AZ0869 4.0% DUE 07-	4.00	07/01/45	343,439.54	356,513.18	368,732.32
FNMA POOL #AZ4788 4.0% DUE 10-	4.00	10/01/45	391,191.66	399,565.61	422,441.15
FNMA POOL #BA4244 4.0% DUE 11-	4.00	11/01/45	17,161.93	18,175.56	18,419.63
FNMA POOL #BC0300 3.5% DUE 03-	3.50	03/01/46	326,553.09	321,756.82	347,996.51
FNMA POOL #BC0793 3.5% DUE 04-	3.50	04/01/46	397,984.33	409,302.00	425,847.55
FNMA POOL #BC4114 3.5% DUE 02-	3.50	02/01/46	328,884.02	337,722.77	349,577.86
FNMA POOL #BE2975 4.0% DUE 01-	4.00	01/01/47	261,881.80	266,628.40	285,233.56
FNMA POOL #BE3619 4.0% DUE 05-	4.00	05/01/47	209,115.69	219,636.83	222,957.12
FNMA POOL #BE3702 4.0% DUE 06-	4.00	06/01/47	189,013.03	198,581.80	201,692.81
FNMA POOL #BE3767 3.5% DUE 07-	3.50	07/01/47	202,371.45	208,252.87	214,173.68
FNMA POOL #BE5475 3.5% DUE 02-	3.50	02/01/47	73,480.34	75,489.56	77,832.47
FNMA POOL #BH4019 4.0% 09-01-2	4.00	09/01/47	409,745.86	426,967.99	437,459.76
FNMA POOL #BH7058 3.5% DUE 12-	3.50	12/01/47	143,807.30	142,616.41	151,975.23
FNMA POOL #BH9360 4.0% DUE 10-	4.00	10/01/47	181,191.76	180,738.80	197,010.44
FNMA POOL #BJ0650 3.5% DUE 03-	3.50	03/01/48	316,332.41	322,708.48	335,546.69
FNMA POOL #BJ1662 3.5% DUE 12-	3.50	12/01/47	85,240.96	86,066.73	90,188.54
FNMA POOL #BJ8783 3.5% DUE 02-	3.50	02/01/48	189,939.52	192,937.00	200,527.20
FNMA POOL #BK2009 4.0% DUE 04-	4.00	04/01/48	141,784.55	145,772.24	150,452.95
FNMA POOL #BK7478 4.0% DUE 07-	4.00	07/01/48	243,935.58	247,899.53	258,713.39
FNMA POOL #BK7608 4.0% DUE 09-	4.00	09/01/48	218,850.78	223,877.51	231,671.52
FNMA POOL #BM1761 4.0% DUE 08-	4.00	08/01/44	309,375.66	323,684.30	339,573.80
FNMA POOL #BM2005 4.0% DUE 12-	4.00	12/01/47	226,591.60	233,920.43	241,165.55
FNMA POOL #BM2007 4.0% DUE 09-	4.00	09/01/48	402,436.50	408,049.66	426,724.86
FNMA POOL #BM3065 3.5% DUE 12-	3.50	12/01/47	515,715.75	507,093.63	545,357.36
FNMA POOL #BM3392 4.0% DUE 01-	4.00	01/01/48	275,679.55	280,460.88	293,693.57
FNMA POOL #BM3590 3.5% DUE 03-	3.50	03/01/48	442,725.12	442,863.51	475,983.59
FNMA POOL #BM3688 3.5% DUE 02-	3.50	02/01/47	307,402.32	305,625.15	328,229.11
FNMA POOL #BM3900 4.0% DUE 04-	4.00	04/01/48	440,083.32	445,446.85	469,109.59
FNMA POOL #BM3905 5.0% DUE 08-	5.00	08/01/31	264,147.34	281,647.10	287,964.25
FNMA POOL #BM3932 3.5% DUE 10-	3.50	10/01/46	329,568.19	324,727.66	351,262.80
FNMA POOL #BM4991 4.0% DUE 09-	4.00	09/01/48	239,157.28	241,997.28	253,531.29
FNMA POOL #BM5024 3.0% DUE 11-	3.00	11/01/48	203,668.76	214,775.08	214,651.27
FNMA POOL #BM5179 3.0% DUE 07-	3.00	07/01/47	222,195.45	235,735.49	235,015.90
FNMA POOL #BN4180 4.0% DUE 12-	4.00	12/01/48	357,484.58	362,050.90	378,706.70
FNMA POOL #BN8330 3.5%	3.50	09/01/49	430,644.96	445,751.91	452,736.61
FNMA POOL #BO2201 3.0%	3.00	09/01/49	628,053.00	635,314.87	661,919.75
FNMA POOL #BO5299 3.0%	3.00	11/01/49	413,592.34	423,576.72	438,272.27
FNMA POOL #BO6164 3.0% DUE 01-	3.00	01/01/50	236,183.39	241,423.71	248,919.20
FNMA POOL #BO8947 3.0%	3.00	01/01/50	589,435.66	605,216.13	621,453.79
FNMA POOL #BO9012 3.0%	3.00	02/01/50	246,911.78	253,007.42	260,954.56
FNMA POOL #CA0182 4.0% DUE 08-	4.00	08/01/47	196,503.85	204,701.75	210,554.02
FNMA POOL #CA0862 3.5% 09-01-2	3.50	09/01/47	111,827.02	111,792.08	117,921.60
FNMA POOL #FM0040 3.0% DUE 10-	3.00	10/01/41	307,509.59	318,212.38	329,409.09
FNMA POOL #FM1000 3.0% DUE 04-	3.00	04/01/47	1,208,846.76	1,269,276.29	1,279,103.63
FNMA POOL #FM1239 3.5% DUE 11-	3.50	11/01/48	0.01	0.01	0.01
FNMA POOL #FM1370 3.0% DUE 04-	3.00	04/01/46	115,227.87	122,141.55	122,069.18
FNMA POOL #FM1467 3.0% DUE 12-	3.00	12/01/47	248,435.26	253,869.77	264,703.77
FNMA POOL #FM1572 3.0% DUE 09-	3.00	09/01/48	584,073.50	602,325.79	618,479.24
FNMA POOL #FM2239 3.0% DUE 12-	3.00	12/01/48	407,175.88	419,900.12	430,460.21
FNMA POOL #FM2385 3.0% DUE 09-	3.00	09/01/48	535,561.45	566,607.29	564,604.48

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA POOL #FM2612 3.5% DUE 05-	3.50	05/01/49	0.01	0.01	0.01
FNMA POOL #FM2915 3.0% DUE 11-	3.00	11/01/48	198,699.99	210,435.72	209,572.09
FNMA POOL #MA0668 4.5% DUE 03-	4.50	03/01/31	72,406.37	77,440.89	79,028.76
FNMA POOL #MA0790 4.5% DUE 07-	4.50	07/01/41	13,886.50	14,571.05	15,456.39
FNMA POOL #MA2145 4.0% DUE 01-	4.00	01/01/45	35,996.11	38,442.71	39,104.94
FNMA POOL #MA2371 4.0% DUE 08-	4.00	08/01/45	71,956.47	77,004.67	77,746.88
FNMA POOL #MA2737 3.0% DUE 09-	3.00	09/01/46	298,334.86	315,955.27	315,788.06
FNMA POOL #MA2771 3.0% DUE 10-	3.00	10/01/46	362,282.07	384,358.64	383,838.56
FNMA POOL #MA2879 4.0% DUE 01-	4.00	01/01/47	136,640.57	144,198.49	146,757.99
FNMA POOL #MA2959 3.5% DUE 04-	3.50	04/01/47	242,236.71	249,882.30	256,655.19
FNMA POOL #MA2960 4.0% DUE 04-	4.00	04/01/47	371,831.98	376,421.79	396,797.14
FNMA POOL #MA3057 3.5% DUE 07-	3.50	07/01/47	523,541.02	531,746.50	552,979.83
FNMA POOL #MA3087 3.5% DUE 08-	3.50	08/01/47	156,078.76	156,371.41	164,814.89
FNMA POOL #MA3088 4.0% DUE 08-	4.00	08/01/47	395,967.59	413,933.26	422,988.33
FNMA POOL #MA3149 4.0% DUE 10-	4.00	10/01/47	457,049.44	477,753.14	486,918.16
FNMA POOL #MA3182 3.5% DUE 11-	3.50	11/01/47	201,673.22	206,841.10	213,091.56
FNMA POOL #MA3210 3.5% DUE 12-	3.50	12/01/47	162,062.21	159,276.78	171,132.16
FNMA POOL #MA3211 4.0% DUE 12-	4.00	12/01/47	150,009.60	153,337.95	159,922.54
FNMA POOL #MA3443 4.0% DUE 08-	4.00	08/01/48	134,821.54	135,780.03	142,731.30
FNMA POOL #MA3472 5.0% DUE 09-	5.00	09/01/48	32,569.77	34,316.59	35,588.61
FNMA POOL #MA3802 3.0% DUE 10-	3.00	10/01/49	482,437.90	490,013.68	508,452.59
FNMA POOL #MA3834 3.0% DUE 11-	3.00	11/01/49	1,145,819.12	1,160,395.48	1,207,605.57
FNMA POOL #MA3871 3.0% DUE 12-	3.00	12/01/49	1,114,403.84	1,133,254.03	1,174,496.27
FNMA POOL #MA3905 3.0% DUE 01-	3.00	01/01/50	1,354,145.05	1,379,603.77	1,427,165.14
FNMA POOL BM5784 3.5%	3.50	05/01/47	362,773.10	372,919.42	386,386.61
FNMA POOL CA2929 3.5%	3.50	12/01/45	308,094.88	316,952.59	330,506.02
FNMA POOL# CA0237 4.0%	4.00	08/01/47	348,652.39	352,247.87	370,930.95
FNMA POOL#CA1711 CL 4.5%	4.50	05/01/48	263,926.18	274,194.56	283,875.00
FNMA POOL#FN CA0062 4.0% 07-01	4.00	07/01/47	231,677.26	235,804.02	246,538.83
FNMA REMIC SER 17-100 CL S FLT	5.97	12/25/42	1,110,415.12	203,703.00	253,544.86
FNMA REMIC SER 2003-W13 CL AV2	0.45	10/25/33	324.73	325.03	316.85
FNMA REMIC SER 2003-W9 CL A1 F	0.41	06/25/33	4,345.97	4,345.97	4,269.66
FNMA SER 2002-T5 CL 1A DUE 05-	0.42	05/25/32	7,637.82	7,637.82	7,571.87
FNMA SER 2003-T4 CL 1A VAR RT	0.38	09/26/33	15,971.55	15,971.55	15,846.12
FNMA SINGLE FAMILY MORTGAGE 2.	2.00	12/31/40	590,000.00	608,691.02	610,373.44
FNMA SINGLE FAMILY MORTGAGE 2.	2.00	07/15/50	810,000.00	826,267.39	828,921.10
FNMA SINGLE FAMILY MORTGAGE 2.	2.50	04/01/30	11,285,000.00	11,685,821.88	11,764,612.50
FNMA SINGLE FAMILY MORTGAGE 3.	3.00	07/25/43	7,750,000.00	8,141,944.55	8,162,324.18
FNMA SINGLE FAMILY MORTGAGE 3.	3.50	07/25/43	1,075,000.00	1,131,857.42	1,130,639.65
FREDDIE MAC 2.5% 01/07/2050 2.	2.50	07/01/50	515,000.00	535,680.47	537,344.92
GNMA II GTD CTF MULTI ISSUER G	3.50	02/20/43	124,061.73	131,544.20	134,884.81
GNMA II JUMBOS 2.5% 30 YEARS S	2.50	07/01/32	1,930,000.00	2,024,673.44	2,031,626.56
GNMA II JUMBOS 3.0% 30 YEARS S	3.00	07/20/46	4,060,000.00	4,289,593.76	4,301,538.25
GNMA II JUMBOS 3.5% 30 YEARS S	3.50	07/25/44	250,000.00	264,882.81	263,798.83
GNMA POOL #4494 4.0% DUE 07-20	4.00	07/20/39	7,566.65	7,923.69	8,342.69
GNMA POOL #4560 5.5% DUE 10-20	5.50	10/20/39	46,901.66	51,045.88	53,706.34
GNMA POOL #4833 4.0% DUE 10-20	4.00	10/20/40	52,540.17	55,433.98	57,918.51
GNMA POOL #781998 5.5% DUE 11-	5.50	11/20/35	47,813.11	52,004.24	55,077.55
GNMA POOL #782909 5.5% DUE 09-	5.50	09/20/39	35,223.59	37,854.33	40,572.49
GNMA POOL #782913 5.5% DUE 11-	5.50	11/20/39	23,811.62	25,530.50	27,431.36
GNMA POOL #MA1376 4.0% DUE 10-	4.00	10/20/43	89,638.69	95,330.64	98,275.10
GNMA POOL #MA3663 3.5% DUE 05-	3.50	05/20/46	246,947.23	251,616.08	264,569.83
GNMA POOL #MA3937 3.5% DUE 09-	3.50	09/20/46	101,084.35	107,544.27	108,295.24
GNMA POOL #MA4382 3.5% DUE 04-	3.50	04/20/47	96,530.12	100,225.43	103,013.78
GNMA POOL #MA4510 3.5% DUE 06-	3.50	06/20/47	131,270.11	135,782.52	139,903.40
GNMA POOL #MA4586 3.5% DUE 07-	3.50	07/20/47	151,673.15	157,621.60	161,460.58
GNMA POOL #MA4962 3.5% DUE 01-	3.50	01/20/48	140,367.82	141,491.46	149,206.00
GNMA POOL #MA5264 4.0% DUE 06-	4.00	06/20/48	346,297.39	361,015.03	370,261.96
GNMAII POOL #3263 SER 2032 7.5	7.50	07/20/32	373.43	393.97	436.15
GNMAII POOL #3276 SER 2032 7.5	7.50	08/20/32	238.03	251.12	238.17
GNMAII POOL #3288 SER 2032 7.5	7.50	09/20/32	145.06	153.46	149.03
GNMAII POOL #4098 SER 2038 5.5	5.50	03/20/38	23,450.23	26,253.25	27,021.42
GNMAII POOL #MA0089 4.0% DUE 0	4.00	05/20/42	75,023.72	80,873.24	82,691.12
GNMAII POOL #MA0155 SER 2042 4	4.00	06/20/42	177,316.17	193,653.26	195,296.36

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
GNMAII POOL #MA0392 SER 2042 3	3.50	09/20/42	109,897.95	115,281.20	119,484.79
GNMAII POOL #MA1012 SER 2043 3	3.50	05/20/43	165,752.51	172,704.22	180,417.49
GNMAII POOL #MA1090 SER 2043 3	3.50	06/20/43	121,355.02	123,758.42	131,895.73
GNMAII POOL #MA2679 SER 2045 4	4.00	03/20/45	134,983.45	143,822.06	147,010.42
GNMAII POOL #MA4004 SER 2046 3	3.50	10/20/46	532,977.68	551,215.52	571,074.27
GNMAII POOL #MA4511 SER 2047 4	4.00	06/20/47	84,026.19	86,080.89	90,265.01
GNMAII POOL #MA4587 SER 2047 4	4.00	07/20/47	75,285.10	79,478.72	80,980.13
GNMAII POOL #MA4778 3.5% DUE 1	3.50	10/20/47	108,310.12	112,600.20	115,210.38
GNMAII POOL #MA4837 SER 2047 3	3.50	11/20/47	219,589.86	220,421.89	233,605.01
GNMAII POOL #MA4900 SER 2047 3	3.50	12/20/47	783,160.83	810,495.57	832,239.64
I/O FHLMC MULTICLASS SER 00464	5.82	01/15/47	1,284,175.12	249,235.26	253,386.24
I/O FHLMC MULTICLASS SER 4059	5.82	06/15/42	807,593.00	158,098.41	184,725.35
I/O FNMA REMIC SER 2012-140 CL	3.50	12/25/42	1,163,280.92	225,121.40	149,595.72
I/O FNMA REMIC SR 16-40 CL SA	5.67	07/25/46	1,266,425.72	213,809.53	238,983.40
I/O FNMA REMIC TR 2012-125 CL-	4.00	11/25/42	1,077,895.01	210,450.26	184,045.83
I/O FNMA REMIC TR 2012-70 CL-H	5.82	07/25/42	1,198,426.72	211,724.97	263,048.67
I/O FNMA STRIP TR 409 CL C17 4	4.00	11/25/41	396,810.45	64,775.06	53,813.12
I/O FREDDIE MAC SER 4121 CL DS	6.02	10/15/42	1,053,517.83	212,559.20	228,021.82
I/O GNMA 2016-91 REMIC PASSTHR	5.89	07/20/46	1,008,939.84	217,582.60	237,037.80
I/O GNMA SER 13-23 CL IT 3.5%	3.50	02/20/43	1,333,448.79	223,980.43	203,746.57
I/O GNMA SER 2013-5 CL BI 3.	3.50	01/20/43	1,182,977.32	214,143.92	167,630.37
I/O GNMA SR 18-124 CL DS	5.90	12/16/43	1,105,997.90	234,336.16	235,037.38
International Government Bonds					
AFRICAN DEVELOPMENT BANK 2.125	2.13	11/16/22	570,000.00	568,546.50	594,468.69
INTER AMERN DEV BK GLOBAL MEDI	0.63	07/15/25	1,320,000.00	1,319,604.00	1,327,347.30
EUROPEAN INVT BK 1.625%	1.63	03/14/25	2,170,000.00	2,163,490.00	2,289,943.04
ALBERTA PROV CDA BD 1.0% DUE 0	1.00	05/20/25	850,000.00	849,464.50	857,740.49
UNITED MEXICAN STS 3.9% DUE	3.90	04/27/25	455,000.00	450,418.15	486,850.00
U.S. Treasury Securities					
UNITED STATES TREAS NTS .25% D	0.25	05/31/25	1,325,000.00	1,316,581.95	1,323,395.50
UNITED STATES TREAS NTS .25% D	0.25	06/15/23	10,570,000.00	10,579,531.89	10,592,296.14
UNITED STATES TREAS NTS .375%	0.38	04/30/25	2,645,000.00	2,632,403.78	2,656,985.16
UNITED STATES TREAS NTS .5% DU	0.50	05/31/27	1,360,000.00	1,354,881.34	1,361,381.24
UNITED STATES TREAS NTS .625%	0.63	05/15/30	1,080,000.00	1,071,988.70	1,077,004.68
UNITED STATES TREAS NTS 2.0% D	2.00	01/15/21	14,900,000.00	15,075,846.68	15,045,507.74
UNITED STATES TREAS NTS DTD 02	2.00	02/28/21	17,190,000.00	17,427,099.38	17,395,474.13
UNITED STATES TREAS NTS DTD 03	0.50	03/31/25	245,000.00	245,594.18	247,612.69
UNITED STATES TREAS NTS DTD 07	1.75	07/31/21	13,405,000.00	13,634,820.49	13,633,303.91
UNITED STATES TREAS BDS INDEX	3.02	01/15/27	1,790,000.00	2,478,947.10	2,762,997.19
UNITED STATES TREAS BDS INDEX	2.99	01/15/29	3,945,000.00	5,342,806.77	6,038,007.84
Cash & Cash Equivalents					
CASH ACCOUNT (ADJUSTMENT)			(43,627,407.13)	(43,627,407.13)	(43,627,407.13)
NTC INST FUNDS-GOVT SELECT	0.01		16,847,640.31	16,847,640.31	16,847,640.31
Account Totals - Neuberger Intermediate				251,947,391.84	261,612,883.08
<b>9-200100-Income Research Intermediate</b>					
Asset-Backed Securities					
CAP 1 PRIME AUTO RECEIVABLES T	2.51	11/15/23	1,377,000.00	1,376,721.02	1,413,048.35
CITIBANK CR CARD ISSUANCE TR 2	2.49	01/20/23	1,385,000.00	1,384,808.32	1,401,540.36
CNH EQUIP TR SER 2018-B CLASS	3.19	11/15/23	1,515,773.40	1,515,568.46	1,551,137.30
FORD CR FLOORPLAN MASTER OWNER	3.52	10/15/23	1,660,000.00	1,659,630.15	1,710,686.93
GM FINL CONSUMER AUTOMOBILE RE	2.97	11/16/23	2,440,000.00	2,439,729.89	2,493,714.16
HONDA AUTO RECEIVABLES 2019-1	2.83	03/20/23	1,736,000.00	1,735,953.48	1,783,565.53
MMAF EQUIP FIN LLC 2016-A MMAF	1.76	01/17/23	986,056.24	970,109.86	990,296.96
PVTPL ARI FLEET LEASE TR SER 1	2.41	11/15/27	537,846.35	537,826.23	545,754.04
PVTPL FORD CR AUTO OWNER TR 20	2.04	08/15/31	1,500,000.00	1,499,483.40	1,524,216.75
PVTPL GMF FLOORPLAN OWNER REVO	3.50	09/15/23	1,030,000.00	1,054,422.27	1,058,459.93
PVTPL IINVITATION HOMES SER 20	0.89	03/17/37	1,375,192.97	1,375,192.97	1,350,213.41
PVTPL KUBOTA CR OWNER TR 2020-	1.96	03/15/24	1,548,000.00	1,547,813.47	1,578,034.45
PVTPL MMAF EQUIP FIN LLC 2017-	2.04	02/16/22	135,550.08	135,541.87	135,893.33

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL NEXTGEAR FLOORPLAN MASTE	2.56	10/17/22	1,703,000.00	1,696,902.14	1,709,463.06
PVTPL NEXTGEAR FLOORPLAN MASTE	1.55	02/15/25	3,124,000.00	3,123,911.90	3,007,150.22
PVTPL PROGRESS RESIDENTIAL SER	3.42	08/17/35	899,111.99	899,081.69	930,497.55
PVTPL PROGRESS RESIDENTIAL TRU	3.88	10/17/35	1,116,298.21	1,139,321.87	1,151,328.76
PVTPL STORE MASTER FDG I LLC/S	2.82	11/20/49	594,771.99	594,579.69	595,525.69
PVTPL STORE MASTER FUNDING LLC	3.96	10/20/48	678,791.75	678,615.88	680,449.29
PVTPL VERIZON OWNER TR 2017-3	2.06	04/20/22	787,208.96	784,133.92	789,822.65
PVTPL WHEELS SPV 2 LLC 2019-1A	2.30	05/22/28	1,770,807.29	1,770,554.59	1,786,885.87
SMALL BUSINESS ADMIN GTD DE PAR	3.62	09/01/33	1,378,650.69	1,468,586.12	1,481,548.90
SMALL BUSINESS ADMIN GTD DEV P	4.20	09/01/29	228,202.19	246,244.42	245,851.23
SMALL BUSINESS ADMIN GTD DEV P	2.76	10/01/31	364,910.46	372,208.68	386,516.59
SMALL BUSINESS ADMIN GTD DEV P	2.92	01/01/38	2,474,391.27	2,469,770.10	2,641,506.46
SMALL BUSINESS ADMIN GTD DEV P	3.21	03/01/34	803,160.24	803,066.12	855,678.57
SMALL BUSINESS ADMIN GTD DEV P	3.52	08/01/30	262,959.47	278,613.78	279,595.89
SMALL BUSINESS ADMIN GTD DEV S	3.46	01/01/34	971,989.01	1,038,699.35	1,042,047.26
SMALL BUSINESS ADMIN SER 2017-	2.79	11/01/37	471,511.65	471,511.65	513,756.92
TOYOTA AUTO LN EXTD NT TR 2020	1.35	05/25/33	942,000.00	941,945.65	956,117.47
VERIZON OWNER TRUST FIXED 2.93	2.93	09/20/23	1,959,000.00	1,958,608.20	2,016,396.74
Commercial Mortgage Backed Securities					
CMO CITIGROUP COML MTG TR 2019	2.98	11/10/52	1,421,000.00	1,463,617.78	1,514,499.95
CMO CITIGROUP COML MTG TR SER	4.15	11/10/51	529,000.00	590,898.79	606,950.32
CMO COMM 2013-CCRE8 MTG TR COM	3.33	06/10/46	670,168.25	693,519.43	705,075.24
CMO J P MORGAN CHASE COML MTG	3.51	05/15/45	1,792,863.86	1,879,406.93	1,849,840.54
CMO J P MORGAN CHASE COML MTG	3.14	12/15/47	1,829,193.14	1,886,498.34	1,897,564.90
CMO MORGAN STANLEY BK AMER MER	3.10	05/15/46	1,290,000.00	1,280,728.12	1,338,355.13
CMO UBS-BARCLAYS COML MTG TR 2	3.09	08/10/49	3,004,464.11	3,052,612.10	3,096,154.35
CMO WFRBS COML MTG TR 2012-C10	2.88	12/15/45	2,000,000.00	2,012,187.50	2,050,634.60
CMO WFRBS COML MTG TR 2012-C7	3.43	06/15/45	1,025,000.00	1,055,429.69	1,049,092.42
GS MTG SECS TR 2012-GCJ7 MTG P	3.38	05/10/45	1,385,334.91	1,456,116.86	1,407,705.43
GS MTG SECS TR 2013-GCJ12 COML	2.86	06/10/46	2,000,000.00	2,017,109.38	2,027,063.60
PVTPL CMO BX COML MTG TR 2019-	1.10	10/15/36	1,921,310.49	1,921,310.49	1,906,686.24
PVTPL CMO WFRBS COML MTG TR 20	4.90	06/15/44	2,780,000.00	3,034,252.35	2,823,046.35
WFRBS COML MTG TR 2013-C12 CL	3.20	03/15/48	894,000.00	919,702.50	925,011.88
Corporate Bonds					
5.88% DUE 01-10-2028/10-10-201	5.88	01/10/28	575,112.06	632,375.96	648,489.19
ADVENTIST HEALTH SYS/WEST 2.43	2.43	09/01/24	784,000.00	784,000.00	813,816.06
AERCAP IRELAND CAP DESIGNATED	4.45	12/16/21	516,000.00	515,360.16	521,125.69
AERCAP IRELAND CAP LTD / AERCA	4.63	10/30/20	605,000.00	637,809.15	607,631.75
ALTRIA GROUP INC 2.35% DUE	2.35	05/06/25	1,264,000.00	1,263,469.12	1,328,229.20
AMER AIRLINES 3.15% 08-15-2033	3.15	08/15/33	674,453.26	674,453.26	620,592.70
AMERICAN AIRLS 2013-2 CL A PAS	4.95	07/15/24	1,179,539.07	1,266,919.78	955,403.76
AMERICAN EXPRESS CO 3.7% DUE 0	3.70	08/03/23	1,372,000.00	1,380,369.20	1,492,053.10
AMERICAN INTL GROUP INC 3.3% D	3.30	03/01/21	750,000.00	787,732.50	762,628.18
AMERICAN INTL GROUP INC 4.875%	4.88	06/01/22	1,300,000.00	1,414,049.00	1,403,159.30
ANHEUSER BUSCH INBEV WORLDWIDE	4.15	01/23/25	813,000.00	812,187.00	922,553.44
ANHEUSER-BUSCH COS LLC CORP 3.	3.65	02/01/26	1,438,000.00	1,451,162.01	1,614,566.67
AQUARION CO 4.0% DUE	4.00	08/15/24	1,380,000.00	1,515,488.40	1,519,749.37
ASCENSION 2.532% DUE	2.53	11/15/29	1,759,000.00	1,822,170.45	1,886,536.45
AT&T BROADBAND CORP 9.455% DUE	9.46	11/15/22	1,950,000.00	2,598,902.76	2,367,107.77
AT&T INC 1.49838% DUE 06-12-20	1.50	06/12/24	833,000.00	815,448.69	834,648.51
AT&T INC SR NT 144A ZERO CPN C	0.00	11/27/22	3,000,000.00	2,544,890.00	2,935,638.60
BAE SYS PLC 3.4% DUE	3.40	04/15/30	744,000.00	792,709.68	810,340.59
BANK AMER CORP 3.5% DUE	3.50	04/19/26	1,419,000.00	1,463,949.44	1,597,290.68
BANK NOVA SCOTIA B C 1.625% DU	1.63	05/01/23	1,600,000.00	1,602,192.00	1,637,775.06
BARCLAYS BK PLC 2.65% DUE	2.65	01/11/21	2,113,000.00	2,110,950.39	2,133,913.19
BB&T CO GLOBAL BK MEDIUM TERM	2.63	01/15/22	651,000.00	650,550.81	671,452.79
BERKSHIRE HATHAWAY ENERGY CO 3	3.50	02/01/25	1,400,000.00	1,454,558.00	1,561,394.86
CAPITAL ONE FINL CORP 3.9% DUE	3.90	01/29/24	1,608,000.00	1,607,405.04	1,748,674.51
CHARTER COMMUNICATIONS OPER LL	4.91	07/23/25	1,879,000.00	1,981,827.28	2,153,490.28
CHEVRON CORP 2.355% DUE	2.36	12/05/22	500,000.00	490,515.00	520,514.84
CIGNA CORP NEW CORP 4.125% 11-	4.13	11/15/25	838,000.00	908,231.04	963,303.43

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
CITIGROUP INC 1.678% DUE	1.68	05/15/24	524,000.00	524,000.00	534,439.22
CITIGROUP INC 2.75% DUE	2.75	04/25/22	1,675,000.00	1,673,533.50	1,735,924.89
CITIGROUP INC 3.2% DUE	3.20	10/21/26	544,000.00	557,268.16	596,293.03
COMCAST CORP NEW 3.95%	3.95	10/15/25	613,000.00	683,795.37	702,465.99
COX COMMUNICATIONS INC NEW 2.9	2.95	06/30/23	1,259,000.00	1,230,455.36	1,326,298.94
CVS HEALTH CORP 6.943% DUE	6.94	01/10/30	527,030.38	622,970.99	603,456.47
DELTA AIR LINES INC DEL 2.0% 1	2.00	12/10/29	1,555,000.00	1,555,000.00	1,482,445.66
DELTA AIR LINES PASS THRU TR 2	3.63	07/30/27	526,384.16	534,937.90	520,566.09
DIGITAL RLTY TR LP FIXED 3.7%	3.70	08/15/27	981,000.00	993,792.24	1,119,133.15
DISNEY WALT CO 3.35% DUE 03-24	3.35	03/24/25	1,200,000.00	1,309,956.00	1,330,245.71
DOMINION ENERGY INC JR SUB NT	2.72	08/15/21	909,000.00	909,218.16	928,976.44
DOMINION RES INC VA NEW 2.75%	2.75	09/15/22	1,115,000.00	1,132,449.75	1,155,323.24
ENTERPRISE PRODS OPER LLC 4.05	4.05	02/15/22	1,625,000.00	1,726,245.00	1,715,709.42
EQUITABLE FINL LIFE GLOBAL FDG	0.00	07/07/25	1,268,000.00	1,265,679.56	1,269,676.30
EVERSOURCE ENERGY 2.5% DUE	2.50	03/15/21	2,500,000.00	2,504,425.00	2,531,439.88
EVERSOURCE ENERGY 2.75% DUE	2.75	03/15/22	634,000.00	633,112.40	657,090.67
EXELON CORP 3.95% DUE	3.95	06/15/25	1,335,000.00	1,447,242.75	1,499,829.71
EXXON MOBIL CORP 1.571% DUE 04	1.57	04/15/23	1,600,000.00	1,619,840.00	1,642,105.33
GE CAP INTL FDG CO MEDIUM TERM	2.34	11/15/20	2,525,000.00	2,546,624.75	2,541,360.13
GENERAL MTRS FINL CO INC 4.15%	4.15	06/19/23	1,469,000.00	1,468,775.56	1,535,446.18
GEORGIA-PAC LLC 1.75% DUE	1.75	09/30/25	1,550,000.00	1,549,690.00	1,599,028.37
GOLDMAN SACHS GROUP INC 3.8% D	3.80	03/15/30	1,000,000.00	992,040.00	1,135,150.78
GOLDMAN SACHS GROUP INC 5.75%	5.75	01/24/22	1,802,000.00	2,014,866.76	1,944,069.68
HEWLETT PACKARD ENTERPRISE CO	4.40	10/15/22	1,350,000.00	1,415,353.50	1,445,216.33
HOME DEPOT INC 2.7% DUE 04-15-	2.70	04/15/30	1,500,000.00	1,602,525.00	1,647,144.21
HSBC HLDGS PLC 2.95% DUE 05-25	2.95	05/25/21	299,000.00	304,564.39	305,257.88
INFOR INC 1.45% DUE	1.45	07/15/23	1,037,000.00	1,036,678.53	1,045,563.03
INTEL CORP 3.75% DUE	3.75	03/25/27	1,100,000.00	1,259,819.00	1,280,657.13
INTERNATIONAL BUSINESS MACHS C	1.95	05/15/30	852,000.00	848,839.08	871,462.85
INTERSTATE PWR & LT CO 2.3% DU	2.30	06/01/30	1,117,000.00	1,116,693.23	1,138,058.07
JERSEY CENT PWR & LT CO 4.3% D	4.30	01/15/26	1,119,000.00	1,135,460.49	1,293,891.70
JPMORGAN CHASE & CO 3.2% DUE 0	3.20	01/25/23	1,655,000.00	1,678,712.02	1,759,571.56
JPMORGAN CHASE & CO 4.203% DUE	4.20	07/23/29	955,000.00	955,000.00	1,119,703.92
KROGER CO 2.65% DUE	2.65	10/15/26	1,500,000.00	1,585,635.00	1,630,227.59
LINCOLN NATL CORP IND 3.4% DUE	3.40	01/15/31	630,000.00	628,620.30	683,804.92
LINCOLN NATL CORP IND 3.625% D	3.63	12/12/26	866,000.00	952,894.44	954,942.39
LLOYDS BKG GROUP PLC 2.858% DU	2.86	03/17/23	793,000.00	793,000.00	816,768.70
LOWES COS INC 4.5% DUE	4.50	04/15/30	1,300,000.00	1,538,745.00	1,594,831.00
MARSH & MCLENNAN COS INC 3.5%	3.50	12/29/20	1,414,000.00	1,412,953.64	1,435,062.97
MCDONALDS CORP MED TERM 3.5%	3.50	07/01/27	1,400,000.00	1,549,338.00	1,589,683.90
MORGAN STANLEY 3.622% DUE	3.62	04/01/31	1,100,000.00	1,211,023.00	1,256,611.26
MORGAN STANLEY 3.7% DUE 10-23-	3.70	10/23/24	1,300,000.00	1,367,561.00	1,441,553.28
NEXTERA ENERGY CAP HLDGS INC 2	2.40	09/01/21	919,000.00	921,251.55	939,759.18
NISSAN MTR ACCEP CORP 2.15% DU	2.15	09/28/20	1,432,000.00	1,423,315.12	1,427,839.91
NORTHEAST UTILS 3.15% DUE	3.15	01/15/25	625,000.00	646,868.75	678,700.43
NUTRIEN LTD 1.9% DUE 05-13-202	1.90	05/13/23	932,000.00	931,161.20	961,780.87
OCCIDENTAL PETE CORP SR NT 0%	0.00	10/10/36	5,000,000.00	2,380,070.00	2,100,000.00
PAYPAL HLDGS INC 1.35% DUE 06-	1.35	06/01/23	932,000.00	931,142.56	950,185.97
PEPSICO INC 2.25% DUE 03-19-20	2.25	03/19/25	606,000.00	605,569.74	647,647.35
PHILLIPS 66 PARTNERS LP 3.605%	3.61	02/15/25	750,000.00	765,525.00	800,472.15
PHILLIPS 66 PARTNERS LP 3.75%	3.75	03/01/28	900,000.00	901,287.00	960,653.27
PVTPL ABBVIE INC SR NT 144A 2.	2.30	11/21/22	1,713,000.00	1,711,321.26	1,771,891.33
PVTPL AIA GROUP LTD 3.2% DUE	3.20	03/11/25	1,455,000.00	1,500,786.07	1,541,653.02
PVTPL AIR CANADA 2015-1A PTT 3	3.60	09/15/28	544,463.89	547,908.34	497,831.59
PVTPL BAE SYS HLDGS INC GTD NT	3.80	10/07/24	1,858,000.00	1,967,989.52	2,040,380.13
PVTPL BLACKSTONE HLDGS FIN L L	4.75	02/15/23	2,769,000.00	2,991,607.10	3,042,550.98
PVTPL BROADCOM INC NT 4.11%	4.11	09/15/28	936,000.00	965,137.68	1,019,793.94
PVTPL CARLYLE HLDGS FIN LLC 3.	3.88	02/01/23	775,000.00	799,345.00	824,867.00
PVTPL CIGNA CORP NEW NT 3.0% D	3.00	07/15/23	900,000.00	915,960.00	956,722.55
PVTPL CTL 1999-11 TRUST (CVS C	8.35	07/10/31	906,068.47	1,218,378.30	1,181,846.22
PVTPL DAIMLER FIN NORTH AMER L	2.20	10/30/21	1,475,000.00	1,460,123.00	1,494,912.50
PVTPL DAIMLER FIN NORTH AMER L	2.55	08/15/22	1,202,000.00	1,201,555.26	1,232,885.33
PVTPL FERGUSON FIN PLC 4.5%	4.50	10/24/28	1,207,000.00	1,202,775.50	1,339,973.92
PVTPL FIVE CORNERS FDG TR SECS	4.42	11/15/23	1,000,000.00	1,074,820.00	1,113,968.97

## Appendix D

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	Coupon	Date			
PVTPL HYUNDAI CAP AMER MEDIUM	2.38	02/10/23	830,000.00	829,643.10	836,209.25
PVTPL KKR GROUP FIN CO VI LLC	3.75	07/01/29	1,072,000.00	1,069,505.54	1,230,671.59
PVTPL LIBERTY MUT GROUP INC 4.	4.57	02/01/29	1,005,000.00	1,115,581.43	1,177,189.57
PVTPL LIBERTY MUT GROUP INC GT	4.25	06/15/23	679,000.00	721,411.06	736,994.11
PVTPL MACQUARIE GROUP LTD SR 4	4.15	03/27/24	1,371,000.00	1,371,000.00	1,471,762.22
PVTPL NXP B V / NXP FDG LLC SR	3.88	09/01/22	653,000.00	662,246.48	690,309.49
PVTPL PEACHTREE CORNERS FDG TR	3.98	02/15/25	900,000.00	905,696.31	983,051.89
PVTPL PENSKE TRUCK LEASING CO	3.90	02/01/24	1,691,000.00	1,687,550.36	1,803,849.71
PVTPL RABOBANK NEDERLAND GLOBA	3.88	09/26/23	1,410,000.00	1,408,279.80	1,539,715.76
PVTPL SCHLUMBERGER HLDGS CORP	3.90	05/17/28	2,522,000.00	2,528,153.68	2,721,776.22
PVTPL SIEMENS FINANCIERINGSMAA	2.90	05/27/22	600,000.00	609,288.00	627,513.96
PVTPL SMBC AVIATION CAP FIN DA	3.00	07/15/22	1,198,000.00	1,205,675.44	1,203,641.01
PVTPL T-MOBILE USA INC 3.5% DU	3.50	04/15/25	900,000.00	949,743.00	979,551.00
PVTPL TOYOTA INDS CORP FIXED 3	3.11	03/12/22	2,857,000.00	2,857,000.00	2,942,437.44
PVTPL VOLKSWAGEN GROUP AMER 14	4.63	11/13/25	841,000.00	847,761.64	956,128.28
RAYMOND JAMES FINL INC 3.625%	3.63	09/15/26	1,476,000.00	1,559,157.84	1,639,071.36
REALTY INCOME CORP 4.65% DUE	4.65	08/01/23	434,000.00	467,344.22	479,200.68
RYDER SYSTEM INC 3.875%	3.88	12/01/23	1,486,000.00	1,485,078.68	1,600,739.22
SHELL INTL FIN B V 2.375% DUE	2.38	04/06/25	1,900,000.00	1,956,322.00	2,016,903.73
SOUTHERN CO 2.95% DUE	2.95	07/01/23	1,750,000.00	1,776,617.50	1,849,280.86
SSM HLTH CARE CORP 3.688% DUE	3.69	06/01/23	1,417,000.00	1,429,078.50	1,521,475.41
STARBUCKS CORP 1.3% DUE 05-07-	1.30	05/07/22	931,000.00	930,376.23	944,245.85
STARBUCKS CORP 2.0% DUE	2.00	03/12/27	257,000.00	255,948.87	269,241.51
SUNOCO LOGISTICS PARTNERS OPER	3.90	07/15/26	548,000.00	545,691.40	575,600.17
T-MOBILE USA INC 1.5% DUE	1.50	02/15/26	600,000.00	598,992.00	599,958.00
TEVA PHARMACEUTICAL FIN NETH I	2.80	07/21/23	630,000.00	626,957.10	595,153.13
TEXTRON INC 3.0% DUE 06-01-203	3.00	06/01/30	1,000,000.00	932,840.00	995,572.45
TORONTO DOMINION BK SR MEDIUM	1.15	06/12/25	1,574,000.00	1,573,921.30	1,592,867.00
TOYOTA MTR CR CORP MEDIUM TERM	3.00	04/01/25	1,100,000.00	1,170,653.00	1,195,515.73
TOYOTA MTR CR CORP MEDIUM TERM	3.38	04/01/30	1,400,000.00	1,527,554.00	1,612,606.91
TRUIST BK GLOBAL FIXED 1.5% DU	1.50	03/10/25	1,562,000.00	1,558,782.28	1,603,199.34
TRUIST FINL CORP SR MED TERM N	1.20	08/05/25	936,000.00	935,007.84	947,634.48
UBS GROUP FDG JERSEY LTD 4.125	4.13	04/15/26	1,900,000.00	2,002,723.00	2,162,205.76
UNITED AIRLS 2014-1 PASS THRU	4.00	10/11/27	2,243,746.11	2,364,553.02	2,058,298.03
VENTAS REALTY LP 3.5% DUE	3.50	02/01/25	1,233,000.00	1,233,133.87	1,272,617.47
VENTAS RLTY LTD PARTNERSHIP 3.	3.13	06/15/23	437,000.00	434,740.97	449,727.35
VERIZON COMMUNICATIONS 4.125%	4.13	03/16/27	843,000.00	848,589.09	994,340.16
VERIZON COMMUNICATIONS INC 3.0	3.00	03/22/27	816,000.00	815,611.30	905,220.64
VERIZON COMMUNICATIONS INC 4.3	4.33	09/21/28	544,000.00	613,944.76	654,716.27
VOYA FINL INC 3.125% DUE	3.13	07/15/24	665,000.00	660,724.05	711,257.47
WELLS FARGO & CO MEDIUM TERM S	2.19	04/30/26	2,291,000.00	2,291,000.00	2,368,819.20
XCEL ENERGY INC 2.6% DUE	2.60	03/15/22	1,369,000.00	1,369,470.37	1,409,341.40
Municipal Bonds					
CURATORS UNIV MO SYS FACS REV	1.71	11/01/25	1,350,000.00	1,350,000.00	1,400,503.50
FLORIDA ST BRD ADMIN FIN CORP	2.64	07/01/21	540,000.00	545,238.00	551,140.20
MICHIGAN FIN AUTH REV TAXABLE-	2.99	09/01/49	1,445,000.00	1,445,000.00	1,457,094.65
NEW JERSEY ST TRANSN TR FD AUT	2.55	06/15/23	230,000.00	230,000.00	221,059.90
OREGON SCH BRDS ASSN TAXABLE-P	5.55	06/30/28	1,000,000.00	1,167,420.00	1,205,300.00
SAN DIEGO CALIF TOB SETTLEMENT	3.07	06/01/21	875,000.00	875,000.00	888,816.25
SAN DIEGO CALIF TOB SETTLEMENT	3.24	06/01/22	790,000.00	790,000.00	817,989.70
SAN DIEGO CALIF TOB SETTLEMENT	3.44	06/01/23	660,000.00	660,000.00	697,105.20
WISCONSIN ST GEN FD ANNUAL APP	5.70	05/01/26	1,130,000.00	1,302,189.40	1,298,686.40
U.S. Agency Bonds					
FEDERAL HOME LN MTG CORP TRACD	3.30	11/25/27	1,069,000.00	1,108,581.33	1,232,376.98
FHLMC MULTICLASS SER 18-4 CL M	3.50	03/25/58	1,824,652.31	1,808,696.20	1,980,957.68
FHLMC MULTICLASS SR K081 CL A2	3.90	08/25/28	1,078,000.00	1,297,937.27	1,292,765.41
FHLMC MULTICLASS TRANCHE 00244	3.29	11/25/27	2,988,000.00	3,077,457.73	3,444,570.28
FHLMC MULTICLASS TRANCHE 3.5%	3.50	08/25/58	796,909.69	809,120.56	868,418.71
FHLMC POOL #QA5567 3.5% DUE 12	3.50	12/01/49	868,408.62	899,888.44	930,230.81
FNMA POOL #BN6691 4.0% DUE 06-	4.00	06/01/49	1,090,190.87	1,138,482.91	1,160,926.92
FNMA POOL #FM1756 5.0% DUE 07-	5.00	07/01/47	1,733,783.82	1,923,958.22	1,978,087.74

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA SER 14-41 CL AD 3.0% DUE	3.00	03/25/40	193,796.49	197,399.89	194,601.11
PVTPL FHLMC MULTICLASS SER 20-	2.50	08/25/59	1,452,756.85	1,509,707.38	1,522,477.99
SMALL BUSINESS ADMIN GTD DEV P	2.53	07/01/39	837,128.00	837,128.00	882,787.64
SMALL BUSINESS ADMIN GTD DEV P	3.37	01/01/39	1,119,981.88	1,119,981.88	1,216,398.77
SMALL BUSINESS ADMIN GTD DEV P	3.54	07/01/38	1,243,082.50	1,243,082.50	1,366,677.10
U.S. Treasury Securities					
UNITED STATES OF AMERICA TBOND	1.75	11/15/29	3,957,000.00	4,009,206.85	4,368,775.31
UNITED STATES TREAS 2.75% 02-1	2.75	02/15/28	493,000.00	487,322.69	575,076.80
UNITED STATES TREAS NTS .25% D	0.25	05/31/25	3,558,000.00	3,554,322.66	3,553,691.46
UNITED STATES TREAS NTS .375%	0.38	04/30/25	13,511,000.00	13,530,129.17	13,572,221.72
UNITED STATES TREAS NTS .625%	0.63	05/15/30	3,541,000.00	3,516,932.27	3,531,179.23
UNITED STATES TREAS NTS 1.375%	1.38	01/31/25	2,854,000.00	2,855,323.32	2,998,595.23
UNITED STATES TREAS NTS 1.625%	1.75	06/30/24	13,058,000.00	13,132,068.07	13,851,171.52
UNITED STATES TREAS NTS 2.625%	2.63	02/15/29	2,235,000.00	2,368,059.37	2,618,966.03
UNITED STATES TREAS NTS	2.88	08/15/28	7,027,000.00	6,949,547.18	8,322,054.18
UNITED STATES TREASURY 2.25%	2.25	11/15/27	153,000.00	150,443.25	172,316.25
US TREASURY N/B 1.5% DUE 02-15	1.50	02/15/30	1,402,000.00	1,519,800.86	1,515,583.90
TSY INFL IX N/B .125% DUE 10-1	0.12	10/15/24	1,518,000.00	1,555,425.53	1,588,731.82
Cash & Cash Equivalents					
NTC INST FUNDS-GOVT SELECT	0.01		1,363,656.93	<u>1,363,656.93</u>	<u>1,363,656.93</u>
Account Totals - Income Research Intermediate				305,227,313.19	315,345,870.53
<b>9-200100-Galliard Capital</b>					
Asset-Backed Securities					
ALLY AUTO RECEIVABLES TR 2018-	2.92	11/15/22	243,704.13	243,659.88	246,811.28
ALLY AUTO RECEIVABLES TR 2019-	2.91	09/15/23	400,000.00	399,951.68	410,327.72
ALLY AUTO RECEIVABLES TR 2019-	1.93	05/15/24	235,000.00	234,993.37	239,928.73
ALLY AUTO RECEIVABLES TR SER 2	2.35	06/15/22	204,807.34	204,783.66	206,157.76
AMERICAN EXPRESS CR A/C MASTER	2.99	12/15/23	670,000.00	669,900.10	685,487.39
AMERICAN EXPRESS CR ACCOUNT MA	3.18	04/15/24	220,000.00	219,970.26	227,549.92
AMERICREDIT AUTOMOBILE RECEIVA	3.15	03/20/23	497,907.71	497,824.76	504,924.03
AMERICREDIT AUTOMOBILE RECEIVA	1.90	03/18/22	60,837.74	60,827.11	60,879.64
AMERICREDIT AUTOMOBILE RECEIVA	3.38	07/18/23	550,000.00	549,966.23	559,344.23
AMERN EXPRESS CR SER 19-1 CL A	2.87	10/15/24	1,445,000.00	1,453,869.62	1,505,467.47
ARI FLEET LEASE TR 2017-A ASSE	1.91	04/15/26	1,923.79	1,923.56	1,924.26
BA CR CARD TR 2018-2 NT CL A 3	3.00	09/15/23	805,000.00	804,836.42	821,409.28
CAPITAL 1 MULTI-ASSET EXECUTIO	3.01	02/15/24	285,000.00	284,921.14	290,990.33
CAPITAL ONE PRIME AUTO RECEIVA	1.92	05/15/24	530,000.00	529,970.21	542,022.47
CARMAX AUTO OWNER TR 2018-4 SE	3.36	09/15/23	620,000.00	619,994.30	639,252.05
CARMAX AUTO OWNER TR SR 20-1 C	1.89	12/16/24	640,000.00	639,874.43	658,463.87
CNH EQUIP TR 2017-B ASSET BACK	1.86	09/15/22	93,611.54	93,588.39	94,093.13
CNH EQUIP TR SER 2018-B CLASS	3.19	11/15/23	267,839.54	267,803.33	274,088.40
DISCOVER CARD EXECUTION NT TR	3.11	01/16/24	670,000.00	669,818.03	689,152.75
ENTERPRISE FLEET FING 2018-2 L	3.14	02/20/24	354,814.10	354,760.45	358,523.15
FORD CR AUTO LEASE TR 2020-A N	1.85	03/15/23	1,300,000.00	1,299,936.82	1,321,500.44
FORD CR AUTO OWNER TR 2017-REV	2.36	03/15/29	660,000.00	659,927.14	679,095.58
FORD CR AUTO OWNER TR 2018-A C	3.03	11/15/22	430,934.31	430,864.63	436,899.04
FORD CR AUTO OWNER TR 2018-B S	2.96	09/15/21	75,817.94	75,812.27	75,915.56
FORD CR AUTO OWNER TR 2019-A N	2.78	02/15/22	250,002.83	249,986.05	251,667.37
FORD CR AUTO OWNER TR 2019-C N	1.87	03/15/24	1,085,000.00	1,089,759.72	1,112,632.78
FORD CREDIT AUTO OWNER TRUST 2	2.78	09/15/23	395,000.00	403,517.19	407,230.03
GM FINANCIAL AUTOMOBILE LEASIN	0.71	10/20/22	765,000.00	764,950.58	765,437.20
GM FINL AUTOMOBILE LEASING TR	3.18	06/21/21	160,562.23	160,549.54	161,387.63
GM FINL AUTOMOBILE LEASING TR	2.98	12/20/21	225,000.00	224,964.68	227,385.86
GM FINL CONSUMER AUTOMOBILE RE	1.97	05/16/22	226,242.46	226,221.85	227,333.85
GM FINL CONSUMER AUTOMOBILE RE	1.84	09/16/24	410,000.00	409,903.45	419,576.28
GM FINL CONSUMER AUTOMOBILE RE	3.21	10/16/23	678,815.07	678,707.61	694,856.62
GM FINL CONSUMER AUTOMOBILE RE	2.81	12/16/22	456,735.10	456,676.05	465,314.73
HARLEY-DAVIDSON MOTORCYCLE TR	1.87	10/15/24	725,000.00	724,841.88	738,531.69
HONDA AUTO RECEIVABLES 2018-1	3.01	05/18/22	565,804.65	565,792.32	573,675.45
HONDA AUTO RECEIVABLES 2019-4	1.83	01/18/24	475,000.00	474,915.36	487,311.19

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
HONDA AUTO RECEIVABLES 2020-2	0.82	07/15/24	860,000.00	859,932.32	865,760.28
HYUNDAI AUTO RECEIVABLES TR 20	2.79	07/15/22	166,734.89	166,709.78	168,592.65
JOHN DEERE OWNER TR 1.1% 08-15	1.10	08/15/24	495,000.00	494,969.76	499,190.22
JOHN DEERE OWNER TR 2018-B 3.0	3.08	11/15/22	333,019.35	332,994.11	338,350.09
MERCEDES BENZ AUTO LEASE TR 20	1.84	12/15/22	465,000.00	464,938.71	472,128.87
MERCEDES-BENZ AUTO LEASE TR SE	3.21	09/15/21	738,050.78	738,034.24	743,879.98
MERCEDES-BENZ AUTO LEASE TRUST	2.00	10/17/22	645,000.00	644,897.44	654,700.48
MERCEDES-BENZ AUTO RECEIVABLES	3.03	01/17/23	334,100.79	334,087.96	339,723.91
MERCEDES-BENZ AUTO RECEIVABLES	0.55	02/18/25	735,000.00	734,942.60	735,229.61
NISSAN AUTO LEASE SER 20-A CL	1.84	01/17/23	935,000.00	934,933.62	949,843.59
NISSAN AUTO LEASE TRUST SER 1	3.25	09/15/21	605,079.01	605,026.13	609,547.88
NISSAN AUTO RECEIVABLES 2018-B	3.06	03/15/23	360,890.56	360,878.86	368,319.85
NISSAN AUTO RECEIVABLES 2019-A	2.90	10/16/23	630,000.00	629,904.56	648,875.75
NISSAN AUTO RECEIVABLES OWNER	0.55	07/15/24	555,000.00	554,984.79	555,288.43
PSNH FDG LLC 3 RATE REDUCTION	3.09	02/01/26	223,137.29	223,132.38	229,959.53
PVTPL ARI FLEET LEASE TR 2018-	3.22	08/16/27	323,443.00	323,434.51	327,285.96
PVTPL CHESAPEAKE FDG II LLC 20	2.12	11/15/29	329,141.44	329,118.31	331,410.77
PVTPL CHESAPEAKE FDG II LLC SE	3.23	08/15/30	434,294.11	434,243.91	442,356.74
PVTPL CHESAPEAKE FDG II LLC SE	1.95	09/15/31	587,772.68	587,670.40	598,475.49
PVTPL CHESAPEAKE FDG II LLC SE	3.04	04/15/30	201,222.13	201,215.78	205,629.86
PVTPL DAIMLER TRUCKS SER 18-1	2.85	07/15/21	59,420.14	59,416.16	59,500.17
PVTPL DELL EQUIP FIN TR 2018-1	3.18	06/22/23	281,809.43	281,780.21	284,051.56
PVTPL DELL EQUIPMENT FINANCE T	3.37	10/22/23	700,000.00	699,891.15	709,517.27
PVTPL DLL 2018-2 LLC NT CL A-3	3.46	01/20/22	327,671.19	327,648.45	331,171.21
PVTPL ENTERPRISE FLEET FING 20	2.13	05/22/23	76,147.99	76,147.30	76,360.62
PVTPL ENTERPRISE FLEET FING LL	2.87	10/20/23	163,281.34	163,264.69	164,369.53
PVTPL ENTERPRISE FLEET FING LL	2.06	05/20/25	405,000.00	404,935.73	410,963.22
PVTPL FORD CR AUTO OWNER TR SE	2.62	08/15/28	1,240,000.00	1,239,735.38	1,274,723.22
PVTPL HYUNDAI AUTO LEASE SECUR	2.98	07/15/22	450,000.00	449,944.70	457,388.96
PVTPL HYUNDAI AUTO LEASE SECUR	1.95	07/17/23	595,000.00	594,955.02	607,914.00
PVTPL KUBOTA CR OWNER TR 2018-	3.10	08/15/22	308,503.81	308,464.10	313,117.08
PVTPL KUBOTA CR OWNER TR SER 1	1.88	08/16/21	230,274.19	230,240.49	230,745.93
PVTPL MMAF EQUIP FIN LLC 2017-	2.04	02/16/22	260,179.08	260,163.31	260,837.93
PVTPL MMAF EQUIP FIN LLC 2017-	2.21	10/17/22	413,753.45	413,744.35	417,020.65
PVTPL MMAF EQUIP FIN LLC 2019-	2.01	12/12/24	690,000.00	689,821.77	711,311.00
PVTPL MMAF EQUIP FIN LLC SER 2	3.20	09/12/22	670,000.00	669,937.02	681,336.33
PVTPL VERIZON OWNER TR SER 18-	2.82	09/20/22	354,183.83	354,144.30	357,207.99
PVTPL WORLD OMNI SELECT AUTO T	3.46	03/15/23	414,667.52	414,602.83	418,413.34
SANTANDER RETAIL AUTO LEASE TR	1.86	02/21/23	595,000.00	594,862.44	606,642.96
SANTANDER RETAIL AUTO LEASE TR	1.74	07/20/23	860,000.00	859,986.24	872,631.34
SMALL BUSINESS ADMIN GTD DEV P	3.88	06/01/30	412,852.17	421,270.48	449,796.21
TOYOTA AUTO LN EXTD NT TR 2020	1.35	05/25/33	400,000.00	399,976.92	405,994.68
TOYOTA AUTO REC 2020-A OWNER T	1.66	05/15/24	760,000.00	759,945.13	778,285.07
TOYOTA AUTO RECEIVABLES 2018-B	2.96	09/15/22	308,575.07	308,570.47	313,277.66
TOYOTA AUTO RECEIVABLES 2018-C	2.77	08/16/21	62,386.13	62,380.28	62,525.36
TOYOTA AUTO RECEIVABLES 2018-D	3.48	03/15/23	790,000.00	789,829.12	810,382.32
TOYOTA AUTO RECEIVABLES 2019-A	2.91	07/17/23	525,000.00	524,904.35	540,371.84
VERIZON OWNER TR 2018-A SR 18-	3.23	04/20/23	1,020,000.00	1,019,984.09	1,042,461.83
VERIZON OWNER TR 2019-C NT CL	1.94	04/22/24	1,235,000.00	1,234,904.78	1,266,902.76
VERIZON OWNER TR 2020-A NT CL	1.85	07/22/24	1,215,000.00	1,214,857.72	1,246,875.77
VERIZON OWNER TRUST FIXED 2.93	2.93	09/20/23	370,000.00	369,926.00	380,840.63
VOLKSWAGEN AUTO LN ENHANCED TR	3.02	11/21/22	365,000.00	364,947.33	371,725.56
VOLKSWAGEN AUTO LN ENHANCED TR	3.05	08/20/21	30,665.45	30,662.46	30,707.16
VOLKSWAGEN AUTO LN ENHANCED TR	0.93	12/20/22	860,000.00	859,974.72	863,292.51
WORLD OMNI AUTO LEASE SECURITI	2.83	07/15/21	63,520.45	63,512.31	63,636.81
WORLD OMNI AUTO RECEIVABLES SE	2.87	07/17/23	371,707.17	371,671.30	377,745.07
WORLD OMNI AUTO RECEIVABLES TR	2.50	04/17/23	552,550.68	552,411.21	560,502.49
WORLD OMNI AUTO RECEIVABLES TR	1.30	02/15/22	80,082.52	80,062.03	80,152.69
WORLD OMNI AUTO RECEIVABLES TR	1.95	02/15/23	481,673.50	481,549.32	485,989.63
WORLD OMNI AUTO RECEIVABLES TR	3.13	11/15/23	840,000.00	839,921.54	858,388.94
WORLD OMNI AUTO RECEIVABLES TR	1.10	04/15/25	1,160,000.00	1,159,742.60	1,172,456.89
WORLD OMNI AUTOMOBILE LEASE SE	1.70	01/17/23	975,000.00	974,909.03	994,588.04
WORLD OMNI AUTOMOBILE LEASE SE	3.19	12/15/21	530,000.00	529,957.76	537,740.49



Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
Commercial Mortgage Backed Securities					
CMO COMM 2013-CCRE7 MTG TR MTG	2.74	03/10/46	516,363.95	538,390.10	525,783.67
CMO WFRBS COML MTG TR 2013-C12	2.84	03/15/48	495,327.22	514,308.31	504,581.62
COMM 2012-CCRE5 MTG TR MTG PAS	2.39	12/10/45	472,075.40	466,542.68	478,110.84
GS MTG SECS TR 2012-GCJ7 CL AA	2.94	05/10/45	143,536.47	147,775.27	143,922.00
GS MTG SECS TR 2013-GC10 COML	2.94	02/10/46	1,009,000.00	1,032,884.92	1,041,901.37
J P MORGAN CHASE COML MTG SECS	4.39	07/15/46	77,352.46	82,996.77	78,852.70
PVTPL J P MORGAN CHASE COML MT	1.49	06/15/45	848,381.45	860,311.81	846,869.72
PVTPL WFRBS COML MTG TR 2014-L	0.94	03/15/47	617,417.57	616,645.79	616,867.14
WFRBS COML MTG TR 2012-C8 MTG	1.19	08/15/45	793,223.18	796,445.65	791,406.62
WFRBS COML MTG TR 2013-C14 MTG	3.34	06/15/46	1,000,000.00	1,037,656.25	1,050,702.50
Corporate Bonds					
3M CO 2.25% DUE 03-15-2023/10-	2.25	03/15/23	100,000.00	101,168.00	104,482.64
ABB FIN USA INC 2.875% DUE 05-	2.88	05/08/22	280,000.00	281,226.40	290,782.36
ABBVIE INC 3.375% DUE	3.38	11/14/21	120,000.00	119,793.60	124,329.58
AIG GLOBAL FDG SR SECD MEDIUM	2.70	12/15/21	200,000.00	193,788.00	205,969.55
AIG GLOBAL FDG SR SECD MEDIUM	2.30	07/01/22	120,000.00	119,965.20	123,614.88
AIR PRODS & CHEMS INC 1.5% DUE	1.50	10/15/25	40,000.00	39,991.60	41,259.73
AIRGAS INC 3.65% DUE	3.65	07/15/24	150,000.00	162,564.00	164,564.33
ALEXANDRIA REAL ESTATE EQUITIE	4.00	01/15/24	170,000.00	174,025.60	187,885.31
AMEREN ILL CO 2.7% DUE	2.70	09/01/22	150,000.00	150,610.50	155,841.23
AMEREN ILL CO 3.25% DUE	3.25	03/01/25	200,000.00	202,216.00	218,572.62
AMERICAN ELEC PWR CO INC 3.65%	3.65	12/01/21	100,000.00	99,938.00	104,287.33
AMERICAN EXPRESS CO 3.375% DUE	3.38	05/17/21	220,000.00	219,962.60	225,124.15
AMERICAN EXPRESS CO 3.7% DUE 0	3.70	08/03/23	350,000.00	371,549.50	380,625.79
AMERICAN EXPRESS CO FLTG 08-03	1.31	08/03/23	90,000.00	90,000.00	90,163.80
AMERICAN HONDA FIN CORP FIXED	2.05	01/10/23	295,000.00	294,890.85	305,151.11
AMERICAN HONDA FIN CORP MED TE	1.95	05/10/23	250,000.00	249,907.50	257,322.55
AMERICAN HONDA FIN CORP MED TE	3.38	12/10/21	390,000.00	389,812.80	404,939.37
AMPHENOL CORP NEW 2.05% DUE	2.05	03/01/25	195,000.00	194,666.55	202,924.64
ANHEUSER BUSCH INBEV WORLDWIDE	4.15	01/23/25	100,000.00	99,900.00	113,475.21
APPLE INC .75% DUE 05-11-2023	0.75	05/11/23	150,000.00	149,592.00	151,580.28
APPLE INC 2.4% DUE 05-03-2023	2.40	05/03/23	75,000.00	76,487.25	79,280.25
ARCHER-DANIELS MIDLAND CO 3.37	3.38	03/15/22	170,000.00	169,823.20	177,839.15
AT&T INC 1.49838% DUE 06-12-20	1.50	06/12/24	260,000.00	261,900.80	260,514.54
AT&T INC 2.3% DUE 06-01-2027	2.30	06/01/27	80,000.00	79,881.60	82,821.64
AT&T INC 3.4% DUE 05-15-2025/0	3.40	05/15/25	165,000.00	170,110.05	181,328.25
BANK AMER CORP 2.328% DUE	2.33	10/01/21	410,000.00	410,000.00	411,668.27
BANK NEW YORK MELLON CORP MEDI	2.20	08/16/23	430,000.00	418,338.40	449,478.13
BANK NEW YORK MELLON CORP MEDI	2.60	02/07/22	120,000.00	119,809.20	123,955.26
BANK NEW YORK MELLON CORP MEDI	2.66	05/16/23	80,000.00	80,651.20	82,839.32
BANK NEW YORK MELLON CORP MEDI	1.95	08/23/22	80,000.00	79,974.40	82,463.26
BANK NEW YORK MELLON CORP MEDI	1.85	01/27/23	70,000.00	69,257.30	72,395.10
BANK NOVA SCOTIA B C 2.7% DUE	2.70	03/07/22	160,000.00	161,881.60	165,793.59
BANK NOVA SCOTIA B C CORP 1.95	1.95	02/01/23	160,000.00	159,800.00	164,810.61
BANK OF AMERICA CORP 3.004%	3.00	12/20/23	577,000.00	557,555.68	606,086.57
BANK OF AMERICA NA 3.335%	3.34	01/25/23	250,000.00	250,000.00	260,902.50
BANK OF MONTREAL 2.9% DUE 03-2	2.90	03/26/22	60,000.00	59,847.60	62,534.88
BANK OF MONTREAL TRANCHE # TR	2.05	11/01/22	50,000.00	49,941.50	51,627.74
BANK OF NOVA SCOTIA 2.0% DUE	2.00	11/15/22	280,000.00	279,913.20	288,896.37
BAPTIST HEALTH SOUTH FLA 4.59%	4.59	08/15/21	250,000.00	261,145.00	260,011.11
BAYER US FIN II LLC 3.5% DUE	3.50	06/25/21	310,000.00	309,817.10	317,792.57
BB&T CORP MEDIUM TERM NTS 3.05	3.05	06/20/22	220,000.00	219,993.40	229,957.48
BB&T CORP SR MEDIUM TERM NTS B	2.20	03/16/23	275,000.00	274,796.50	285,495.93
BOEING CO 2.7% DUE 05-01-2022	2.70	05/01/22	15,000.00	14,973.45	15,187.59
BOSTON PPTYS LTD PARTNERSHIP 4	4.13	05/15/21	410,000.00	426,109.20	418,310.90
BP CAP MKTS AMER INC 2.75% DUE	2.75	05/10/23	407,000.00	402,359.36	429,850.11
BURLINGTON NORTHN SANTA FE LLC	3.05	09/01/22	570,000.00	569,275.70	597,892.82
CANADIAN NAT RES LTD 3.8% DUE	3.80	04/15/24	230,000.00	244,701.60	244,647.94
CAPITAL ONE NATL ASSN MCLEAN V	1.27	08/08/22	400,000.00	400,000.00	398,401.77
CAPITAL ONE NATL ASSN MCLEAN V	2.25	09/13/21	300,000.00	295,554.87	304,545.05
CARRIER GLOBAL CORP 1.923% DUE	1.92	02/15/23	120,000.00	120,000.00	122,322.71
CATERPILLAR FINL SERVICE	1.85	09/04/20	100,000.00	99,916.00	100,267.93

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
CATERPILLAR FINL SVCS CORP 1.7	1.70	08/09/21	510,000.00	504,200.30	517,067.70
CATERPILLAR FINL SVCS CORP MED	2.95	02/26/22	290,000.00	290,582.30	302,053.40
CATERPILLAR FINL SVCS FIXED 2.	2.65	05/17/21	90,000.00	89,956.80	91,794.23
CHEVRON CORP NEW 1.141% DUE 05	1.14	05/11/23	100,000.00	100,000.00	101,722.37
CHEVRON CORP NEW 1.554% DUE	1.55	05/11/25	120,000.00	120,000.00	123,401.65
CHUBB INA HOLDINGS INC 3.35% D	3.35	05/15/24	75,000.00	80,806.50	82,443.61
CIGNA CORP NEW CORP 3.4% 09-17	3.40	09/17/21	210,000.00	214,917.67	216,975.33
CINTAS CORP NO 2 2.9% DUE	2.90	04/01/22	410,000.00	408,242.70	425,788.58
CITIBANK N A 2.844%	2.84	05/20/22	250,000.00	250,000.00	254,947.22
CITIBANK N A 3.165%	3.17	02/19/22	540,000.00	540,000.00	548,685.89
CITIGROUP INC 3.875% DUE 10-25	3.88	10/25/23	400,000.00	423,648.00	439,344.37
CITIGROUP INC NEW 2.312% DUE	2.31	11/04/22	260,000.00	260,000.00	265,126.71
CITIZENS BK MEDIUM TERM NTS BO	3.25	02/14/22	260,000.00	259,763.40	269,257.48
CLOROX CO 3.8% DUE 11-15-2021	3.80	11/15/21	220,000.00	223,731.20	229,328.58
COMCAST CORP 3.7%	3.70	04/15/24	150,000.00	164,229.00	166,016.97
COMCAST CORP NEW 2.85% DUE 01-	2.85	01/15/23	90,000.00	87,751.80	96,199.77
COMMONSPIRIT HEALTH 2.76% DUE	2.76	10/01/24	65,000.00	65,000.00	67,131.42
COMMONWEALTH BK AUSTRALIA MEDI	1.15	06/04/24	270,000.00	270,000.00	272,849.18
CONNECTICUT LT & PWR 2.5% DUE	2.50	01/15/23	150,000.00	148,905.00	156,137.04
CREDIT SUISSE AG NEW YORK BRH	2.10	11/12/21	250,000.00	249,970.00	255,228.26
CVS HEALTH CORP 2.625% DUE	2.63	08/15/24	160,000.00	159,176.00	170,840.53
CVS HEALTH CORP 3.35% DUE 03-0	3.35	03/09/21	298,000.00	297,741.70	303,912.38
CVS HEALTH CORP 3.7% DUE	3.70	03/09/23	210,000.00	219,981.30	225,526.22
DAIMLER FIN NORTH AMER LLC 3.0	3.00	02/22/21	210,000.00	209,689.20	212,525.05
DEERE & CO 2.6% DUE	2.60	06/08/22	240,000.00	239,578.90	249,145.37
DEERE JOHN CAP CORP MEDIUM TER	2.95	04/01/22	170,000.00	169,918.40	177,415.40
DEERE JOHN CAP CORP MEDIUM TER	1.95	06/13/22	215,000.00	214,722.65	221,154.35
DIAGEO CAP PLC 2.625% DUE	2.63	04/29/23	235,000.00	234,863.70	247,721.21
DISNEY WALT CO 1.75% DUE	1.75	08/30/24	110,000.00	108,859.50	114,008.40
DOWDUPONT INC 1.50238% DUE 11-	1.50	11/15/23	200,000.00	200,000.00	200,584.00
DOWDUPONT INC 3.766% DUE 11-15	3.77	11/15/20	340,000.00	340,000.00	343,875.80
DOWDUPONT INC 4.493% DUE	4.49	11/15/25	150,000.00	153,978.00	172,530.60
DTE ELEC CO 3.375% DUE	3.38	03/01/25	430,000.00	458,668.10	477,735.05
DU PONT E I DE NEMOURS & CO 1.	1.70	07/15/25	60,000.00	59,946.00	61,947.58
DUKE ENERGY 3.05% 03-15-2023	3.05	03/15/23	95,000.00	96,398.40	101,067.42
DUKE ENERGY PROGRESS LLC FLTG	0.50	09/08/20	315,000.00	315,000.00	314,950.75
EATON CORP OHIO 2.75% DUE 11-0	2.75	11/02/22	760,000.00	761,124.80	799,382.66
EMD FIN LLC 2.95% DUE	2.95	03/19/22	210,000.00	214,149.60	216,734.45
EMORY UNIV 1.566% DUE	1.57	09/01/25	115,000.00	115,000.00	117,443.96
ENTERGY ARK INC 3.05% DUE	3.05	06/01/23	100,000.00	100,462.00	106,027.79
ENTERPRISE PRODS OPER LLC 2.8%	2.80	02/15/21	230,000.00	229,875.80	233,180.49
ENTERPRISE PRODS OPER LLC 3.5%	3.50	02/01/22	220,000.00	220,627.00	229,338.78
EQUIFAX INC 3.6% DUE 08-15-202	3.60	08/15/21	240,000.00	239,136.00	247,704.19
FEDEX CORP 2.625% DUE 08-01-20	2.63	08/01/22	60,000.00	58,503.60	62,404.38
FEDEX CORP 3.4% 01-14-2022	3.40	01/14/22	250,000.00	249,956.60	260,309.31
FIDELITY NATL INFORMATION SVCS	3.50	04/15/23	155,000.00	159,388.05	165,945.36
FIFTH THIRD BANCORP 1.625% DUE	1.63	05/05/23	30,000.00	29,980.80	30,771.21
FIFTH THIRD BK CINCINNATI OHIO	1.80	01/30/23	400,000.00	399,664.00	410,707.27
FISERV INC 2.75% DUE	2.75	07/01/24	370,000.00	369,378.40	394,536.55
GENERAL MLS INC 2.6% DUE	2.60	10/12/22	270,000.00	271,610.30	281,281.81
GENERAL MLS INC 3.2% DUE 04-16	3.20	04/16/21	150,000.00	149,979.00	153,219.64
GENERAL MLS INC 3.7%	3.70	10/17/23	90,000.00	92,325.65	97,923.60
GENERAL MTRS FINL CO INC 3.55%	3.55	07/08/22	140,000.00	139,911.80	143,536.92
GENERAL MTRS FINL CO INC 4.2%	4.20	11/06/21	160,000.00	160,046.40	164,083.43
GEORGIA-PAC LLC 1.75% DUE	1.75	09/30/25	290,000.00	289,942.00	299,173.05
GILEAD SCIENCES INC 2.55% DUE	2.55	09/01/20	230,000.00	228,930.50	230,830.36
GLAXOSMITHKLINE CAP PLC 2.85%	2.85	05/08/22	410,000.00	404,034.50	427,697.99
GOLDMAN SACHS GROUP INC 3.0% D	3.00	04/26/22	300,000.00	299,040.00	305,809.14
GOLDMAN SACHS GROUP INC 3.625%	3.63	02/20/24	170,000.00	169,792.60	184,850.23
GOLDMAN SACHS GROUP INC 5.75%	5.75	01/24/22	260,000.00	278,785.00	280,498.40
GOLDMAN SACHS GROUP INC SR NT	3.63	01/22/23	400,000.00	400,184.00	428,701.74
HEALTH CARE SVC CORP 1.5% 06-0	1.50	06/01/25	220,000.00	219,483.00	223,653.95
HEWLETT PACKARD ENTERPRISE CO	2.09	10/05/21	140,000.00	140,000.00	139,727.94
HEWLETT PACKARD ENTERPRISE CO	2.25	04/01/23	145,000.00	144,969.55	149,344.43

## Appendix D

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	Coupon	Date			
HEWLETT PACKARD ENTERPRISE CO	3.50	10/05/21	210,000.00	209,708.10	216,659.84
HONEYWELL INTL INC 1.35% DUE 0	1.35	06/01/25	90,000.00	89,991.00	92,173.20
HSBC HLDGS PLC .96838% DUE	0.97	09/11/21	200,000.00	200,000.00	200,093.36
HSBC HLDGS PLC 2.099% DUE	2.10	06/04/26	200,000.00	200,000.00	202,064.58
HSBC HLDGS PLC 2.95% DUE 05-25	2.95	05/25/21	400,000.00	399,500.00	408,371.75
HSBC HLDGS PLC 3.262%	3.26	03/13/23	400,000.00	400,000.00	414,383.33
HUNTINGTON NATL BK COLUMBUS OH	3.13	04/01/22	250,000.00	249,772.50	260,628.77
ILLINOIS TOOL WKS INC 3.5% DUE	3.50	03/01/24	100,000.00	103,574.00	109,538.09
INTERNATIONAL BUSINESS MACHS C	2.85	05/13/22	300,000.00	299,838.00	313,879.92
INTERNATIONAL BUSINESS MACHS C	2.88	11/09/22	100,000.00	98,213.00	105,650.41
JPMORGAN CHASE & CO 1.514% DUE	1.51	06/01/24	500,000.00	500,000.00	508,345.00
JPMORGAN CHASE & CO 3.514% DUE	3.51	06/18/22	80,000.00	80,000.00	82,161.23
JPMORGAN CHASE & CO NT FIXED/F	3.21	04/01/23	410,000.00	410,000.00	426,874.13
KAISER FOUNDATION HOSPITAL 3.5	3.50	04/01/22	500,000.00	519,181.11	524,284.35
KEYBANK NATL ASSN CLEVELAND OH	3.30	02/01/22	250,000.00	249,887.50	260,488.50
LELAND STANFORD JR UNIV CALIF	6.88	02/01/24	180,000.00	213,697.80	215,818.29
LOCKHEED MARTIN CORP 2.5% DUE	2.50	11/23/20	240,000.00	242,232.00	241,628.39
LULWA LTD 1.888% DUE 02-15-202	1.89	02/15/25	805,153.99	823,632.28	821,967.69
M & T BK CORP SR NT FLTG DUE	1.67	07/26/23	110,000.00	110,000.00	110,075.42
MARATHON PETE CORP 3.4% DUE	3.40	12/15/20	440,000.00	455,378.00	444,186.82
MARSH & MCLENNAN COS INC 3.5%	3.50	12/29/20	230,000.00	229,829.80	233,426.08
MARSH & MCLENNAN COS INC 3.875	3.88	03/15/24	90,000.00	89,950.50	99,558.94
MASSMUTUAL GLOBAL FDG II MEDIU	2.25	07/01/22	480,000.00	479,875.20	494,487.00
MCCORMICK & CO INC 2.7% DUE	2.70	08/15/22	475,000.00	473,692.20	494,920.89
METROPOLITAN LIFE GLOBAL FDG I	2.40	06/17/22	250,000.00	249,662.50	259,544.74
MINIBISHI UFJ FINL GROUP INC	3.54	07/26/21	240,000.00	240,000.00	247,636.02
MINIBISHI UFJ FINL GROUP INC	3.22	03/07/22	410,000.00	410,000.00	427,674.71
MINIBISHI UFJ FINL GROUP INC	1.85	07/26/23	80,000.00	80,199.20	79,729.78
MONDELEZ INTL HLDGS NETH B V 2	2.13	09/19/22	200,000.00	199,948.00	206,093.39
MONDELEZ INTL INC .625% DUE 07	0.00	07/01/22	300,000.00	299,958.00	299,958.00
MORGAN STANLEY 2.625% DUE 11-1	2.63	11/17/21	300,000.00	298,467.00	308,380.28
MORGAN STANLEY 3.75% DUE 02-25	3.75	02/25/23	400,000.00	422,608.00	431,676.66
MORGAN STANLEY 4.0% DUE 07-23-	4.00	07/23/25	245,000.00	256,556.65	277,792.33
MPLX LP BNDS 3.375% DUE 03-15-	3.38	03/15/23	125,000.00	124,913.75	130,353.55
NATIONAL AUSTRALIA BK LIMITED	3.70	11/04/21	250,000.00	249,725.00	260,672.60
NEXTERA ENERGY CAP HLDGS INC 2	2.40	09/01/21	240,000.00	240,588.00	245,421.33
NEXTERA ENERGY CAP HLDGS INC 2	2.90	04/01/22	300,000.00	299,718.00	312,266.85
NORTHERN STS PWR CO MINN 2.15%	2.15	08/15/22	420,000.00	403,905.60	431,587.82
NORTHROP GRUMMAN CORP 2.08% DU	2.08	10/15/20	185,000.00	184,972.25	185,864.91
NORTHROP GRUMMAN CORP 2.55% DU	2.55	10/15/22	530,000.00	523,861.20	553,810.69
NOVARTIS CAP CORP 3.4% DUE 05-	3.40	05/06/24	330,000.00	342,500.40	362,867.71
NUTRIEN LTD 1.9% DUE 05-13-202	1.90	05/13/23	130,000.00	129,883.00	134,153.98
OCCIDENTAL PETE FIXED 2.9% DUE	2.90	08/15/24	110,000.00	109,857.00	93,992.80
OCCIDENTAL PETROLEUM CORP 2.7%	2.70	08/15/22	260,000.00	259,721.80	242,047.00
ORACLE CORP 2.5% DUE	2.50	05/15/22	540,000.00	538,200.70	558,348.52
ORACLE CORP 2.625% 02-15-2023	2.63	02/15/23	70,000.00	69,680.80	73,621.50
PACKAGING CORP OF AMERICA 4.5%	4.50	11/01/23	210,000.00	219,185.40	231,141.04
PARKER-HANNIFIN CORP 2.7% DUE	2.70	06/14/24	80,000.00	79,963.20	85,160.97
PARKER-HANNIFIN CORP MEDIUM TE	3.50	09/15/22	110,000.00	110,486.20	115,959.78
PAYPAL HLDGS INC 1.35% DUE 06-	1.35	06/01/23	80,000.00	79,926.40	81,561.03
PHILLIPS 66 4.3% DUE 04-01-202	4.30	04/01/22	239,000.00	252,742.15	253,373.64
PNC BANK NA 2.625% 02-17-2022	2.63	02/17/22	250,000.00	244,715.00	258,991.70
PNC BK N A PITTSBURGH PA MEDIU	2.03	12/09/22	370,000.00	370,000.00	377,529.00
PUBLIC SVC CO N H 3.5% DUE	3.50	11/01/23	400,000.00	421,764.00	434,117.15
PUBLIC SVC ELEC GAS CO SECD ME	3.50	08/15/20	170,000.00	182,250.20	170,559.30
PUBLIC SVC ELEC GAS CO SECD ME	2.38	05/15/23	330,000.00	330,089.30	344,073.25
PVPTL CREDIT SUISSE GROUP AG S	1.51	12/14/23	445,000.00	445,000.00	445,227.46
PVPTL DAIMLER FIN N AMER 2.3%	2.30	02/12/21	160,000.00	159,665.60	161,108.26
PVT PL BNP PARIBAS SR NON PFD	4.71	01/10/25	230,000.00	239,402.40	254,565.70
PVTPL ABB TREAS CTR USA INC NT	4.00	06/15/21	120,000.00	123,054.00	123,636.83
PVTPL ABBVIE INC 2.15% DUE 11-	2.15	11/19/21	370,000.00	369,944.50	377,035.36
PVTPL ABBVIE INC SR NT 144A 2.	2.30	11/21/22	550,000.00	549,461.00	568,908.48
PVTPL AIG GLOBAL FDG SR SECD M	2.15	07/02/20	100,000.00	99,937.00	100,000.00
PVTPL BMW US CAP LLC GTD NT 2.	2.95	04/14/22	630,000.00	630,000.00	652,730.99

## Appendix D

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PVTPL BRISTOL MYERS SQUIBB CO	2.60	05/16/22	450,000.00	448,880.70	467,861.45
PVTPL BRISTOL MYERS SQUIBB CO	2.90	07/26/24	60,000.00	59,836.20	64,904.52
PVTPL CARGILL INC NT 144A 3.25	3.25	11/15/21	230,000.00	231,092.50	237,036.71
PVTPL CARGILL INC NT 3.25% 03-	3.25	03/01/23	210,000.00	215,749.80	224,020.41
PVTPL CARRIER GLOBAL CORP NT 1	2.24	02/15/25	180,000.00	180,000.00	184,035.34
PVTPL CRH AMERICA INC BNDS 3.8	3.88	05/18/25	220,000.00	237,366.80	242,650.05
PVTPL DAIMLER FIN N AMER 3.35%	3.35	05/04/21	160,000.00	159,814.40	162,956.05
PVTPL DAIMLER FIN NORTH AMER L	1.75	03/10/23	605,000.00	603,874.70	609,377.50
PVTPL EAST OHIO GAS CO 1.3% DU	1.30	06/15/25	30,000.00	29,969.70	30,141.30
PVTPL JACKSON NATL LIFE GLOBAL	3.30	06/11/21	200,000.00	199,672.00	205,378.94
PVTPL JACKSON NATL LIFE GLOBAL	3.30	02/01/22	140,000.00	139,872.60	145,485.93
PVTPL JACKSON NATL LIFE GLOBAL	2.38	09/15/22	190,000.00	189,922.10	195,516.14
PVTPL MASSMUTUAL GLOBAL FDG II	2.50	10/17/22	270,000.00	267,702.30	281,507.54
PVTPL METROPOLITAN LIFE GLOBAL	3.00	01/10/23	250,000.00	253,895.50	264,823.01
PVTPL MONONGAHELA PWR CO 1ST M	4.10	04/15/24	170,000.00	178,802.60	187,901.49
PVTPL NEW YORK LIFE GLOBAL FDG	2.25	07/12/22	120,000.00	119,840.40	124,054.61
PVTPL NEW YORK LIFE GLOBAL FDG	2.30	06/10/22	250,000.00	246,471.60	259,152.28
PVTPL NEW YORK LIFE GLOBAL FDG	2.88	04/10/24	260,000.00	276,393.00	280,236.32
PVTPL OTIS WORLDWIDE CORP FLTG	1.82	04/05/23	160,000.00	160,000.00	158,241.48
PVTPL OTIS WORLDWIDE CORP NT 1	2.06	04/05/25	100,000.00	99,999.00	104,909.09
PVTPL RAYTHEON TECHNOLOGIES CO	3.20	03/15/24	90,000.00	98,309.70	96,975.04
PVTPL SCHLUMBERGER FIN CDA LTD	2.20	11/20/20	410,000.00	403,422.20	412,590.08
PVTPL SCHLUMBERGER FIN CDA LTD	2.65	11/20/22	60,000.00	60,229.20	61,842.19
PVTPL SIEMENS FINANCIERINGSMAA	2.90	05/27/22	280,000.00	281,313.20	292,839.85
PVTPL TORONTO DOMINION BK ONT	3.35	10/22/21	510,000.00	509,683.80	529,175.33
PVTPL TORONTO DOMINION BK ONT	2.25	03/15/21	200,000.00	195,606.00	202,609.99
PVTPL VOLKSWAGEN GROUP AMER FI	2.70	09/26/22	200,000.00	199,926.00	206,599.29
RABOBANK NEDERLAND GLOBAL MEDI	2.09	09/26/23	250,000.00	250,000.00	249,347.50
RABOBANK NEDERLAND GLOBAL MEDI	2.63	07/22/24	290,000.00	289,312.70	307,969.92
REALTY INCOME CORP 3.25% DUE	3.25	10/15/22	130,000.00	132,304.90	136,163.15
RECKITT BENCKISER TREAS SVCS P	2.75	06/26/24	220,000.00	218,088.20	233,941.09
REGIONS BK BIRMINGHAM ALA 3.37	3.37	08/13/21	320,000.00	320,000.00	320,667.52
REGIONS FINL CORP NEW 2.25% DU	2.25	05/18/25	70,000.00	69,786.50	73,307.48
REGIONS FINL CORP NEW 3.8% DUE	3.80	08/14/23	100,000.00	100,155.20	108,747.69
RELIANCE INDS LTD 1.87% DUE	1.87	01/15/26	581,052.67	581,052.67	592,059.28
RELX CAP INC 3.5% DUE	3.50	03/16/23	300,000.00	311,058.00	319,914.28
ROCK-TENN CO 4.9% DUE 03-01-20	4.90	03/01/22	170,000.00	179,486.00	180,892.45
ROPER TECHNOLOGIES INC 2.35% D	2.35	09/15/24	70,000.00	69,870.50	73,776.96
ROPER TECHNOLOGIES INC 3.65%	3.65	09/15/23	410,000.00	433,968.60	445,811.61
ROYAL BANK OF CANADA 1.95% DUE	1.95	01/17/23	290,000.00	289,823.10	299,059.52
ROYAL BK CANADA 3.7%	3.70	10/05/23	110,000.00	118,889.10	120,183.35
ROYAL BK CDA 2.3% DUE 03-22-20	2.30	03/22/21	360,000.00	353,685.60	365,124.07
ROYAL BK CDA FIXED 2.8%	2.80	04/29/22	160,000.00	159,931.20	166,565.23
ROYAL BK CDA FLTG RT	2.03	10/05/23	330,000.00	330,000.00	330,487.95
RYDER SYS INC FIXED 2.875%	2.88	06/01/22	200,000.00	199,884.00	206,946.76
SHELL INTL FIN B V 3.4% DUE 08	3.40	08/12/23	730,000.00	756,171.30	787,599.06
SHERWIN-WILLIAMS CO 2.75% DUE	2.75	06/01/22	9,000.00	8,978.22	9,295.50
SIMON PPTY GROUP L P 2.35% DUE	2.35	01/30/22	170,000.00	169,442.40	173,251.16
SIMON PPTY GROUP L P 2.75%	2.75	06/01/23	420,000.00	429,111.00	437,712.82
STARBUCKS CORP 1.3% DUE 05-07-	1.30	05/07/22	45,000.00	44,969.85	45,640.24
STATOIL ASA FORMERLY STATOIL A	2.65	01/15/24	220,000.00	229,867.00	234,149.42
SUMITOMO MITSUI FINANCIAL GROU	1.98	10/16/23	360,000.00	360,000.00	357,777.00
SUMITOMO MITSUI FINL GROUP INC	2.78	07/12/22	215,000.00	214,920.45	223,959.65
SUNTRUST BANK 3.525% DUE 10-26	3.53	10/26/21	110,000.00	110,000.00	111,038.14
SUNTRUST BK ATL 05-17-2019 FIX	2.80	05/17/22	150,000.00	149,923.50	156,102.02
SUNTRUST BK ATLANTA GA MEDIUM	3.50	08/02/22	135,000.00	135,000.00	139,248.22
SUNTRUST BK ATLANTA GASR BK	2.45	08/01/22	210,000.00	207,154.50	217,530.19
TORONTO DOMINION BK SR MEDIUM	1.90	12/01/22	320,000.00	319,644.80	330,403.88
TORONTO DOMINION BK SR MEDIUM	0.75	06/12/23	120,000.00	119,911.20	120,689.55
TORONTO-DOMINION BANK 2.65%	2.65	06/12/24	130,000.00	129,981.80	139,110.93
TOTAL CAP INTL 2.434% DUE	2.43	01/10/25	170,000.00	171,791.80	180,646.58
TOTAL CAP INTL 2.7% DUE 01-25-	2.70	01/25/23	160,000.00	164,107.20	168,438.70
TOYOTA MTR CORP 2.157% DUE	2.16	07/02/22	130,000.00	130,000.00	133,917.70
TOYOTA MTR CORP 3.183% 07-20-2	3.18	07/20/21	400,000.00	400,000.00	410,948.77

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
TOYOTA MTR CR CORP MEDIUM TERM	1.35	08/25/23	115,000.00	114,957.45	117,181.08
TYCO ELECTRONICS GROUP S A 3.4	3.45	08/01/24	150,000.00	153,741.00	162,199.11
U S BK NATL ASSN FIXED 2.65%	2.65	05/23/22	360,000.00	359,618.40	374,918.55
UBS GROUP FDG SWITZ AG NT FLTG	1.34	08/15/23	345,000.00	345,000.00	345,583.26
UNION PAC CORP 2.95% 03-01-202	2.95	03/01/22	260,000.00	259,885.60	270,172.40
UNION PAC CORP 3.2% 06-08-2021	3.20	06/08/21	260,000.00	259,838.80	266,437.53
UNION PAC CORP 3.5% DUE	3.50	06/08/23	300,000.00	310,491.00	325,169.52
UNITED PARCEL SVC INC 2.5% DUE	2.50	04/01/23	210,000.00	208,374.60	220,635.80
UNITED TECHNOLOGIES CORP 3.65%	3.65	08/16/23	6,000.00	6,001.16	6,497.86
UNITEDHEALTH GROUP 2.375% 10-1	2.38	10/15/22	140,000.00	139,713.00	146,482.24
UNITEDHEALTH GROUP INC 1.25% D	1.25	01/15/26	140,000.00	139,458.20	142,579.15
UNITEDHEALTH GROUP INC 3.35% D	3.35	07/15/22	120,000.00	123,497.00	127,365.15
VENTAS REALTY LIMITED PARTNERS	2.65	01/15/25	90,000.00	89,508.60	90,261.64
VIRGINIA ELEC & POWER CO	2.75	03/15/23	220,000.00	228,230.20	231,377.58
VODAFONE GROUP PLC 3.75% DUE	3.75	01/16/24	340,000.00	340,842.20	371,318.92
WASTE MGMT INC DEL 2.4% DUE	2.40	05/15/23	200,000.00	198,292.00	209,023.47
WASTE MGMT INC DEL 2.95% 06-15	2.95	06/15/24	150,000.00	149,991.00	153,559.97
WEC ENERGY GROUP INC 3.1% DUE	3.10	03/08/22	85,000.00	84,946.45	88,497.89
WEC ENERGY GROUP INC 3.375% DU	3.38	06/15/21	180,000.00	179,926.20	185,040.09
WELLTOWER INC 3.95%	3.95	09/01/23	430,000.00	458,048.90	463,168.86
WESTPAC BKG CORP 1.1295% DUE 0	1.13	02/26/24	260,000.00	260,000.00	262,023.42
YALE UNIV FIXED .873% DUE 04-1	0.87	04/15/25	530,000.00	530,000.00	534,088.74
Municipal Bonds					
BALTIMORE CNTY MD 1.613% DUE 0	1.61	07/01/21	560,000.00	539,963.20	563,953.60
BALTIMORE CNTY MD 2.247% DUE 0	2.25	08/01/22	330,000.00	335,544.00	337,929.90
BROWARD CNTY FLA ARPT SYS REV	1.84	10/01/20	275,000.00	275,000.00	274,950.50
CROWLEY TEX INDPT SCH DIST ZER	0.00	08/01/22	570,000.00	542,098.50	557,300.40
CURATORS UNIV MO SYS FACS REV	1.47	11/01/23	430,000.00	430,000.00	440,655.40
DENISON TEX INDPT SCH DIST ZER	0.00	08/01/23	460,000.00	433,724.80	445,496.20
FLA WTR POLLUTION CTL FING COR	1.90	01/15/22	245,000.00	244,855.45	248,917.55
HAYS TEX CONS INDPT SCH DIST 5	5.00	08/15/22	500,000.00	543,845.00	539,890.00
HOUSTON TEX 2.618% DUE 03-01-2	2.62	03/01/21	200,000.00	200,000.00	202,088.00
HOUSTON TEX UTIL SYS REV 1.716	1.72	11/15/22	335,000.00	335,000.00	344,725.05
LEE CNTY FLA WTR & SWR REV 1.8	1.89	10/01/22	330,000.00	330,000.00	336,573.60
LINN CNTY ORE CMNTY SCH DIST N	2.07	06/15/23	395,000.00	395,000.00	403,579.40
MARYLAND ST CMNTY DEV ADMIN DE	3.24	09/01/48	135,000.00	135,000.00	138,757.05
MICHIGAN FIN AUTH REV 2.308% D	2.31	12/01/24	440,000.00	440,000.00	454,630.00
MISSISSIPPI ST TAXABLE-LIBOR-S	0.57	11/01/28	345,000.00	345,000.00	343,854.60
NEW YORK ST 1.95% DUE 02-15-20	1.95	02/15/23	365,000.00	365,000.00	376,544.95
NEW YORK ST URBAN DEV CORP REV	3.20	03/15/22	400,000.00	398,468.00	417,240.00
OREGON ST 1.707% DUE 05-01-202	1.71	05/01/22	415,000.00	415,000.00	424,329.20
OREGON ST 5.762% DUE 06-01-202	5.76	06/01/23	361,881.35	393,163.85	398,449.46
POMONA CALIF REDEV AGY SUCCESS	3.55	02/01/22	200,000.00	200,000.00	206,258.00
SAN JOSE CALIF REDEV AGY SUCCE	2.63	08/01/22	510,000.00	510,000.00	527,222.70
SANTA ANA CALIF CMNTY REDEV AG	3.35	09/01/21	200,000.00	200,000.00	205,332.00
UNIVERSITY CALIF REVS 3.029% D	3.03	05/15/21	515,000.00	515,000.00	525,845.90
UTAH ST 3.539% DUE 07-01-2025	3.54	07/01/25	500,000.00	532,580.00	535,335.00
WISCONSIN ST GEN FD ANNUAL APP	1.72	05/01/22	255,000.00	255,000.00	259,995.45
U.S. Agency Bonds					
EQUINOR ASA 1.75% DUE 01-22-20	1.75	01/22/26	30,000.00	29,879.70	30,728.85
FEDERAL HOME LN MTG CORP MULTI	2.57	09/25/20	24,472.78	25,206.96	24,504.23
FEDERAL HOME LN MTG CORP POOL	2.63	06/01/42	6,729.82	6,952.47	6,742.99
FEDERAL HOME LN MTG CORP POOL	4.41	07/01/42	19,013.15	19,621.43	19,102.21
FEDERAL HOME LN MTG CORP POOL	2.47	09/01/45	850,349.84	869,183.76	881,594.27
FEDERAL HOME LN MTG CORP POOL	2.81	05/01/42	31,199.30	32,154.77	31,445.89
FEDERAL HOME LN MTG CORP POOL	3.38	06/01/42	98,567.43	101,455.14	102,654.29
FEDERAL HOME LN MTG CORP POOL	3.63	07/01/42	23,121.93	23,774.95	24,125.58
FEDERAL HOME LN MTG CORP POOL	4.38	08/01/42	6,961.64	7,172.12	6,979.11
FEDERAL HOME LN MTG CORP POOL	4.00	10/01/42	76,756.40	78,948.15	79,047.65
FEDERAL HOME LN MTG CORP POOL	3.83	11/01/42	110,424.76	113,237.15	114,846.86
FEDERAL HOME LN MTG CORP POOL	2.36	12/01/42	1,740,701.58	1,784,899.08	1,792,573.22
FEDERAL HOME LN MTG CORP POOL	3.09	11/01/44	111,534.07	112,745.24	116,299.62

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FEDERAL HOME LN MTG CORP POOL	2.43	08/01/45	434,000.87	443,597.48	447,401.40
FEDERAL HOME LN MTG CORP POOL	2.82	01/01/46	299,325.76	299,729.84	313,536.25
FEDERAL HOME LN MTG CORP POOL	2.83	02/01/46	386,642.52	389,756.16	400,011.18
FEDERAL HOME LN MTG CORP POOL	2.28	10/01/46	1,185,077.64	1,210,571.59	1,225,230.19
FEDERAL HOME LN MTG CORP POOL	2.56	11/01/46	537,466.89	551,575.41	557,678.32
FEDERAL HOME LN MTG CORP POOL	2.78	11/01/47	702,162.56	712,749.84	733,614.44
FEDERAL HOME LN MTG CORP POOL	3.32	06/01/49	697,565.68	712,607.49	728,471.38
FEDERAL HOME LN MTG CORP POOL	2.72	02/01/50	1,031,825.77	1,055,203.07	1,085,919.36
FEDERAL HOME LN MTG CORP POOL	2.18	06/01/50	770,000.00	798,153.13	801,534.55
FEDERAL HOME LN MTG CORP POOL	2.46	06/01/50	770,000.00	802,364.06	806,715.21
FEDERAL HOME LN MTG CORP POOL	2.40	03/01/47	230,794.42	230,236.80	239,161.72
FEDERAL HOME LN MTG CORP POOL	3.00	10/01/26	860,313.69	892,978.74	915,354.13
FEDERAL HOME LN MTG CORP POOL	3.00	05/01/27	17,353.25	18,241.91	18,390.80
FEDERAL HOME LN MTG CORP SER Q	2.87	01/25/46	177,538.63	180,188.56	175,039.47
FEDERAL NATL MTG ASSN GTD MTG	3.50	03/01/27	22,134.37	23,296.41	23,422.82
FEDERAL NATL MTG ASSN GTD MTG	3.63	05/01/42	131,841.42	136,049.02	137,734.59
FHLMC POOL #2B-4166 ADJ RT 05-	2.58	05/01/45	356,306.51	365,715.23	368,254.98
FHLMC POOL #QN1525 3.0% 02-01-	3.00	02/01/35	820,839.80	848,286.63	863,934.19
FHLMC POOL 2B5188 ADJ RT	2.88	03/01/46	254,230.01	255,499.93	266,263.58
FNMA POOL #735383 5.0% DUE 04-	5.00	04/01/35	369,565.56	400,718.82	424,118.90
FNMA POOL #AN3149 1.79% DUE 11	1.79	11/01/21	834,118.27	839,592.17	841,887.52
FNMA POOL #AO4573 ADJ RT DUE 0	2.83	06/01/42	93,944.18	96,531.31	97,895.35
FNMA POOL #AO7668 ADJ RT DUE 0	2.78	06/01/42	36,805.75	37,646.83	38,231.19
FNMA POOL #AP7557 FLTG	2.40	09/01/42	180,934.67	180,425.79	186,311.99
FNMA POOL #AS8511 2.5% DUE 12-	2.50	12/01/31	3,582,768.63	3,616,636.99	3,760,525.51
FNMA POOL #AY0090 ADJ RT DUE 1	2.71	12/01/44	468,175.35	483,098.43	485,652.88
FNMA POOL #AY7097 FLTG RT DUE	3.57	04/01/45	144,930.77	148,118.11	150,595.93
FNMA POOL #BC1205 2.645% DUE 0	2.65	07/01/46	442,259.15	443,451.18	457,917.91
FNMA POOL #BC4799 FLTG RT 2.49	2.50	11/01/46	516,677.45	531,208.99	536,044.95
FNMA POOL #BC9053 2.548% DUE 1	2.55	12/01/46	422,876.12	422,083.22	439,049.27
FNMA POOL #BD6059 FLTG RT 2.47	2.47	08/01/46	1,748,342.78	1,801,066.25	1,811,577.54
FNMA POOL #BJ2463 ADJ RT 11-01	2.74	11/01/47	645,684.04	655,873.75	674,823.68
FNMA POOL #BJ2464 ADJ RT 11-01	2.74	11/01/47	649,403.83	658,739.02	679,013.25
FNMA POOL #BN7727 FLTG 08-01-2	3.03	08/01/49	875,042.30	890,150.47	917,098.22
FNMA POOL #BO1843 3.035% DUE 0	3.03	08/01/49	377,276.48	385,765.20	394,915.00
FNMA POOL #BO3236 FLTG RT DUE	2.77	11/01/49	939,427.73	953,812.72	988,410.79
FNMA POOL #BO6267 ADJ RT	2.74	01/01/50	993,042.84	1,005,261.93	1,046,199.38
FNMA POOL #BP0633 FLTG RT DUE	2.75	01/01/50	814,169.02	823,043.46	857,697.04
FNMA POOL #MA1288 2.0% DUE 12-	2.00	12/01/22	81,806.73	84,593.26	84,569.71
FNMA POOL #MA2829 2.5% DUE 12-	2.50	12/01/26	458,563.54	466,373.44	480,429.59
FNMA POOL #MA3107 2.5% DUE 08-	2.50	08/01/27	431,021.26	439,170.25	451,573.99
FNMA POOL #MA3131 3.0% DUE 09-	3.00	09/01/27	422,953.48	438,021.18	445,323.93
FNMA POOL BL2206 2.8% 04-01-20	2.80	04/01/24	890,000.00	893,059.38	955,250.39
FNMA POOL CA3155 4.0%	4.00	02/01/34	203,594.02	210,767.51	218,110.94
FNMA POOL CA3156 4.0%	4.00	02/01/34	140,095.82	144,769.33	148,650.75
FNMA POOL# AY8454 FLTG RT 08-0	2.30	08/01/45	199,084.37	203,244.92	205,411.05
FNMA SER 2017-M5 CL FA FRN 04-	1.25	04/25/24	66,233.01	66,167.45	66,266.15
GNMA SERIES 16-H01 FA FLTG 01-	1.20	01/20/66	347,170.46	351,103.14	351,418.68
GNMAII POOL #773442 SER 2062 3	3.80	06/20/62	128,786.21	141,535.53	130,890.25
GNMAII POOL #891588 SER 2058 F	1.07	03/20/58	440,970.01	442,987.01	443,870.67
PETROLEOS MEXICANOS GTD NT SER	2.38	04/15/25	645,000.00	645,464.40	667,502.31
SMALL BUSINESS ADMIN GTD DEV P	4.14	02/01/30	459,284.29	471,753.14	498,332.78
U.S. Treasury Securities					
UNITED STATES OF AMERICA TNOTE	1.50	01/15/23	4,150,000.00	4,162,340.08	4,289,089.82
UNITED STATES TREAS 1.625% DUE	1.63	11/15/22	3,075,000.00	3,078,970.26	3,180,703.13
UNITED STATES TREAS NTS .25% D	0.25	06/15/23	3,900,000.00	3,903,153.69	3,908,226.58
UNITED STATES TREAS NTS .5% DU	0.50	03/15/23	1,750,000.00	1,761,148.44	1,765,244.15
UNITED STATES TREAS NTS 1.375%	1.38	02/15/23	8,066,000.00	8,113,108.92	8,319,637.87
UNITED STATES TREAS NTS 1.625%	1.63	12/15/22	1,625,000.00	1,627,607.98	1,683,017.57
UNITED STATES TREAS NTS DTD 04	0.25	04/15/23	3,800,000.00	3,800,924.84	3,808,015.65
UNITED STATES TREAS NTS DTD 09	1.50	09/15/22	3,100,000.00	3,093,497.91	3,191,304.67
UNITED STATES TREAS NTS DTD 12	2.13	12/31/22	16,650,000.00	16,816,220.46	17,461,037.15
UNITED STATES TREAS NTS FIXED	0.13	05/15/23	7,350,000.00	7,327,909.39	7,339,089.81

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
Cash & Cash Equivalents					
NTC INST FUNDS-GOVT SELECT	0.01		1,171,721.81	1,171,721.81	1,171,721.81
Account Totals - Galliard Capital				216,112,878.36	221,186,530.24
<b>9-200100-Income Research</b>					
Asset-Backed Securities					
ALLY MASTER OWNER TR AMOT_18-1	2.70	01/17/23	492,000.00	496,804.69	496,417.67
CAPITAL ONE PRIME AUTO RECEIVA	1.60	11/15/24	800,000.00	799,829.92	816,146.96
CNH EQUIP TR 2018-A NT CL A-3	3.12	07/17/23	395,019.22	398,768.82	402,574.67
CNH EQUIP TR SR 19-A CL A3 3.0	3.01	04/15/24	733,000.00	732,838.96	753,603.60
DAIMLER TRUCKS RETAIL TR 2020-	1.14	04/15/22	500,000.00	499,989.85	501,853.45
FORD CR AUTO OWNER TR 1.35% S	1.35	07/15/25	821,000.00	820,760.19	837,560.72
FORD CR FLOORPLAN MASTER OWNER	2.84	03/15/24	606,000.00	605,912.98	622,511.68
FORD CR FLOORPLAN MASTER OWNER	3.52	10/15/23	461,000.00	460,897.29	475,076.31
GM FINL CONSUMER AUTOMOBILE RE	1.78	10/18/21	52,472.81	52,465.10	52,536.46
GM FINL CONSUMER AUTOMOBILE RE	2.32	07/18/22	863,021.98	862,826.33	870,304.33
HONDA AUTO RECEIVABLES OWNER	2.64	02/15/22	485,330.60	485,267.86	489,534.49
HONDA AUTO RECEIVABLES 2019-2	2.52	06/21/23	484,000.00	498,614.53	498,513.47
HONDA AUTO RECEIVABLES 2020-2	0.82	07/15/24	510,000.00	509,959.86	513,415.98
JOHN DEERE OWNER TR 1.1% 08-15	1.10	08/15/24	850,000.00	849,948.07	857,195.33
MMAF EQUIP FIN LLC 2016-A MMAF	1.76	01/17/23	417,430.47	410,679.83	419,225.71
NISSAN AUTO RECEIVABLES OWNER	0.55	07/15/24	498,000.00	497,986.35	498,258.81
PVTPL ARI FLEET LEASE TR 2020-	1.80	08/15/28	400,000.00	399,926.08	406,454.24
PVTPL ASCENTIUM EQUIP RECEIVAB	2.19	11/10/26	800,000.00	799,978.24	811,748.48
PVTPL CCG RECEIVABLES TRUST SE	2.50	06/16/25	125,465.18	125,459.05	126,107.37
PVTPL DLL LLC NT SER 2018-1 C	3.27	04/17/26	785,000.00	783,804.10	806,144.84
PVTPL GMF FLOORPLAN OWNER REVO	3.13	03/15/23	487,000.00	490,424.22	493,898.65
PVTPL HYUNDAI AUTO LEASE SECUR	1.95	07/17/23	1,100,000.00	1,099,916.84	1,123,874.62
PVTPL KUBOTA CR OWNER TR 2020-	1.92	12/15/22	1,650,000.00	1,649,915.03	1,662,550.23
PVTPL MMAF EQUIP FIN LLC 2017-	2.04	02/16/22	126,127.97	126,120.32	126,447.36
PVTPL MMAF EQUIP FIN LLC 2019-	2.84	11/13/23	861,000.00	871,662.36	887,690.66
PVTPL NEXTGEAR FLOORPLAN MASTE	2.07	10/15/24	528,000.00	502,816.88	520,092.30
PVTPL NEXTGEAR FLOORPLAN MASTE	3.21	02/15/24	1,049,000.00	1,064,947.53	1,058,768.60
PVTPL PROGRESS RESIDENTIAL SER	3.42	08/17/35	501,504.69	518,234.57	519,010.86
PVTPL PROGRESS RESIDENTIAL SER	2.69	10/17/36	1,450,000.00	1,449,875.10	1,499,749.65
PVTPL PROGRESS RESIDENTIAL TRU	2.90	12/17/34	469,126.80	474,972.56	471,125.51
PVTPL VERIZON OWNER TR 2017-3	2.06	04/20/22	146,195.96	146,167.02	146,681.36
PVTPL VOLVO FINANCIAL EQUIPMEN	2.54	02/15/22	239,338.16	239,296.49	240,746.48
PVTPL VOLVO FINL EQUIP LLC SER	2.21	11/15/21	666,954.97	666,938.30	669,654.47
SMALL BUSINESS ADMIN GTD DEV P	4.95	03/01/25	63,727.75	70,976.78	67,059.87
SMALL BUSINESS ADMIN GTD DEV P	2.18	10/01/32	442,276.53	446,422.87	457,960.05
TOYOTA AUTO RECEIVABLES SER 20	2.05	09/15/22	1,049,000.00	1,048,718.24	1,059,173.62
VERIZON OWNER TR 2018-A SR 18-	3.23	04/20/23	1,019,000.00	1,018,984.10	1,041,439.81
VERIZON OWNER TR 2020-A NT CL	1.85	07/22/24	810,000.00	809,909.51	831,250.51
VOLKSWAGEN AUTO LN ENHANCED TR	0.98	11/20/24	493,000.00	492,966.33	497,826.96
WORLD OMNI AUTO RECEIVABLES TR	1.10	04/15/25	500,000.00	499,889.05	505,369.35
WORLD OMNI AUTOMOBILE LEASE SE	1.70	01/17/23	1,100,000.00	1,099,897.37	1,122,099.33
Commercial Mortgage Backed Securities					
BX COML MTG TR 2020-BXLP 144A	0.98	12/15/36	650,000.00	650,000.00	643,429.80
CMO COMM 2012-CCRE3 MTG TR COM	2.82	10/15/45	953,432.99	968,884.45	969,312.13
CMO COMM 2013-CCRE8 MTG TR COM	3.33	06/10/46	473,028.00	488,013.38	497,666.56
CMO FFRESB 2019-SB68 MTG TR SE	2.39	08/25/39	479,350.71	481,718.71	498,131.81
CMO FRESB FLTG SER 2018-SB55 C	3.30	07/25/38	983,563.66	977,157.72	1,024,446.47
CMO FRESB MTG TR FLTG RT SER 2	2.95	02/25/39	719,426.91	722,990.95	745,165.63
CMO FRESB SER 2019-SB63 CL A5H	2.55	02/25/39	855,117.47	869,074.15	887,458.35
CMO JPMBB COML MTG SECS TR 201	3.23	10/15/48	458,000.00	492,618.36	490,124.17
CMO MORGAN STANLEY BAML TRUST	3.18	08/15/45	650,000.00	665,818.36	664,352.39
CMO MORGAN STANLEY BK AMER MER	3.89	06/15/47	480,000.00	522,562.50	516,903.17
CMO SER 12-CR4 CL A3 2.853% DU	2.85	10/15/45	1,225,515.31	1,237,602.62	1,249,543.38
CMO UBS COML MTG TR 2012-C1 CO	3.40	05/10/45	431,080.29	435,525.81	444,044.56
CMO UBS-BARCLAYS COML MTG TR 2	3.53	05/10/63	719,000.00	738,912.93	743,795.87

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
CMO WFRBS COML MTG TR 2013-UBS	3.59	03/15/46	561,000.00	567,420.82	564,641.39
CMO WFRBS COML MTG TR 2013-UBS	2.93	03/15/46	8,964.11	9,145.62	9,001.39
COMM 2013-CCRE8 MTG TR COML MT	3.61	06/10/46	2,166,000.00	2,261,960.47	2,297,102.57
COMM 2014-UBS4 MTG TR COML MTG	2.96	08/10/47	29,947.63	31,131.49	30,375.82
FRESB 2019-SB65 MTG TR MULTIFA	2.13	05/25/39	790,034.41	793,773.64	796,923.19
FRESB 2020-SB75 MTG TR MTG PAS	1.20	04/25/40	820,000.00	823,941.74	827,200.67
GS MTG SECS TR 2011-GC5 MTG PA	3.71	08/10/44	578,000.00	587,573.12	583,885.60
GS MTG SECS TR 2012-GC6 COML M	3.48	01/10/45	474,209.11	483,748.86	484,179.26
GS MTG SECS TR 2012-GCJ7 MTG P	3.38	05/10/45	684,532.20	691,142.20	695,586.09
GS MTG SECS TR 2013-GCJ14 COML	4.24	08/10/46	458,000.00	491,488.47	494,716.72
J P MORGAN CHASE COML MTG SECS	3.48	06/15/45	1,215,070.75	1,240,249.19	1,240,124.78
PVTPL CMO BX COML MTG TR 2019-	1.10	10/15/36	1,050,940.59	1,050,940.59	1,042,941.25
PVTPL CMO GS MTG SECS TR 2010-	4.59	08/10/43	452,996.96	463,428.48	453,193.70
PVTPL CMO WELLS FARGO COML MTG	4.39	11/15/43	378,417.44	399,727.03	379,256.73
PVTPL CMO WF-RBS COML MTG TR 2	4.87	02/15/44	652,697.70	668,530.71	660,731.76
PVTPL CMO WFRBS COML MTG TR 20	4.90	06/15/44	2,127,000.00	2,204,786.95	2,159,935.10
PVTPL PROGRESS RESIDENTIAL TR	2.27	09/17/36	820,000.00	819,743.75	836,410.00
Corporate Bonds					
ABBVIE INC 3.375% DUE	3.38	11/14/21	749,000.00	747,711.72	776,023.81
AIR LEASE CORP 2.75% 01-15-202	2.75	01/15/23	590,000.00	590,227.53	584,616.76
AMERICAN AIRLS 2013-2 CL A PAS	4.95	07/15/24	669,506.39	714,316.40	542,287.19
AMERICAN EXPRESS CO 3.7% DUE	3.70	11/05/21	1,087,000.00	1,086,760.86	1,130,425.65
AMERICAN HONDA FIN CORP MED TE	2.20	06/27/22	637,000.00	636,413.96	654,327.22
APPLE INC .75% DUE 05-11-2023	0.75	05/11/23	1,456,000.00	1,452,039.68	1,471,339.24
AQUARION CO 4.0% DUE	4.00	08/15/24	576,000.00	632,551.68	634,330.17
AUTOZONE INC 3.7%	3.70	04/15/22	661,000.00	669,315.38	691,495.53
BANK AMER CORP 1.486% DUE	1.49	05/19/24	663,000.00	663,000.00	673,564.61
BANK AMER CORP 2.369% DUE	2.37	07/21/21	1,282,000.00	1,282,000.00	1,283,184.21
BANK AMER CORP 3.499%	3.50	05/17/22	477,000.00	485,490.60	488,605.41
BANK NOVA SCOTIA B C 3.125% DU	3.13	04/20/21	762,000.00	760,552.20	778,926.01
BARCLAYS BK PLC 1.7% DUE	1.70	05/12/22	820,000.00	819,327.60	834,726.75
BAYER US FIN II LLC 3.5% DUE	3.50	06/25/21	600,000.00	610,272.00	615,082.40
BOEING CO 4.508% DUE	4.51	05/01/23	819,000.00	819,000.00	865,215.02
CANADIAN IMPERIAL BK 2.606% DU	2.61	07/22/23	1,180,000.00	1,181,301.80	1,219,687.15
CAPITAL ONE FINL CORP 3.5% DUE	3.50	06/15/23	409,000.00	436,738.38	437,706.53
CATERPILLAR FINL SVCS CORP MED	1.90	09/06/22	600,000.00	599,166.00	619,195.63
CHEVRON CORP NEW 1.141% DUE 05	1.14	05/11/23	821,000.00	821,000.00	835,140.62
CIGNA CORP NEW CORP 3.4% 09-17	3.40	09/17/21	645,000.00	660,104.28	666,424.24
CITIGROUP INC 1.678% DUE	1.68	05/15/24	1,444,000.00	1,472,363.77	1,472,767.62
CITIGROUP INC 2.75% DUE	2.75	04/25/22	648,000.00	650,870.64	671,569.75
COOPERATIEVE CENTRALE RAIFFEIS	3.13	04/26/21	708,000.00	705,833.52	724,053.33
CSX CORP 4.25% DUE 06-01-2021/	4.25	06/01/21	755,000.00	789,148.95	774,207.86
ENERGY TRANSFER PARTNERS 5.2%	5.20	02/01/22	510,000.00	539,054.70	533,681.40
EVERSOURCE ENERGY 2.5% DUE	2.50	03/15/21	1,084,000.00	1,075,865.14	1,097,632.33
FEDEX CORP 2.625% DUE 08-01-20	2.63	08/01/22	504,000.00	497,412.72	524,196.76
FIFTH THIRD BANCORP 1.625% DUE	1.63	05/05/23	1,638,000.00	1,636,951.68	1,680,108.00
FIFTH THIRD BANCORP 2.6% DUE	2.60	06/15/22	303,000.00	303,963.54	314,139.96
FIRST REP BK SAN FRANCISCO CAL	1.91	02/12/24	780,000.00	780,000.00	798,142.00
FIRST REPUBLIC BANK 2.5%	2.50	06/06/22	1,090,000.00	1,090,791.80	1,121,915.18
FORD MTR CR CO LLC 3.813%	3.81	10/12/21	841,000.00	841,000.00	832,842.30
GE CAP INTL FDG CO MEDIUM TERM	2.34	11/15/20	2,235,000.00	2,229,902.95	2,249,481.14
GENERAL MTRS FINL CO INC 3.55%	3.55	07/08/22	1,310,000.00	1,309,174.70	1,343,095.51
GOLDMAN SACHS GROUP INC 5.75%	5.75	01/24/22	895,000.00	940,242.25	965,561.80
HSBC HLDGS PLC 2.95% DUE 05-25	2.95	05/25/21	325,000.00	326,862.25	331,802.04
HSBC HLDGS PLC 3.262%	3.26	03/13/23	550,000.00	561,715.00	569,777.09
INTERPUBLIC GROUP COS INC 3.5%	3.50	10/01/20	440,000.00	439,150.80	442,915.25
JEFFERIES FINANCIAL GROUP INC	5.50	10/18/23	1,233,000.00	1,296,363.87	1,337,402.35
JPMORGAN CHASE & CO 2.55% DUE	2.55	03/01/21	455,000.00	453,880.70	460,681.54
JPMORGAN CHASE & CO 3.514% DUE	3.51	06/18/22	458,000.00	458,000.00	470,373.04
KANSAS CITY SOUTHN 3.0% DUE	3.00	05/15/23	780,000.00	795,771.60	796,433.05
KINDER MORGAN ENERGY PARTNERS	3.45	02/15/23	780,000.00	821,519.40	820,845.03
LLOYDS BKG GROUP PLC 2.858% DU	2.86	03/17/23	530,000.00	535,877.70	545,885.76
MARRIOTT INTL INC NEW 2.125% D	2.13	10/03/22	480,000.00	479,001.60	471,512.59



## Appendix D

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	Coupon	Date			
MCKESSON CORP NEW 3.65% DUE 11	3.65	11/30/20	488,000.00	487,775.52	494,273.93
MITSUBISHI UFJ FINL GROUP INC	2.62	07/18/22	843,000.00	843,000.00	875,606.20
MITSUBISHI UFJ FINL GROUP INC	3.54	07/26/21	724,000.00	724,000.00	747,035.32
MORGAN STANLEY 5.75% DUE 01-25	5.75	01/25/21	1,254,000.00	1,308,486.30	1,291,446.76
MORGAN STANLEY FORMERLY MORGAN	2.75	05/19/22	711,000.00	708,945.21	739,187.97
MPLX LP 6.25% DUE 10-15-2022 B	6.25	10/15/22	556,000.00	555,672.73	562,401.27
MPLX LP FLTG RT 09-09-2022 REG	1.41	09/09/22	901,000.00	901,000.00	886,052.41
NATWEST MKTS PLC 2.375% DUE 05	2.38	05/21/23	704,000.00	701,754.24	720,717.32
NATWEST MKTS PLC US MEDIUM TER	3.63	09/29/22	770,000.00	787,306.30	806,976.45
NUTRIEN LTD 1.9% DUE 05-13-202	1.90	05/13/23	427,000.00	426,615.70	440,644.24
PACIFIC GAS & ELEC CO 1.75% DU	1.75	06/16/22	1,091,000.00	1,090,934.54	1,092,745.60
PEPSICO INC .75% DUE 05-01-202	0.75	05/01/23	1,964,000.00	1,960,111.28	1,981,867.23
PNC BK N A PITTSBURGH PA MEDIU	2.45	11/05/20	749,000.00	756,784.86	753,007.15
PPL CAPITAL FUNDING INC 3.5% D	3.50	12/01/22	827,000.00	848,716.05	875,115.35
PRINCIPAL LIFE GLOBAL FDG II G	2.63	11/19/20	1,051,000.00	1,065,208.84	1,060,075.74
PVPTL DAIMLER FIN N AMER 2.3%	2.30	02/12/21	765,000.00	763,401.15	770,298.87
PVTPL ABBVIE INC SR NT 144A 2.	2.30	11/21/22	1,023,000.00	1,031,858.79	1,058,169.78
PVTPL BAE SYS PLC NT 144A 4.75	4.75	10/11/21	447,000.00	461,107.32	466,857.55
PVTPL BRISTOL MYERS SQUIBB CO	2.88	02/19/21	667,000.00	675,210.77	678,611.01
PVTPL BROADCOM INC SR NT 144A	2.25	11/15/23	1,394,000.00	1,393,860.60	1,440,297.68
PVTPL CIGNA CORP NEW 4.125%	4.13	09/15/20	774,000.00	787,620.05	779,425.51
PVTPL DAIMLER FIN NORTH AMER L	1.75	03/10/23	823,000.00	821,469.22	828,954.85
PVTPL DAIMLER FIN NORTH AMER L	2.55	08/15/22	600,000.00	602,316.00	615,416.97
PVTPL DOMINION ENERGY INC 2.45	2.45	01/15/23	500,000.00	502,980.00	515,965.42
PVTPL HYUNDAI CAP AMER MEDIUM	2.38	02/10/23	600,000.00	599,742.00	604,488.61
PVTPL LIBERTY MUT GROUP INC SR	4.95	05/01/22	1,527,000.00	1,615,790.70	1,621,986.49
PVTPL MACQUARIE GROUP LTD SR M	3.19	11/28/23	780,000.00	804,094.20	810,328.08
PVTPL MASSMUTUAL GLOBAL FDG II	0.85	06/09/23	1,600,000.00	1,599,056.00	1,606,772.30
PVTPL NEW YORK LIFE GLOBAL FDG	1.10	05/05/23	2,131,000.00	2,130,552.49	2,175,638.91
PVTPL SKANDINAVISKA ENSKILDA B	2.20	12/12/22	650,000.00	649,831.00	673,541.74
PVTPL TOYOTA INDS CORP FIXED 3	3.11	03/12/22	920,000.00	920,000.00	947,512.23
PVTPL UPJOHN INC 1.125% DUE 06	1.13	06/22/22	846,000.00	845,636.22	851,085.80
PVTPL VOLKSWAGEN GROUP AMER FI	2.70	09/26/22	1,110,000.00	1,113,432.30	1,146,626.05
REALTY INCOME CORP 3.25% DUE	3.25	10/15/22	602,000.00	592,831.54	630,540.13
RYDER SYS INC MEDIUM TERM NTS	3.75	06/09/23	750,000.00	791,572.50	800,329.59
SUNOCO LOGISTICS PARTNERS OPER	4.40	04/01/21	610,000.00	628,080.40	621,933.28
SUNTRUST BANK 3.525% DUE 10-26	3.53	10/26/21	512,000.00	512,000.00	516,832.07
TORONTO DOMINION BK SR MEDIUM	1.90	12/01/22	480,000.00	479,467.20	495,605.83
TRUIST BK GLOBAL BK MED TERM N	1.25	03/09/23	989,000.00	988,307.70	1,004,123.55
U S BK NATL ASSN FIXED 2.65%	2.65	05/23/22	790,000.00	789,162.60	822,737.93
VENTAS RLTY LTD PARTNERSHIP /	3.25	08/15/22	789,000.00	794,018.04	807,562.38
VERIZON COMMUNICATIONS INC 3.5	3.50	11/01/24	1,049,000.00	1,157,718.36	1,161,085.49
VOLKSWAGEN GROUP AMER FIN LLC	4.00	11/12/21	1,233,000.00	1,228,289.94	1,283,556.44
WELLS FARGO & CO MEDIUM TERM S	1.65	06/02/24	825,000.00	825,000.00	838,044.05
WELLS FARGO BK N A 2.6% 01-15-	2.60	01/15/21	1,200,000.00	1,199,352.00	1,214,508.79
WESTPAC BKG CORP 2.65% DUE 01-	2.65	01/25/21	1,097,000.00	1,096,243.07	1,110,501.43
Municipal Bonds					
MICHIGAN FIN AUTH REV TAXABLE-	2.86	09/01/49	965,000.00	965,000.00	977,178.30
NEW YORK ST URBAN DEV CORP REV	0.72	03/15/23	500,000.00	500,000.00	501,060.00
U.S. Agency Bonds					
FEDERAL HOME LN MTG CORP POOL	2.61	03/01/46	292,060.08	294,980.68	303,034.99
FEDERAL HOME LN MTG CORP SR 49	3.00	05/25/25	388,185.60	390,490.45	391,184.37
FEDERAL NATL MTG ASSN GTD MTG	3.63	03/01/43	319,149.56	326,829.10	330,655.05
FEDERAL NATL MTG ASSN GTD MTG	2.91	04/01/44	274,012.36	283,003.38	284,208.88
FNMA POOL #AL8319 ADJ RT DUE 1	3.78	10/01/42	119,065.41	123,158.28	123,830.94
FNMA POOL #AL8478 ADJ RT DUE 0	2.62	09/01/44	397,108.34	412,713.45	411,380.29
FNMA POOL #AL8487 2.871% DUE 0	2.87	04/01/46	151,692.20	156,017.79	157,074.17
FNMA POOL #AL8797 2.828% DUE 1	2.83	10/01/44	346,623.54	359,784.40	359,012.85
FNMA POOL #AU1674 ADJ RT DUE 0	2.45	08/01/43	372,456.84	366,346.22	385,533.70
FNMA POOL #BC0776 FLTG RT 2.62	2.63	03/01/46	397,563.31	402,035.91	412,320.71
FNMA POOL #BM1385 ADJ RT DUE 0	2.67	07/01/47	263,816.01	264,516.78	274,395.32
FNMA POOL #BM3188 FLTG RT 2.76	2.76	04/01/47	348,153.29	352,396.41	361,671.30

## Appendix D

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FNMA POOL #BM3344 VAR RT 12-0	2.72	12/01/47	237,358.01	238,053.39	245,186.20
FNMA POOL #BM3845 ADJ RT DUE 0	3.66	09/01/37	466,340.08	484,993.69	488,220.78
FNMA POOL #BM4576 FLTG 11-01-2	2.67	11/01/47	566,434.37	558,026.36	587,750.21
FNMA SER 16-24 CL LB 2.5% 06-2	2.50	06/25/42	802,903.35	806,102.44	823,589.11
FNMA SERIES 2013-96 CLASS YA 3	3.50	09/25/38	581,590.34	595,880.21	604,629.87
SMALL BUSINEE ADMIN GTD DEV PA	5.09	10/01/25	138,574.77	153,579.81	147,374.12
SMALL BUSINESS ADMIN GTD DEV P	3.80	07/01/30	382,127.04	389,291.92	413,862.27
U.S. Treasury Securities					
UNITED STATES OF AMER TREAS NO	2.00	11/30/22	13,518,000.00	13,681,506.67	14,113,108.86
UNITED STATES TREAS NTS DTD 04	0.25	04/15/23	3,298,000.00	3,301,832.47	3,304,956.74
UNITED STATES TREAS NTS FIXED	0.13	05/15/23	4,495,000.00	4,483,852.27	4,488,327.71
UNITED STATES TREAS NTS TREASU	2.25	12/31/23	3,070,000.00	3,184,079.65	3,289,696.88
UNITED STATES TREAS BILLS DUE	0.00	10/15/20	1,851,000.00	1,850,223.35	1,850,141.60
Cash & Cash Equivalents					
NTC INST FUNDS-GOVT SELECT	0.01		1,412,775.56	<u>1,412,775.56</u>	<u>1,412,775.56</u>
Account Totals - Income Research				163,323,176.35	165,610,214.50
<b>9-200100-Wells Capital</b>					
Asset-Backed Securities					
CARMAX AUTO OWNER TR 2018-4 SE	3.36	09/15/23	850,000.00	849,992.18	876,393.94
GM FINL AUTOMOBILE LEASING TR	2.03	06/20/22	450,000.00	449,950.37	456,216.26
GM FINL AUTOMOBILE LEASING TR	2.67	03/21/22	680,000.00	679,976.54	688,895.49
MERCEDES-BENZ AUTO LEASE TRUST	2.00	10/17/22	1,200,000.00	1,199,809.20	1,218,047.40
PVTPL CANADIAN PACER AUTO RECE	3.27	12/19/22	380,000.00	379,940.87	387,056.68
PVTPL CHESAPEAKE FDG II LLC 20	0.55	08/15/30	1,078,638.98	1,078,638.98	1,059,236.10
PVTPL DLL 2019-3 LLC NT CL A-2	2.13	01/20/22	900,000.00	899,900.82	905,461.29
PVTPL ENTERPRISE FLEET FING LL	2.06	05/20/25	845,000.00	844,865.90	857,441.78
PVTPL HYUNDAI AUTO LEASE SECUR	2.04	08/15/22	950,000.00	949,994.49	965,447.38
PVTPL MMAF EQUIP FIN LLC 2019-	2.84	11/13/23	1,100,000.00	1,099,821.80	1,134,099.56
PVTPL NEXTGEAR FLOORPLAN MASTE	3.22	02/15/23	1,200,000.00	1,199,857.44	1,205,789.28
PVTPL NEXTGEAR FLOORPLAN MASTE	3.69	10/15/23	200,000.00	199,952.66	202,793.60
PVTPL OSCAR US FDG IX LLC NT C	3.39	09/12/22	463,000.00	462,977.59	468,139.22
PVTPL SECURITIZED TERM AUTO RE	3.33	08/25/22	1,527,335.19	1,527,335.19	1,548,295.27
PVTPL SOFI CONSUMER LOAN PROGR	2.90	05/25/28	957,686.67	957,610.92	970,977.45
PVTPL TESLA AUTO LEASE TR SER	3.71	08/20/21	208,986.71	208,971.24	211,999.57
PVTPL TRANSPORTATION FIN EQUIP	1.85	04/24/23	1,900,000.00	1,899,674.72	1,913,833.90
PVTPL VOLVO FINANCIAL EQUIPMEN	2.54	02/15/22	156,771.73	156,744.44	157,694.21
PVTPL VOLVO FINL EQUIP LLC SR	2.04	11/15/23	1,500,000.00	1,501,464.84	1,529,514.45
PVTPL WHEELS SPV 2 LLC 3.08% D	3.06	04/20/27	268,280.74	268,257.78	270,382.32
SANTANDER RETAIL AUTO LEASE TR	1.86	02/21/23	2,000,000.00	1,999,537.60	2,039,136.00
TESLA AUTO LEASE TR 2019-A ASS	2.16	10/20/22	1,300,000.00	1,299,848.94	1,333,142.85
VERIZON OWNER TR 2019-C NT CL	1.94	04/22/24	560,000.00	559,956.82	574,466.03
VERIZON OWNER TR 2020-A NT CL	1.85	07/22/24	1,450,000.00	1,449,830.21	1,488,041.04
VOLKSWAGEN AUTO LEASE TR 2019-	1.99	11/21/22	500,000.00	499,992.10	508,458.30
WORLD OMNI AUTOMOBILE LEASE SE	2.94	05/16/22	1,800,000.00	1,825,312.50	1,835,053.56
Commercial Mortgage Backed Securities					
COMM 2014-CCRE14 MTG TR SER 20	3.15	02/10/47	68,313.74	70,619.32	68,415.77
Corporate Bonds					
2.058% DUE 07-14-2021 BEO	2.06	07/14/21	1,275,000.00	1,272,003.75	1,296,460.65
4.875% DUE 01-15-2021 REG	4.88	01/15/21	890,000.00	920,473.60	909,950.99
AIR LEASE CORP MED TERM NTS BO	2.25	01/15/23	1,000,000.00	990,120.00	988,410.37
ASSOCIATED BK GREEN BAY N A WI	3.50	08/13/21	925,000.00	944,230.75	945,730.82
ATHENE GLOBAL FDG MEDIUM TERM	3.00	07/01/22	1,000,000.00	1,013,570.00	1,024,251.11
AUTODESK INC 3.6% DUE	3.60	12/15/22	900,000.00	931,374.00	949,116.81
AVOLON HLDGS FDG LTD 3.625% DU	3.63	05/01/22	450,000.00	449,671.50	424,189.85
BANK AMER CORP 3.124% DUE 01-2	3.12	01/20/23	1,310,000.00	1,320,561.20	1,356,850.93
BANK NEW YORK MELLON CORP MEDI	1.95	08/23/22	1,650,000.00	1,649,472.00	1,700,804.74
BANK OF MONTREAL 2.9% DUE 03-2	2.90	03/26/22	1,225,000.00	1,252,648.25	1,276,753.80
CAPITAL ONE BK USA NATL ASSN G	2.01	01/27/23	1,000,000.00	1,000,000.00	1,013,918.66

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
CENTURY HSG CORP 3.824% DUE 11	3.82	11/01/20	505,000.00	505,000.00	510,097.56
CNH INDL CAP LLC 4.375% DUE 04	4.38	04/05/22	910,000.00	917,343.70	951,132.04
CREDIT SUISSE GROUP FDG GUERNS	3.45	04/16/21	400,000.00	406,476.00	409,484.40
CVS HEALTH CORP 3.35% DUE 03-0	3.35	03/09/21	950,000.00	964,734.50	968,848.19
DEERE JOHN CAP CORP MEDIUM TER	1.95	06/13/22	800,000.00	798,968.00	822,899.90
DIAMOND 1 FIN CORP / DIAMOND 2	4.42	06/15/21	725,000.00	747,844.75	745,263.31
EL PASO PIPELINE PART OP 5.0%	5.00	10/01/21	780,000.00	811,543.20	810,720.18
GOLDMAN SACHS GROUP INC 2.876%	2.88	10/31/22	950,000.00	958,103.50	973,956.84
HEWLETT PACKARD ENTERPRISE CO	2.25	04/01/23	1,000,000.00	999,790.00	1,029,961.58
INTERNATIONAL LEASE FIN CORP 8	8.25	12/15/20	630,000.00	737,818.20	644,780.18
JPMORGAN CHASE & CO NT FIXED/F	3.21	04/01/23	1,250,000.00	1,276,850.00	1,301,445.52
KEYCORP MEDIUM TERM SR NTS BOO	5.10	03/24/21	850,000.00	930,291.00	878,344.75
LLOYDS BKG GROUP PLC 3.0% DUE	3.00	01/11/22	900,000.00	908,100.00	930,589.78
METROPOLITAN LIFE GLOBAL FDG I	2.40	06/17/22	900,000.00	898,785.00	934,361.07
MORGAN STANLEY 2.625% DUE 11-1	2.63	11/17/21	1,250,000.00	1,259,137.50	1,284,917.83
MUFG UNION BANK NA 3.15%	3.15	04/01/22	1,900,000.00	1,897,644.00	1,979,838.46
NATIONAL BK CDA MEDIUM TERM NT	2.15	10/07/22	950,000.00	949,943.00	976,395.22
PLAINS ALL AMERN PIPELINE L P	5.00	02/01/21	830,000.00	862,378.30	837,598.55
PVPTL SMITHFIELD FOODS FIXED 2	2.65	10/03/21	910,000.00	907,124.40	899,954.41
PVTPL ABBVIE INC 2.15% DUE 11-	2.15	11/19/21	1,000,000.00	999,850.00	1,019,014.49
PVTPL ANZ NEW ZEALAND INTL LTD	2.13	07/28/21	1,800,000.00	1,801,638.00	1,831,884.91
PVTPL BANQUE FEDERATIVE DU CR	2.13	11/21/22	750,000.00	747,877.50	773,291.81
PVTPL BROADCOM INC FIXED 3.125	3.13	04/15/21	700,000.00	699,174.00	711,533.36
PVTPL DAIMLER FIN N AMER 3.35%	3.35	05/04/21	800,000.00	799,072.00	814,780.25
PVTPL DANSKE BK A/S MEDIUM TER	5.00	01/12/22	430,000.00	428,800.30	451,762.26
PVTPL DANSKE BK A/S MEDIUM TER	1.23	06/22/24	1,000,000.00	1,000,000.00	1,002,721.48
PVTPL GEORGIA-PAC LLC SR NT 14	3.16	11/15/21	1,185,000.00	1,209,292.50	1,218,157.19
PVTPL MACQUARIE BK LTD 2.1% DU	2.10	10/17/22	800,000.00	799,680.00	821,942.60
PVTPL NATIONWIDE BLDG SOC SR N	3.62	04/26/23	350,000.00	350,000.00	363,663.29
PVTPL PENSKE TRUCK LEASING CO	3.65	07/29/21	950,000.00	959,186.00	972,356.14
PVTPL VOLKSWAGEN GROUP AMER FL	3.88	11/13/20	900,000.00	899,316.00	908,536.76
RYDER SYS INC MEDIUM TERM NTS	3.50	06/01/21	600,000.00	599,766.00	613,030.53
SANTANDER UK GROUP HLDGS PLC 3	3.13	01/08/21	890,000.00	906,945.60	900,965.93
SANTANDER UK PLC 3.75% DUE 11-	3.75	11/15/21	250,000.00	249,320.00	260,464.86
SKANDINAVISKA ENSKILDA BANKEN	1.88	09/13/21	1,800,000.00	1,792,584.00	1,829,810.11
SOCIETE GENERALE 144A 5.2% DUE	5.20	04/15/21	1,550,000.00	1,695,452.00	1,607,814.71
TORONTO DOMINION BK SR MEDIUM	1.90	12/01/22	1,450,000.00	1,448,390.50	1,497,142.60
U.S. Agency Bonds					
FEDERAL NATL MTG ASSN GTD MTG	5.00	09/01/26	550,238.50	571,388.29	578,215.64
FHLMC #SB0071 2.5% 05-01-2030	2.50	05/01/30	1,277,467.74	1,300,621.85	1,339,519.16
FNMA POOL #BM4299 3.0% DUE 03-	3.00	03/01/30	2,404,502.00	2,458,603.30	2,527,531.59
FNMA POOL #FM1522 2.5% DUE 01-	2.50	01/01/27	1,279,342.73	1,292,136.15	1,340,346.65
FNMA POOL #FM2409 2.5% DUE 06-	2.50	06/01/29	2,711,924.91	2,764,044.72	2,845,686.54
FNMA POOL #FM2479 2.5% DUE 07-	2.50	07/01/33	2,019,300.56	2,055,584.86	2,118,131.63
GNMA FIXED 2.2% SERIES 19-H18	2.20	11/20/69	2,385,496.09	2,393,975.78	2,439,107.01
GNMA REMIC SER 2019-H10 CL BA	2.50	05/20/69	2,160,471.63	2,172,286.70	2,212,326.84
GNMA SER 2019-H12 CLS JA	2.50	07/20/69	2,195,849.38	2,207,429.05	2,252,989.55
U.S. Treasury Securities					
UNITED STATES OF AMERICA TNOTE	1.50	01/15/23	2,200,000.00	2,206,273.44	2,273,734.36
UNITED STATES TREAS N/B T/NOTE	2.63	12/15/21	1,000,000.00	1,002,500.00	1,035,625.00
UNITED STATES TREAS NTS 1.625%	1.63	12/15/22	2,400,000.00	2,396,820.82	2,485,687.49
UNITED STATES TREAS NTS DTD 01	2.50	01/15/22	1,000,000.00	999,414.06	1,035,585.94
UNITED STATES TREAS NTS FIXED	0.13	05/15/23	4,000,000.00	3,989,218.75	3,994,062.48
US TREAS NTS DTD 05-15-2019 2.	2.13	05/15/22	1,000,000.00	1,006,967.70	1,036,445.31
Cash & Cash Equivalents					
NTC INST FUNDS-GOVT SELECT	0.01		2,503,067.86	<u>2,503,067.86</u>	<u>2,503,067.86</u>
Account Totals - Wells Capital				102,709,513.29	104,268,393.54

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<b>9-200100-Northern Trust UI Short Duration</b>					
Asset Backed Securities					
AMERICAN EXPRESS CR ACCOUNT MA	3.18	04/15/24	765,000.00	764,896.57	791,253.13
AMERN EXPRESS CR SER 19-1 CL A	2.87	10/15/24	355,000.00	354,940.11	369,855.33
CAPITAL ONE MULTI-ASSET EXECUT	2.84	12/15/24	800,000.00	799,860.64	831,149.68
CARMAX AUTO OWNER TR SR 20-1 C	1.89	12/16/24	140,000.00	139,972.53	144,038.97
CNH EQUIP TR 2018-A NT CL A-3	3.12	07/17/23	310,044.16	309,977.56	315,974.31
CNH EQUIP TR SER 19-B CL A3 2.	2.52	08/15/24	405,000.00	404,910.66	414,955.14
CNH EQUIP TR SR 19-A CL A3 3.0	3.01	04/15/24	520,000.00	519,885.76	534,616.47
DISCOVER CARD EXECUTION NT TR	3.04	07/15/24	730,000.00	729,984.52	759,745.38
DISCOVER CARD EXECUTION NT TR	3.32	03/15/24	740,000.00	741,390.35	766,014.40
FORD CR AUTO LEASE TR 2020-A N	1.85	03/15/23	30,000.00	29,998.54	30,496.16
FORD CR AUTO OWNER TR 2020-B A	0.56	10/15/24	650,000.00	649,910.37	650,900.84
GM FINL AUTOMOBILE LEASING TR	1.67	12/20/22	110,000.00	109,990.10	111,602.26
GM FINL CONSUMER AUTOMOBILE RE	1.84	09/16/24	190,000.00	189,955.25	194,437.79
JOHN DEERE OWNER TR SER 19-A C	2.91	07/17/23	420,000.00	419,948.38	430,985.48
SYNCHRONY CARD ISSUANCE TR 201	2.95	03/15/25	1,055,000.00	1,054,945.88	1,092,919.44
TOYOTA AUTO REC 2020-A OWNER T	1.66	05/15/24	150,000.00	149,989.17	153,608.90
VERIZON OWNER TR 2020-A NT CL	1.85	07/22/24	350,000.00	349,959.02	359,182.32
WORLD OMNI AUTOMOBILE LEASE SE	1.70	01/17/23	80,000.00	79,992.54	81,607.22
Commercial Mortgage Backed Securities					
BANK 2018-BNK14 SER 2018-BN14	4.13	09/15/60	840,000.00	865,199.83	910,533.29
BENCHMARK 2018-B2 SER 2018-B2	3.66	02/15/51	430,000.00	442,899.57	450,490.66
CMO BENCHMARK 2018-B6 MTG TR S	4.20	10/10/51	515,000.00	531,603.68	554,917.55
CMO JPMBB COML MTG SECS TR 201	3.23	10/15/48	930,000.00	998,151.56	995,230.30
CMO MORGAN STANLEY BAML TST SE	2.92	02/15/46	535,000.00	537,925.78	550,067.42
CMO MORGAN STANLEY BK AMER MER	4.22	07/15/46	805,000.00	843,489.06	863,535.74
CMO MORGAN STANLEY BK OF AMER	4.26	10/15/46	425,000.00	445,785.16	454,829.82
CMO UBS-BARCLAYS COML MTG TR 2	3.09	08/10/49	950,592.75	962,254.67	979,602.94
CMO WFRBS COML MTG TR 2012-C10	2.88	12/15/45	855,000.00	855,534.38	876,646.29
Corporate Bonds					
3.75% DUE 04-15-2023/04-02-201	3.75	04/15/23	290,000.00	304,152.00	297,780.97
3M CO NT 2.0% DUE 06-26-2022	2.00	06/26/22	200,000.00	198,880.00	206,289.91
ACTIVISION BLIZZARD INC 2.3% D	2.30	09/15/21	144,000.00	139,277.34	146,769.85
ADOBE INC 1.7% DUE 02-01-2023	1.70	02/01/23	50,000.00	49,931.50	51,751.17
AIR LEASE CORP 2.5% 03-01-2021	2.50	03/01/21	75,000.00	74,535.75	75,010.71
AIR LEASE CORP 3.5% DUE 01-15-	3.50	01/15/22	185,000.00	183,686.50	186,924.10
AIR LEASE CORP MED TERM NTS BO	2.25	01/15/23	170,000.00	168,786.20	168,029.76
ALBEMARLE CORP 1.44238% DUE	1.44	11/15/22	80,000.00	80,000.00	76,876.00
ALTRIA GROUP INC 3.49% DUE	3.49	02/14/22	410,000.00	409,975.40	427,828.53
AMAZON COM INC .4% DUE 06-03-2	0.40	06/03/23	250,000.00	249,650.00	249,519.80
AMEREN CORP 2.5% DUE	2.50	09/15/24	120,000.00	119,960.40	127,163.35
AMERICAN ELEC PWR CO INC 3.65%	3.65	12/01/21	460,000.00	459,714.80	479,721.72
AMERICAN EXPRESS CO 2.5% DUE	2.50	07/30/24	100,000.00	99,678.00	105,843.24
AMERICAN EXPRESS CO 3.7% DUE	3.70	11/05/21	130,000.00	129,971.40	135,193.50
AMERICAN HONDA FIN CORP MED TE	1.95	05/10/23	160,000.00	159,940.80	164,686.43
AMERICAN TOWER CORP NEW 1.3% D	1.30	09/15/25	220,000.00	219,381.80	220,698.79
AMERICAN TOWER CORP NEW 2.4% D	2.40	03/15/25	90,000.00	89,914.50	95,014.46
AMERICAN TOWER CORP NEW 3.3% D	3.30	02/15/21	115,000.00	114,997.70	116,954.81
AMERICAN TOWER CORP NEW 3.45%	3.45	09/15/21	90,000.00	89,870.40	93,110.78
AMERIPRISE FINL INC 3.0%	3.00	03/22/22	160,000.00	159,572.80	166,495.29
AMGEN INC 3.875% DUE	3.88	11/15/21	294,142.86	300,419.24	305,145.31
AMPHENOL CORP NEW 2.05% DUE	2.05	03/01/25	180,000.00	179,692.20	187,315.05
ANTHEM INC 2.375% DUE	2.38	01/15/25	130,000.00	129,885.60	137,975.02
AON CORP FIXED 2.2% DUE 11-15-	2.20	11/15/22	110,000.00	109,978.00	114,054.79
APPLE INC .75% DUE 05-11-2023	0.75	05/11/23	280,000.00	279,238.40	282,949.85
ARES CAP CORP 4.2% DUE	4.20	06/10/24	180,000.00	183,960.00	184,307.73
AT&T INC 3.2% DUE 03-01-2022/0	3.20	03/01/22	220,000.00	220,215.60	229,552.11
AVOLON HLDGS FDG LTD 2.875% DU	2.88	02/15/25	200,000.00	199,762.00	167,831.48
BAKER HUGHES A GE CO LLC/BAKER	2.77	12/15/22	80,000.00	78,762.48	83,373.10
BANK AMER CORP SR NT FLTG VAR	2.00	07/23/24	520,000.00	520,000.00	521,190.80
BANK NEW ZEALAND GLOBAL MED TE	2.00	02/21/25	280,000.00	278,465.60	290,961.62

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
BANK NOVA SCOTIA B C SR NT FLT	0.96	03/07/22	200,000.00	200,000.00	201,168.29
BANK OF MONTREAL 2.9% DUE 03-2	2.90	03/26/22	400,000.00	398,984.00	416,899.20
BARCLAYS BK PLC 1.7% DUE	1.70	05/12/22	200,000.00	199,836.00	203,591.89
BB&T CORP SR MEDIUM TERM NTS B	2.08	04/01/22	205,000.00	205,000.00	205,899.57
BOEING CO 2.8% DUE 03-01-2023/	2.80	03/01/23	250,000.00	252,485.00	254,667.07
BP CAP MKTS P L C FLTG RT	0.61	11/24/20	200,000.00	200,000.00	200,065.54
CANADIAN IMPERIAL BK 2.606% DU	2.61	07/22/23	250,000.00	250,000.00	258,408.29
CAPITAL ONE FINL CORP 1.26288%	1.26	03/09/22	130,000.00	130,000.00	129,822.19
CARRIER GLOBAL CORP 1.923% DUE	1.92	02/15/23	50,000.00	50,000.00	50,967.80
CATERPILLAR FINL SVCS CORP MED	0.95	05/13/22	200,000.00	199,822.00	202,529.57
CENTERPOINT ENERGY INC 3.6% DU	3.60	11/01/21	230,000.00	229,933.30	238,810.55
CENTERPOINT ENERGY INC CORP 2.	2.50	09/01/24	220,000.00	219,626.00	232,423.91
CHEVRON CORP NEW 1.141% DUE 05	1.14	05/11/23	40,000.00	40,000.00	40,688.95
CIT BK NATL ASSN PASADENA CA 2	2.97	09/27/25	250,000.00	250,000.00	233,750.00
CITIGROUP INC GLOBAL SR NT FLT	1.68	10/27/22	195,000.00	195,000.00	194,423.68
CNH INDL CAP LLC 4.2% DUE 01-1	4.20	01/15/24	170,000.00	182,260.40	181,135.63
CREDIT AGRICOLE S A LONDON BRH	2.04	04/24/23	550,000.00	550,000.00	550,591.97
CROWN CASTLE INTL 3.15% 07-15-	3.15	07/15/23	600,000.00	638,682.00	640,293.36
CROWN CASTLE INTL CORP NEW 1.3	1.35	07/15/25	100,000.00	99,736.00	100,712.63
CVS HEALTH CORP 2.625% DUE	2.63	08/15/24	150,000.00	149,227.50	160,163.00
D R HORTON INC 2.55% 12-01-202	2.55	12/01/20	285,000.00	283,591.40	287,035.57
DEERE JOHN CAP CORP MEDIUM TER	2.60	03/07/24	250,000.00	249,572.50	266,448.29
DH EUROPE FIN II S A R L 2.2%	2.20	11/15/24	200,000.00	199,904.00	210,204.51
DIAMOND 1 FIN CORP / DIAMOND 2	5.45	06/15/23	85,000.00	91,854.40	92,974.04
DISCOVER BK NEW CASTLE DEL	3.20	08/09/21	170,000.00	169,603.90	173,775.67
DISNEY WALT CO 1.75% DUE	1.75	08/30/24	250,000.00	248,980.00	259,110.00
DOMINION ENERGY INC JR SUB NT	2.72	08/15/21	175,000.00	175,042.00	178,845.85
DOWDUPONT INC 3.766% DUE 11-15	3.77	11/15/20	185,000.00	185,000.00	187,108.89
DUPONT DE NEMOURS INC 4.205% D	4.21	11/15/23	150,000.00	160,074.00	164,414.62
EASTMAN CHEM CO 3.5% DUE 12-01	3.50	12/01/21	205,000.00	204,440.35	211,570.53
EBAY INC 1.9% DUE 03-11-2025/0	1.90	03/11/25	300,000.00	310,296.00	309,579.28
ENBRIDGE INC 2.5% DUE 01-15-20	2.50	01/15/25	130,000.00	129,758.20	135,021.74
EQUINIX INC 2.625% DUE	2.63	11/18/24	230,000.00	230,000.00	244,862.60
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	-	1.00
ESC LEHMAN BROTH HLD INC D05/1	0.00	06/30/99	990,000.00	8.91	8.91
FIFTH THIRD BANCORP 2.375% DUE	2.38	01/28/25	75,000.00	74,979.00	79,151.14
FISERV INC 2.75% DUE	2.75	07/01/24	60,000.00	59,899.20	63,978.90
GENERAL DYNAMICS CORP 3.375% D	3.38	05/15/23	250,000.00	259,690.00	270,315.57
GLOBAL PMTS INC 2.65% DUE	2.65	02/15/25	300,000.00	299,925.00	317,791.60
GOLDMAN SACHS GROUP INC 2.908%	2.91	06/05/23	185,000.00	181,338.85	191,777.23
GOLDMAN SACHS GROUP INC 5.25%	5.25	07/27/21	125,000.00	130,860.00	131,250.84
GRAINGER W W INC 1.85% DUE 02-	1.85	02/15/25	210,000.00	209,416.20	219,484.22
HCP INC 3.25% DUE 07-15-2026/0	3.25	07/15/26	275,000.00	275,106.00	300,537.30
HERSHEY CO .9% DUE 06-01-2025/	0.90	06/01/25	140,000.00	139,741.00	140,803.79
HEWLETT PACKARD ENTERPRISE CO	2.25	04/01/23	120,000.00	119,974.80	123,595.39
HEWLETT PACKARD ENTERPRISE CO	3.50	10/05/21	125,000.00	124,826.25	128,964.19
HEWLETT PACKARD ENTERPRISE CO	4.40	10/15/22	130,000.00	136,385.60	139,168.98
HYUNDAI CAP AMER MEDIUM TERM N	2.85	11/01/22	130,000.00	129,985.70	132,654.56
INTUIT INC .65% DUE 07-15-2023	0.65	07/15/23	240,000.00	240,159.40	240,470.48
JPMORGAN CHASE & CO NT FIXED/F	3.21	04/01/23	240,000.00	240,000.00	249,877.54
JPMORGAN CHASE & CO SR MEDIUM	2.16	01/10/25	225,000.00	225,000.00	224,057.25
KEY BANK NA 1.25% DUE 03-10-20	1.25	03/10/23	150,000.00	149,929.50	152,266.98
KEYSIGHT TECHNOLOGIES INC 4.55	4.55	10/30/24	250,000.00	273,907.50	279,187.46
LLOYDS BANKING GROUP PLC FORME	2.44	02/05/26	230,000.00	230,000.00	237,554.37
LOCKHEED MARTIN CORP 2.5% DUE	2.50	11/23/20	69,000.00	70,270.29	69,468.16
MASCO CORP 3.5% DUE	3.50	04/01/21	115,000.00	114,674.55	116,585.36
MASSMUTUAL GLOBAL FDG II MEDIU	2.25	07/01/22	240,000.00	239,937.60	247,243.50
MCKESSON CORP NEW 3.65% DUE 11	3.65	11/30/20	135,000.00	134,937.90	136,735.62
MITSUBISHI UFJ FINL GROUP INC	2.80	07/18/24	250,000.00	250,000.00	267,695.50
MONDELEZ INTL HLDGS NETH B V 2	2.13	09/19/22	220,000.00	219,942.80	226,702.73
MORGAN STANLEY 2.72% DUE	2.72	07/22/25	55,000.00	55,000.00	58,353.43
MORGAN STANLEY FORMERLY MORGAN	1.67	05/08/24	250,000.00	254,200.20	251,847.12
MOSAIC CO NEW 3.75% DUE	3.75	11/15/21	220,000.00	221,441.00	225,186.52

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
MYLAN N V 3.15% DUE 06-15-2021	3.15	06/15/21	340,000.00	335,943.80	347,108.45
NATIONAL AUSTRALIA BK LIMITED	1.88	12/13/22	250,000.00	249,255.00	257,848.96
NATIONAL BANK OF CANADA	2.10	02/01/23	300,000.00	299,901.00	308,369.86
NEXTERA ENERGY CAP HLDGS INC 2	2.40	09/01/21	200,000.00	200,490.00	204,517.78
NORDEA BANK AB MEDIUM TERM NTS	1.00	06/09/23	200,000.00	199,794.00	201,943.46
NOVARTIS CAP CORP 1.75% DUE 02	1.75	02/14/25	190,000.00	189,718.80	198,806.25
PACCAR FINL CORP MEDIUM TERM S	1.80	02/06/25	170,000.00	169,862.30	176,953.32
PACCAR FINL CORP MEDIUM TERM S	0.80	06/08/23	20,000.00	19,972.20	20,076.64
PARKER-HANNIFIN CORP 2.7% DUE	2.70	06/14/24	260,000.00	263,302.80	276,773.15
PAYPAL HLDGS INC 2.4% DUE	2.40	10/01/24	360,000.00	359,780.40	382,090.10
PEPSICO INC .75% DUE 05-01-202	0.75	05/01/23	130,000.00	129,742.60	131,182.66
PFIZER INC .8% DUE 05-28-2025/	0.80	05/28/25	150,000.00	149,064.00	149,938.21
PHILIP MORRIS INTL INC 2.625%	2.63	02/18/22	195,000.00	192,619.05	201,101.61
PROTECTIVE LIFE GLOBAL FDG MED	2.62	08/22/22	55,000.00	55,000.00	57,145.83
PROTECTIVE LIFE GLOBAL FDG MED	2.16	09/25/20	550,000.00	550,000.00	552,178.00
PVPTL SMITHFIELD FOODS FIXED 2	2.65	10/03/21	60,000.00	59,810.40	59,337.65
PVTPL ALCON FIN CORP 2.75% DUE	2.75	09/23/26	200,000.00	199,016.00	215,154.89
PVTPL AUSTRALIA & NEW ZEALAND	0.85	05/17/21	450,000.00	451,831.50	451,386.00
PVTPL BANQUE FEDERATIVE DU CR	2.13	11/21/22	200,000.00	199,434.00	206,211.15
PVTPL BNP PARIBAS SR NON PFD 1	2.82	11/19/25	340,000.00	340,000.00	356,060.80
PVTPL DNB BK ASA MEDIUM TERM B	2.15	12/02/22	300,000.00	299,757.00	310,426.89
PVTPL FEDERATION DES CAISSES D	2.05	02/10/25	400,000.00	399,508.00	411,630.08
PVTPL MACQUARIE BK LTD SR MEDI	2.30	01/22/25	400,000.00	399,588.00	418,876.32
PVTPL NEW YORK LIFE GLOBAL FDG	2.00	01/22/25	400,000.00	398,564.00	420,056.92
PVTPL NRG ENERGY INC 144A 3.75	3.75	06/15/24	100,000.00	99,971.00	106,039.39
PVTPL OTIS WORLDWIDE CORP NT 1	2.06	04/05/25	200,000.00	199,998.00	209,818.18
PVTPL PENSKE TRUCK LEASING CO	3.65	07/29/21	260,000.00	259,820.60	266,118.52
PVTPL PRICOA GLOBAL FDG I 2.45	2.45	09/21/22	105,000.00	104,891.85	109,242.67
PVTPL PRINCIPAL LIFE GLOBAL FD	2.25	11/21/24	230,000.00	229,696.40	242,875.76
PVTPL SIEMENS FINANCIERINGSMAA	2.70	03/16/22	500,000.00	505,345.00	519,036.98
PVTPL SINOPEC GROUP OVERSEAS D	2.50	11/12/24	320,000.00	319,552.00	332,211.54
PVTPL SKANDINAVISKA ENSKILDA B	3.05	03/25/22	250,000.00	249,795.00	260,312.50
PVTPL SVENSKA HANDELSBANKEN AB	0.63	06/30/23	250,000.00	249,127.50	249,807.35
PVTPL VOLKSWAGEN GROUP AMER FI	3.13	05/12/23	200,000.00	199,904.00	210,347.36
RABOBANK NEDERLAND GLOBAL MEDI	1.34	06/24/26	500,000.00	500,000.00	500,876.60
REPUBLIC SERVICES INC 2.5% DUE	2.50	08/15/24	50,000.00	49,920.00	53,185.63
ROPER TECHNOLOGIES INC 2.35% D	2.35	09/15/24	110,000.00	109,796.50	115,935.22
ROYAL BK OF CANADA 1.95% DUE	1.95	01/17/23	200,000.00	199,878.00	206,247.94
ROYAL BK CDA GLOBAL MEDIUM TER	1.15	06/10/25	200,000.00	199,304.00	200,343.51
SCHWAB CHARLES CORP NEW 2.65%	2.65	01/25/23	60,000.00	60,424.20	63,098.40
SHIRE ACQUISITIONS INVTS IRELA	2.40	09/23/21	350,000.00	345,065.90	356,817.10
SIMON PPTY GROUP FIXED 2% 09-1	2.00	09/13/24	430,000.00	429,574.30	441,102.66
STARBUCKS CORP 1.3% DUE 05-07-	1.30	05/07/22	80,000.00	79,946.40	81,138.20
STATE STR CORP 2.354% DUE	2.35	11/01/25	350,000.00	351,474.50	370,857.97
SUMITOMO MITSUI FINL GROUP INC	2.45	09/27/24	300,000.00	300,000.00	314,678.80
SWEDBANK AB MEDIUM TERM NTS BO	1.30	06/02/23	200,000.00	199,766.00	202,398.04
SYNCHRONY BK GLOBAL SR SHORT T	3.65	05/24/21	250,000.00	249,682.50	254,055.72
TD AMERITRADE HLDG CORP 2.95%	2.95	04/01/22	70,000.00	68,600.00	72,826.38
TORONTO DOMINION BK SR MEDIUM	1.06	07/30/21	250,000.00	250,000.00	250,580.98
TORONTO DOMINION BK SR MEDIUM	0.75	06/12/23	200,000.00	199,852.00	201,149.25
TORONTO-DOMINION BANK 2.65%	2.65	06/12/24	220,000.00	219,969.20	235,418.49
TOTAL CAP INTL 2.75% DUE 06-19	2.75	06/19/21	481,000.00	478,096.76	491,962.43
TOYOTA MTR CORP 2.358% DUE	2.36	07/02/24	10,000.00	10,000.00	10,562.30
TOYOTA MTR CR CORP MEDIUM TERM	1.35	08/25/23	290,000.00	289,892.70	295,500.11
UNITED PARCEL SVC INC 2.2% DUE	2.20	09/01/24	250,000.00	249,785.00	263,538.25
UNITED PARCEL SVC INC 2.8% DUE	2.80	11/15/24	20,000.00	20,718.40	21,668.63
UNITEDHEALTH GROUP INC 2.375%	2.38	08/15/24	40,000.00	39,990.00	42,718.31
WELLTOWER INC 3.625% DUE	3.63	03/15/24	280,000.00	293,367.20	299,178.39
WESTPAC BKG CORP 2.35% DUE 02-	2.35	02/19/25	275,000.00	274,923.00	291,898.75
Municipal Bonds					
CALIFORNIA ST 2.5% DUE 10-01-2	2.50	10/01/22	180,000.00	183,690.00	187,583.40
NEW YORK ST TWY AUTH GEN REV 2	2.12	01/01/24	160,000.00	160,000.00	162,331.20

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
U.S. Agency Bonds					
FEDERAL HOME LN MTG CORP POOL	2.61	06/01/43	89,270.67	90,623.69	91,816.85
FEDERAL HOME LN MTG CORP POOL	2.50	02/01/28	219,158.55	221,589.82	232,644.83
FEDERAL HOME LN MTG CORP POOL	2.50	04/01/28	170,314.54	172,203.96	180,797.06
FEDERAL HOME LN MTG CORP POOL	2.50	02/01/28	316,959.75	320,129.35	332,729.37
FEDERAL HOME LN MTG CORP POOL	2.50	03/01/28	293,602.41	296,676.07	308,214.04
FEDERAL HOME LN MTG CORP POOL	3.00	02/01/32	804,372.47	826,555.55	851,336.31
FEDERAL HOME LN MTG CORP POOL	3.00	12/01/32	396,231.05	407,467.91	417,444.15
FEDERAL HOME LN MTG CORP POOL	3.00	09/01/32	667,110.37	705,781.92	702,804.62
FEDERAL HOME LN MTG CORP POOL	2.50	02/01/28	247,477.99	250,184.79	262,810.23
FEDERAL HOME LN MTG CORP POOL	2.50	09/01/27	227,860.90	230,246.32	239,102.00
FEDERAL HOME LN MTG CORP POOL	2.00	01/01/32	16,141.85	16,802.65	16,782.10
FEDERAL HOME LN MTG CORP POOL	3.00	02/01/31	389,340.56	401,629.12	410,147.24
FEDERAL HOME LN MTG CORP POOL	2.50	05/01/31	147,822.53	150,732.78	155,132.42
FEDERAL HOME LN MTG CORP POOL#	3.00	02/01/32	304,472.31	312,559.85	320,625.74
FEDERAL HOME LN MTG CORP POOL#	2.50	07/01/29	285,346.61	288,244.66	299,214.76
FEDERAL NATL MTG ASSN GTD MTG	4.06	09/01/37	144,341.90	154,355.62	150,463.98
FHLMC GOLD G16618 2.5 01-01-20	2.50	01/01/30	340,741.44	344,521.54	357,692.42
FNMA FIXED 1.75% 07-02-2024	1.75	07/02/24	350,000.00	348,673.50	369,508.04
FNMA POOL #253265 7.5% DUE 05-	7.50	05/01/30	3,918.05	4,001.60	4,478.42
FNMA POOL #783575 3.747% DUE 1	3.75	12/01/34	42,208.41	42,366.70	44,316.70
FNMA POOL #797393 3.67% DUE 12	3.67	12/01/34	26,782.14	26,966.28	27,992.17
FNMA POOL #AB9083 2.5% DUE 04-	2.50	04/01/23	56,024.19	58,072.58	58,695.64
FNMA POOL #AB9692 2.5% DUE 06-	2.50	06/01/23	63,369.18	65,666.31	66,390.86
FNMA POOL #AL8706 2.5% DUE 03-	2.50	03/01/29	215,097.16	217,584.23	225,714.52
FNMA POOL #BA6574 3.0% DUE 01-	3.00	01/01/31	429,237.81	443,053.90	452,103.08
FNMA POOL #BC0266 3.5% DUE 02-	3.50	02/01/31	226,952.58	236,562.60	244,323.09
FNMA POOL #BC1465 2.5% DUE 07-	2.50	07/01/31	220,392.85	224,318.60	231,292.15
FNMA POOL #BM1239 3.5% DUE 02-	3.50	02/01/32	317,245.21	330,480.29	335,574.45
FNMA POOL #BM4386 2.5% DUE 08-	2.50	08/01/30	355,750.31	359,474.57	372,958.82
FNMA POOL #BM4485 3.0% DUE 09-	3.00	09/01/30	538,344.44	554,121.11	566,869.88
FNMA POOL #BM5017 3.0% DUE 03-	3.00	03/01/30	278,314.13	286,011.26	294,307.33
FNMA POOL #BM5706 2.0% DUE 06-	2.00	06/01/30	129,928.27	130,882.43	135,071.14
FNMA POOL #BM5708 3.0% DUE 12-	3.00	12/01/29	256,138.17	262,221.45	269,253.09
FNMA POOL #FM1454 2.5% DUE 09-	2.50	09/01/28	308,398.65	311,627.19	327,224.29
FNMA POOL #FM1472 3.5% DUE 03-	3.50	03/01/34	373,737.18	387,810.73	393,168.53
FNMA POOL #FM1551 3.0% DUE 06-	3.00	06/01/27	256,563.77	262,536.90	270,150.29
FNMA POOL #FM1849 3.5% 12-01-2	3.50	12/01/33	298,457.47	310,628.93	314,981.23
FNMA POOL #FM1852 3.0% DUE 07-	3.00	07/01/33	301,276.73	309,891.35	319,293.62
FNMA POOL #FM1897 3.0% 09-01-2	3.00	09/01/32	257,256.14	264,612.06	273,298.88
FNMA POOL #FM2262 2.5% DUE 01-	2.50	01/01/35	413,351.20	419,874.40	437,833.34
FNMA POOL #FM3022 3.5% DUE 09-	3.50	09/01/32	144,421.08	152,635.03	151,880.04
FNMA POOL #FM3308 3.0% DUE 04-	3.00	04/01/32	878,689.78	930,099.79	925,663.69
FNMA POOL #MA2709 2.5% DUE 08-	2.50	08/01/31	244,224.44	255,748.78	255,895.08
FNMA POOL POOL #FM1773 3.0% DU	3.00	12/01/31	269,240.27	276,307.83	283,274.01
FNMA POOL#FM1842 3.5% 06-01-20	3.50	06/01/34	264,471.17	274,388.84	277,856.15
FNMA SER 2012-28 CL B 6.5% DUE	6.50	06/25/39	5,706.76	6,669.77	6,258.33
FNMA TRANCHE 1.625% DUE 10-15-	1.63	10/15/24	700,000.00	698,803.00	735,525.50
GNMA 2011-H07 REMIC PASSTHRU C	0.80	02/20/61	152,221.75	152,221.75	152,140.81
GNMA 2013-H22 REMIC CL FB FLT	1.00	08/20/63	338,548.25	338,548.25	339,700.43
GNMA POOL #781199 7.5% DUE 07-	7.50	07/15/30	13,516.34	13,850.04	15,660.45
GNMA REMIC SER 2013-H08 CL BF	0.70	03/20/63	210,227.86	208,953.05	209,560.58
International Government Bonds					
EUROPEAN INVT BK FIXED 1.375%	1.38	09/06/22	110,000.00	109,655.70	112,702.74
JAPAN BK INVL COOPERATION GTD	1.63	10/17/22	200,000.00	199,446.00	205,114.41
KOMMUNALBANKEN AS MEDIUM TERM	2.00	06/19/24	200,000.00	199,736.00	211,931.60
NORDIC INVESTMENT BANK .375% D	0.38	05/19/23	400,000.00	399,988.00	401,011.18
JAPAN FIN ORGANIZATION FOR MUN	1.75	09/05/24	230,000.00	229,747.00	239,731.33
U.S. Treasury Securities					
UNITED STATES TREAS N/B T/NOTE	2.63	12/15/21	2,519,800.00	2,521,949.53	2,609,567.88

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
UNITED STATES TREAS NTS 2.25%	2.25	04/15/22	540,700.00	540,272.26	560,743.92
UNITED STATES TREAS NTS 2.875%	2.88	10/15/21	2,844,300.00	2,849,051.64	2,943,072.75
UNITED STATES TREAS NTS DTD 01	2.50	01/15/22	2,011,600.00	2,013,139.35	2,083,184.68
UNITED STATES TREAS NTS DTD 05	2.63	05/15/21	3,493,200.00	3,495,670.62	3,567,430.50
UNITED STATES TREAS NTS DTD 06	2.63	06/15/21	2,811,900.00	2,815,327.63	2,877,584.24
UNITED STATES TREAS NTS DTD 07	2.63	07/15/21	3,839,300.00	3,833,753.56	3,936,632.24
UNITED STATES TREAS NTS DTD 82	2.38	04/15/21	3,200,000.00	3,185,667.46	3,255,249.98
US TREAS NTS DTD 02-28-2019 2.	2.50	02/28/21	334,100.00	335,353.36	339,202.86
US TREAS NTS DTD 03-15-2018 2.	2.38	03/15/21	2,492,800.00	2,492,573.25	2,531,263.13
US TREAS NTS DTD 03-15-2019 2.	2.38	03/15/22	648,900.00	651,492.78	673,183.06
WI TREASURY SEC .125% DUE 05-3	0.13	05/31/22	2,000,000.00	1,997,656.25	1,998,515.62
WI TREASURY SEC TREAS NTS FLTG	0.29	01/31/21	2,000,000.00	1,999,258.86	2,001,098.02
Cash & Cash Equivalents					
NTC INST FUNDS-GOVT SELECT	0.01		28,480.40	28,480.40	28,480.40
Account Totals - Northern Trust UI Short Duration				91,203,817.35	93,509,808.78
<b>9-200100-Neuberger Berman Enhanced Cash</b>					
Asset Backed Securities					
ALLY AUTO RECEIVABLES TR 2019-	2.85	03/15/22	497,346.53	497,336.13	498,918.74
BMW VEH LEASE TR SER 19-1 CL A	2.79	03/22/21	758,699.29	758,679.18	760,426.24
CAPITAL ONE PRIME AUTO RECEIVA	2.58	04/15/22	1,516,491.20	1,516,362.91	1,525,659.00
CHASE ISSUANCE TR CHASESERIES	0.38	04/17/23	4,000,000.00	4,005,312.50	4,003,165.60
FIFTH THIRD AUTO SER 19-1 CL A	0.35	05/16/22	762,784.60	762,784.60	762,724.80
FORD CR AUTO LEASE TR 2019-B N	0.44	02/15/22	390,806.43	390,806.43	390,819.87
FORD CR AUTO OWNER TR 2018-B S	2.96	09/15/21	128,504.96	128,495.34	128,670.42
FORD CR AUTO OWNER TR 2019-A N	2.78	02/15/22	1,332,104.61	1,332,015.23	1,340,973.90
FORD CR AUTO OWNER TR 2020-B A	0.50	02/15/23	1,390,000.00	1,389,938.84	1,390,442.44
FORD CR AUTO OWNER TR SER 19-B	2.35	02/15/22	494,707.28	495,673.51	497,422.98
GM FINL AUTOMOBILE LEASING SER	0.37	06/21/21	900,829.25	900,829.25	900,799.61
GM FINL CNSMR AUTOMOBILE 1.83%	1.83	01/17/23	945,714.56	945,673.99	953,326.33
GM FINL CONSUMER AUTOMOBILE RE	1.78	10/18/21	201,560.10	200,536.55	201,804.61
MERCEDES BENZ AUTO LEASE TR 20	1.82	03/15/22	1,500,000.00	1,499,938.35	1,508,221.65
MERCEDES-BENZ AUTO LEASE TR SE	3.01	02/16/21	156,371.14	156,369.89	156,505.28
NISSAN AUTO LEASE TR 2019-B NT	0.45	10/15/21	1,972,326.77	1,972,326.77	1,971,781.03
NISSAN AUTO RECEIVABLES 2019-C	0.42	09/15/22	1,739,465.53	1,739,465.53	1,741,392.34
NISSAN AUTO RECEIVABLES SER-19	2.82	01/18/22	1,119,870.28	1,120,685.11	1,125,489.23
PVTPL CARDS II TR 2019-1A CR C	0.57	05/15/24	2,120,000.00	2,121,464.84	2,120,414.67
PVTPL EVERGREEN CR CARD TR 201	0.53	07/15/22	1,790,000.00	1,790,000.00	1,790,111.88
PVTPL EVERGREEN CR CARD TR SR	0.66	01/15/23	1,595,000.00	1,597,112.50	1,597,901.31
PVTPL SECURITIZED TERM AUTO RE	2.86	05/25/21	84,073.65	84,073.65	84,228.14
PVTPL VERIZON OWNER TR 2017-3	2.06	04/20/22	562,292.12	561,281.75	564,159.04
TOYOTA AUTO RECEIVABLES 2018-C	2.77	08/16/21	228,951.11	228,929.64	229,462.06
WORLD OMNI AUTO RECEIVABLES TR	3.01	04/15/22	103,883.86	103,882.62	104,237.03
WORLD OMNI AUTO RECEIVABLES TR	3.02	04/15/22	1,084,654.76	1,084,644.78	1,089,002.06
Commercial Mortgage Backed Securities					
CMO BENCHMARK SER 2018-B4 CL A	3.13	07/15/51	121,600.14	124,122.39	124,674.35
CMO CD 2016-CD1 MTG TR COML MT	1.44	08/10/49	326,988.51	325,021.47	327,133.40
CMO CITIGROUP COML MTG TR 2015	1.85	11/10/48	74,580.24	74,295.67	74,549.35
CMO CITIGROUP COML MTG TR 2016	2.74	04/15/49	1,203,981.46	1,208,731.55	1,208,230.19
CMO CITIGROUP COML MTG TR SR 2	2.61	09/10/45	1,491,602.83	1,513,743.81	1,512,899.04
CMO COMM 2012-CCRE4 MTG TR MTG	2.44	10/15/45	4,792.40	4,820.29	4,852.90
CMO COMM 2012-CR2 MTG TR COML	2.75	08/15/45	36,839.92	36,980.37	37,035.20
CMO COMM 2012-CR3 MTG TR CL A-	2.37	10/15/45	830,062.50	833,393.51	838,004.29
CMO CSMC 2016-NXSR COML MTG TR	1.97	12/15/49	75,749.03	75,485.69	75,965.68
CMO GS MTG SECS TR 2010-C2 COM	3.85	12/10/43	16,012.97	16,384.60	16,013.37
CMO GS MTG SECS TR 2013-GCJ12	2.68	06/10/46	143,977.56	145,377.98	145,753.68
CMO UBS COML MTG TR SER 2012-C	3.00	05/10/45	708,283.80	705,600.07	715,703.99
COMM 2016-DC2 MTG TR COML MTG	1.82	02/10/49	127,724.85	125,958.67	127,812.48
COMM MORTGAGE TRUST SER 2016-C	1.77	02/10/49	87,536.41	87,314.16	87,507.68
GS MTG SECS TR 2012-GCJ7 CL AA	2.94	05/10/45	97,317.72	97,675.07	97,579.11
PVTPL CMO COMM 2010-C1 MTG TR	4.20	07/10/46	85,984.47	86,484.15	85,989.12



## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL CMO DBUBS 2011-LC1 MTG T	5.00	11/10/46	1,912,063.29	1,942,293.68	1,922,104.87
PVTPL CMO GS MTG SECS TR 2011-	4.75	03/10/44	234,503.90	238,195.49	236,700.62
PVTPL CMO MORGAN STANLEY CAP I	4.66	06/15/44	2,925,696.89	2,989,582.23	3,001,535.63
PVTPL CMO WELLS FARGO COML MTG	4.39	11/15/43	171,755.75	173,473.31	172,136.69
PVTPL J P MORGAN CHASE COML MT	3.73	07/15/46	851,686.39	875,910.40	858,707.18
PVTPL WFRBS COML MTG TR 2012-C	1.39	06/15/45	1,700,000.00	1,710,625.00	1,679,313.21
SG COML MTG SECS TR SER 2016-C	1.35	10/10/48	903,435.22	886,688.61	903,344.70
WELLS FARGO COML MTG TR 2016-C	1.45	11/15/59	28,491.63	28,309.11	28,477.43
Corporate Bonds					
ABBVIE INC 1.02413% DUE 11-21-	1.02	11/21/22	4,770,000.00	4,776,607.50	4,784,014.26
AIG GLOBAL FDG SR SECD MEDIUM	1.93	07/02/20	3,325,000.00	3,327,685.85	3,325,000.00
AMERICAN EXPRESS CO NT FLTG RA	1.00	05/20/22	5,635,000.00	5,669,427.65	5,644,564.23
AMERICAN HONDA FIN CORP MED TE	1.42	10/19/20	1,800,000.00	1,800,000.00	1,800,656.32
ANHEUSER-BUSCH INBEV FIN INC G	1.82	02/01/21	1,745,000.00	1,766,814.38	1,755,757.28
ASTRAZENECA PLC NT FLTG RATE D	0.93	06/10/22	3,995,000.00	4,012,280.44	4,012,886.97
BANK AMER CORP SR NT FLTG RATE	2.02	04/24/23	5,765,000.00	5,732,197.15	5,795,325.92
BAYER US FIN II LLC GTD NT FLT	1.85	06/25/21	4,855,000.00	4,854,151.92	4,849,307.03
BP CAP MKTS P L C FLTG RT	0.61	11/24/20	2,450,000.00	2,450,000.00	2,450,802.87
CAPITAL ONE FINL CORP 1.26288%	1.26	03/09/22	5,020,000.00	5,050,962.18	5,013,133.95
CATERPILLAR FINL SERVICE FRN 1	0.63	11/12/21	1,830,000.00	1,830,000.00	1,829,432.70
CATERPILLAR FINL SVCS CORP MED	0.60	09/07/21	1,470,000.00	1,470,000.00	1,470,896.70
CIGNA CORP NEW CORP FLTG 09-17	0.95	09/17/21	2,940,000.00	2,940,114.51	2,940,132.30
CITIGROUP INC 1.95138% DUE	1.95	04/25/22	2,745,000.00	2,776,257.09	2,760,093.88
CITIGROUP INC GLOBAL SR NT FLT	1.68	10/27/22	2,225,000.00	2,239,890.60	2,218,424.08
CREDIT SUISSE AG NEW YORK BRH	0.51	02/04/22	4,250,000.00	4,250,000.00	4,230,930.51
DAIMLER FIN NORTH AMER LLC COR	1.29	02/15/22	2,470,000.00	2,474,405.25	2,440,668.97
DEERE JOHN CAP CORP MEDIUM TER	0.80	09/08/22	2,255,000.00	2,264,812.19	2,264,516.10
DEERE JOHN CAP CORP MEDIUM TER	0.72	06/07/21	1,265,000.00	1,265,354.45	1,268,520.93
DISNEY WALT CO NEW MEDIUM TERM	0.72	03/04/22	2,660,000.00	2,652,738.20	2,651,020.69
DUKE ENERGY FLA LLC SR NT SER	0.61	11/26/21	1,335,000.00	1,335,000.00	1,334,308.52
GENERAL DYNAMICS CORP NT FLTG	0.83	05/11/21	3,715,000.00	3,715,800.48	3,723,801.47
GOLDMAN SACHS GROUP INC SR NT	1.11	02/23/23	5,610,000.00	5,681,078.70	5,583,076.38
HONEYWELL INTL INC SR NT FTG R	0.82	08/08/22	1,990,000.00	1,990,000.00	1,993,706.29
IBM CORP FLTG RT 05-13-2021 BE	0.83	05/13/21	4,725,000.00	4,725,000.00	4,741,122.65
JPMORGAN CHASE & CO 2.21888% D	2.22	01/15/23	5,370,000.00	5,437,742.55	5,399,482.64
MARSH & MCLENNAN COS INC 2.574	2.57	12/29/21	1,565,000.00	1,565,000.00	1,565,782.00
MET TOWER GLOBAL FDG MEDIUM TE	0.60	01/17/23	2,125,000.00	2,129,951.25	2,108,782.32
MORGAN STANLEY SR NT FLTG DUE	0.76	01/20/23	5,445,000.00	5,447,605.90	5,426,565.03
NATIONAL AUSTRALIA BANK NATION	1.66	01/12/21	1,110,000.00	1,111,165.50	1,111,720.50
NEW YORK LIFE GLOBAL FDG 144A	1.75	07/12/22	5,660,000.00	5,667,302.00	5,684,472.88
PNC BK N A PITTSBURGH PA MEDIU	1.55	07/22/22	3,615,000.00	3,615,000.00	3,622,836.24
PVTPL ABN AMRO BK N V MEDIUM T	0.94	08/27/21	2,365,000.00	2,367,501.25	2,374,561.67
PVTPL BMW US CAP LLC FLTG	0.79	08/14/20	2,150,000.00	2,151,695.20	2,151,035.93
PVTPL BMW US CAP LLC NT FLTG 1	1.72	04/12/21	965,000.00	968,014.66	962,055.06
PVTPL BRISTOL MYERS SQUIBB CO	0.77	05/16/22	2,000,000.00	2,000,302.25	2,004,972.72
PVTPL NATIONAL AUSTRALIA BK LT	1.27	11/04/21	3,000,000.00	3,000,000.00	3,022,541.85
ROYAL BANK OF CANADA FRN 01-17	1.49	01/17/23	3,660,000.00	3,660,000.00	3,645,177.00
SANTANDER UK PLC NT FLTG DUE 0	0.97	06/01/21	1,460,000.00	1,460,000.00	1,464,797.85
SUMITOMO MITSUI FINANCIAL GROU	2.42	07/14/21	2,570,000.00	2,609,267.22	2,589,977.30
SUNTRUST BK ATLANTA FLTG RT 05	0.98	05/17/22	940,000.00	943,487.40	942,892.04
SUNTRUST BK ATLANTA GA MEDIUM	1.15	08/02/22	901,000.00	904,252.61	904,054.34
TORONTO DOMINION BANK	0.54	01/27/23	2,785,000.00	2,785,000.00	2,767,061.96
TRUIST BK GLOBAL BK MED TERM N	0.81	03/09/23	1,915,000.00	1,916,043.00	1,902,108.74
U S BK NATL ASSN CINCINNATI OH	0.71	12/09/22	4,210,000.00	4,210,000.00	4,210,513.33
UNITEDHEALTH GROUP INC NT FLTG	0.57	06/15/21	1,480,000.00	1,480,000.00	1,480,522.13
WELLS FARGO & CO NEW 2.13025%	2.13	01/24/23	5,150,000.00	5,229,521.15	5,177,537.05
WESTPAC BKG CORP 1.70138% DUE	1.70	01/13/23	1,830,000.00	1,830,000.00	1,828,810.59
U.S. Treasury Securities					
FEDERAL HOME LN MTG CORP TRANC	1.90	02/25/23	1,133.29	1,125.85	1,132.47

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
Cash & Cash Equivalents					
NTC INST FUNDS-GOVT SELECT	0.01		27,286,788.71	27,286,788.71	27,286,788.71
Account Totals - Neuberger Berman Enhanced Cash				212,518,432.20	212,238,367.76
<b>9-200100-Wells Conservative Income Fund</b>					
Asset Backed Securities					
CARMAX AUTO OWNER SER-18-4 CL-	3.11	02/15/22	167,866.85	167,865.41	168,506.27
CARMAX AUTO OWNER TR 2019-2 AS	2.69	07/15/22	355,771.41	355,750.81	358,508.82
CARMAX AUTO OWNER TR 2020-1 SE	1.87	04/17/23	1,525,000.00	1,524,898.44	1,542,248.97
FORD CR AUTO LEASE TR 2019-B N	2.22	10/15/22	1,800,000.00	1,799,685.72	1,828,284.84
GM FINANCIAL AUTOMOBILE LEASIN	0.71	10/20/22	1,300,000.00	1,299,916.02	1,300,742.95
GM FINL AUTOMOBILE LEASING TR	2.67	03/21/22	500,000.00	499,982.75	506,540.80
HERTZ FLEET LEASE FDG LP 2018-	3.23	05/10/32	1,361,125.55	1,360,912.80	1,368,084.71
MERCEDES-BENZ AUTO LEASE TR SE	3.21	09/15/21	2,339,177.36	2,339,124.97	2,357,652.42
NISSAN AUTO LEASE SER 20-A CL	1.84	01/17/23	965,000.00	964,931.49	980,319.85
PVTPL CCG RECEIVABLES TR 2018-	3.09	12/15/25	392,384.93	392,339.07	397,600.59
PVTPL CCG RECEIVABLES TR 2019-	2.80	09/14/26	433,202.17	433,153.79	440,688.60
PVTPL CCG RECEIVABLES TRUST SE	2.50	06/16/25	470,757.10	470,734.12	473,166.67
PVTPL CHESAPEAKE FDG II LLC SE	1.95	09/15/31	2,063,043.18	2,062,684.21	2,100,609.33
PVTPL DELL EQUIPMENT FINANCE T	3.16	02/22/21	63,384.91	63,383.99	63,536.94
PVTPL DLL 2019-3 LLC NT CL A-2	2.13	01/20/22	3,300,000.00	3,299,636.34	3,320,024.73
PVTPL ENTERPRISE FLEET FING 20	2.13	05/22/23	297,162.87	297,160.14	297,992.64
PVTPL ENTERPRISE FLEET FING SE	2.98	10/20/24	591,345.12	591,340.51	602,117.24
PVTPL EVERGREEN CR CARD TR SE	2.95	03/15/23	3,300,000.00	3,316,757.80	3,354,714.99
PVTPL HPEFS EQUIP TR 2019-1 SE	2.21	09/20/29	775,000.00	774,943.12	786,840.84
PVTPL HPEFS EQUIP TR SER 20-1A	1.73	02/20/30	2,070,000.00	2,069,976.82	2,089,078.36
PVTPL HYUNDAI AUTO LEASE SECUR	1.90	05/16/22	2,130,000.00	2,129,827.90	2,151,192.44
PVTPL MMAF EQUIPMENT FINANCE L	2.84	01/10/22	1,461,685.00	1,461,488.71	1,473,075.33
PVTPL MMAF EQUIPMENT FINANCE L	0.74	04/09/24	600,000.00	599,944.20	600,803.94
PVTPL OSCAR US FDG X LLC NT CL	3.10	04/11/22	645,351.50	645,285.10	649,403.64
PVTPL PENARTH MASTER ISSUER SE	0.64	09/18/22	2,650,000.00	2,650,000.00	2,646,827.95
PVTPL SANTANDER RETAIL AUTO LE	2.29	04/20/22	1,445,163.74	1,445,020.82	1,459,676.65
PVTPL SECURITIZED TERM AUTO RE	2.86	05/25/21	106,338.23	106,338.23	106,533.63
PVTPL SOFI CONSUMER LOAN PROGR	2.02	01/25/29	870,827.82	870,800.74	880,047.27
PVTPL SOFI CONSUMER LOAN PROGR	2.90	05/25/28	1,817,149.08	1,817,005.34	1,842,367.48
PVTPL TESLA AUTO LEASE TR SER	3.71	08/20/21	740,410.02	740,355.22	751,084.14
PVTPL TRILLIUM CR CARD TR II S	3.04	01/26/24	3,300,000.00	3,300,000.00	3,343,949.73
PVTPL WHEELS SPV 2 LLC 3.08% D	3.06	04/20/27	410,311.69	410,276.56	413,525.87
SANTANDER RETAIL AUTO LEASE TR	2.30	01/20/23	1,400,000.00	1,431,937.50	1,430,286.34
TCF AUTO RECEIVABLES OWNER TR	1.93	06/15/22	161,046.49	161,025.23	161,351.58
TESLA AUTO LEASE TR 2019-A ASS	2.13	04/20/22	2,600,000.00	2,599,740.52	2,629,138.98
VERIZON OWNER TR 2018-A SR 18-	3.23	04/20/23	2,900,000.00	2,963,253.91	2,963,862.06
VOLKSWAGEN AUTO LEASE TR 2019-	2.00	03/21/22	1,403,657.40	1,403,544.12	1,415,093.98
WORLD OMNI AUTOMOBILE LEASE SE	2.96	06/15/21	573,681.10	573,676.96	575,036.42
Commercial Paper					
BASF SE DISC COML PAPER 4/2 YR	0.00	09/09/20	3,800,000.00	3,793,193.78	3,791,793.60
DANSKE BK A/S DISC COML PAPER	0.00	09/17/20	2,200,000.00	2,197,751.11	2,198,947.54
HSBC USA INC DISC COML PAPER 4	0.00	07/21/20	2,000,000.00	1,998,724.44	1,999,839.00
LEXINGTON PARKER CAP CO L L C	0.00	09/14/20	1,500,000.00	1,498,748.75	1,499,236.83
MACKINAC FDG CO LLC ASSET BKD	0.00	10/13/20	3,500,000.00	3,496,115.00	3,496,478.13
SHEFFIELD RECEIVABLES CO LLC D	0.00	08/31/20	5,000,000.00	4,997,083.33	4,997,597.50
SUNCOR ENERGY INC DISC COML PA	0.00	08/19/20	3,000,000.00	2,990,729.17	2,998,220.82
Corporate Bonds					
ABBVIE INC 1.02413% DUE 11-21-	1.02	11/21/22	1,200,000.00	1,200,000.00	1,203,525.60
AIG GLOBAL FDG SR SECD MEDIUM	1.68	06/25/21	1,400,000.00	1,400,000.00	1,402,394.00
AIR LEASE CORP 2.5% 03-01-2021	2.50	03/01/21	1,440,000.00	1,420,617.60	1,440,205.63
BANK AMER CORP 2.369% DUE	2.37	07/21/21	2,050,000.00	2,054,161.50	2,051,893.63
BANK OF MONTREAL 3.1% DUE 07-1	3.10	07/13/20	2,900,000.00	2,896,549.00	2,902,446.12
BARCLAYS PLC 3.25% DUE 01-12-2	3.25	01/12/21	1,800,000.00	1,823,238.00	1,823,400.00
BMW FIN N V FLTG RATE 144A	1.22	08/12/22	1,950,000.00	1,950,000.00	1,929,809.90
CENTERPOINT ENERGY HOUSTON ELE	1.85	06/01/21	1,765,000.00	1,784,150.25	1,787,666.31

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
CITIBANK N A 2.85% 02-12-2021	2.85	02/12/21	1,200,000.00	1,210,116.00	1,215,582.22
CITIBANK N A 3.165%	3.17	02/19/22	1,700,000.00	1,728,407.00	1,727,344.47
COMCAST CORP NEW FLTG RT	1.87	10/01/21	1,500,000.00	1,500,000.00	1,505,153.90
CREDIT SUISSE AG NEW YORK BRH	2.10	11/12/21	1,180,000.00	1,179,858.40	1,204,677.41
CREDIT SUISSE AG NEW YORK BRH	0.51	02/04/22	1,700,000.00	1,700,000.00	1,692,372.20
DAIMLER FIN NORTH AMER LLC 1.2	1.21	11/05/21	2,600,000.00	2,600,000.00	2,572,136.55
DNB BK ASA MEDIUM TERM BK NTS	0.96	12/02/22	2,265,000.00	2,265,000.00	2,269,340.10
DOWDUPONT INC NT FLTG RATE DUE	1.10	11/15/20	800,000.00	800,000.00	801,284.66
ENERGY TEX INC 4.1% DUE	4.10	09/01/21	850,000.00	872,270.00	872,693.11
EOG RES INC 4.1% DUE 02-01-202	4.10	02/01/21	1,600,000.00	1,637,232.00	1,633,938.69
EVERSOURCE ENERGY 2.5% DUE	2.50	03/15/21	1,200,000.00	1,202,868.00	1,215,091.14
EXXON MOBIL CORP NT FLTG DUE 0	0.72	08/16/22	2,960,000.00	2,960,000.00	2,966,520.47
GENERAL MTRS CO FLTG 2.11167%	1.27	08/07/20	457,000.00	457,603.24	456,891.46
GENERAL MTRS FINL CO INC 3.2%	3.20	07/13/20	1,700,000.00	1,708,806.00	1,700,800.19
GREAT PLAINS ENERGY INC 4.85%	4.85	06/01/21	985,000.00	1,020,991.90	1,012,071.73
HONEYWELL INTL INC SR NT FTG R	0.82	08/08/22	1,720,000.00	1,720,000.00	1,723,203.43
HSBC HLDGS PLC 4.0% DUE 03-30-	4.00	03/30/22	2,716,000.00	2,856,171.28	2,866,225.68
IBM CR LLC .8325% DUE 11-30-20	0.83	11/30/20	2,700,000.00	2,700,000.00	2,704,509.00
ING BANK NV 144A 5.0% DUE 06-0	5.00	06/09/21	1,900,000.00	1,989,509.00	1,980,881.82
KROGER CO 3.3% DUE 01-15-2021/	3.30	01/15/21	1,800,000.00	1,822,914.00	1,823,068.51
LLOYDS BK PLC 3.3% DUE 05-07-2	3.30	05/07/21	1,500,000.00	1,537,125.00	1,534,654.80
LLOYDS BKG GROUP PLC 3.0% DUE	3.00	01/11/22	993,000.00	1,011,946.44	1,026,750.72
MINITUBISHI UFJ FINL GROUP INC	2.95	03/01/21	800,000.00	806,024.00	812,854.54
MIZUHO FINL GROUP INC 2.632% D	2.63	04/12/21	2,500,000.00	2,483,350.00	2,541,140.83
MORGAN STANLEY 5.75% DUE 01-25	5.75	01/25/21	2,304,000.00	2,409,338.88	2,372,801.70
MPLX LP SR NT FLTG DUE	1.21	09/09/21	475,000.00	475,000.00	471,234.55
NEW YORK LIFE GLOBAL FDG MEDIU	1.39	01/21/22	700,000.00	700,000.00	701,400.32
NEXTERA ENERGY CAP HLDGS INC 3	3.34	09/01/20	1,700,000.00	1,706,885.00	1,708,075.00
PVPTL BANQUE FEDERATIVE DU CR	2.20	07/20/20	1,716,000.00	1,682,469.36	1,717,475.76
PVPTL NATIONAL AUSTRALIA BK LT	0.72	12/13/22	2,805,000.00	2,805,000.00	2,803,931.35
PVTPL ABN AMRO BK N V MEDIUM T	0.94	08/27/21	1,100,000.00	1,103,751.00	1,104,447.29
PVTPL AUSTRALIA & NEW ZEALAND	1.09	05/19/22	2,900,000.00	2,909,396.00	2,920,960.74
PVTPL CREDIT AGRICOLE S A MEDI	2.38	07/01/21	810,000.00	810,615.60	825,186.27
PVTPL ERAC USA FIN LLC GTD NT	4.50	08/16/21	1,000,000.00	1,041,480.00	1,032,002.62
PVTPL GEORGIA-PACIFIC LLC 5.4%	5.40	11/01/20	2,000,000.00	2,074,320.00	2,031,858.66
PVTPL JACKSON NATL LIFE GLOBAL	0.79	06/11/21	1,700,000.00	1,700,000.00	1,704,404.53
PVTPL KEB HANA BK SR NT FLTG	2.15	10/02/22	1,900,000.00	1,900,000.00	1,898,024.00
PVTPL MACQUARIE BANK LTD 2.85%	2.85	07/29/20	2,709,000.00	2,719,890.18	2,714,106.65
PVTPL MITSUBISHI UFJ TR & BKG	2.65	10/19/20	1,075,000.00	1,063,594.25	1,082,234.11
PVTPL SKANDINAVISKA ENSKILDA B	3.25	05/17/21	1,900,000.00	1,932,186.00	1,944,710.80
PVTPL SKANDINAVISKA ENSKILDA B	0.96	12/12/22	450,000.00	450,000.00	451,598.10
PVTPL UBS GROUP FUNDING (SWITZ	3.00	04/15/21	1,300,000.00	1,316,952.00	1,325,679.51
PVTPL VOLKSWAGEN GROUP AMER FI	2.50	09/24/21	700,000.00	699,706.00	711,152.24
PVTPL1 WRIGLEY WM JR CO 3.375%	3.38	10/21/20	2,200,000.00	2,212,562.00	2,214,649.01
PVTPLBANCO DEL ESTADO DE CHILE	3.88	02/08/22	1,000,000.00	1,039,000.00	1,034,939.69
ROYAL BK CDA FLTG RT	1.39	01/25/21	2,800,000.00	2,800,000.00	2,806,662.68
SANTANDER UK PLC 2.125% DUE 11	2.13	11/03/20	2,080,000.00	2,094,310.40	2,091,545.54
SHELL INTL FIN B V 1.875% DUE	1.88	05/10/21	3,300,000.00	3,345,144.00	3,335,247.30
SOCIETE GENERALE 144A 5.2% DUE	5.20	04/15/21	2,000,000.00	2,049,540.00	2,074,599.62
SUNTRUST BK ATLANTA GA MEDIUM	1.15	08/02/22	2,600,000.00	2,597,816.00	2,608,813.86
SWEDBANK AB MEDIUM TERM NTS BO	2.65	03/10/21	3,000,000.00	3,048,750.00	3,041,298.00
TORONTO DOMINION BK SR MEDIUM	3.15	09/17/20	2,100,000.00	2,099,559.00	2,112,471.27
TOYOTA MTR CR CORP MEDIUM TERM	0.56	08/13/21	2,800,000.00	2,782,780.00	2,795,921.33
U S BK NATL ASSN CINCINNATI OH	3.00	02/04/21	2,400,000.00	2,398,056.00	2,432,086.68
UIL HLDGS CORP 4.625% DUE	4.63	10/01/20	1,700,000.00	1,737,638.00	1,709,659.93
UNITED OVERSEAS BK LTD GLOBAL	1.52	04/23/21	1,500,000.00	1,500,000.00	1,497,424.70
WESTPAC BKG CORP NT FLTG RATE	1.33	01/25/21	2,700,000.00	2,702,916.00	2,704,814.07
WOOLWORTHS LTD 4.0% DUE 09-22-	4.00	09/22/20	1,600,000.00	1,614,832.00	1,609,554.27
Municipal Bonds					
CONNECTICUT ST 3.0% DUE 07-01-	3.00	07/01/21	1,000,000.00	1,014,960.00	1,021,500.00
ONTARIO TEACHERS FIN TR GTD SR	2.75	04/16/21	2,000,000.00	1,995,140.00	2,035,960.00

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
U.S. Treasury Securities					
UNITED STATES TREAS BILLS DUE	0.00	09/22/20	4,600,000.00	4,597,674.45	4,598,589.46
Cash & Cash Equivalents					
NTC INST FUNDS-GOVT SELECT	0.01		84,335.94	84,335.94	84,335.94
Account Totals - Wells Conservative Income Fund				195,881,551.63	196,544,517.76
<b>9-200100-JP Morgan Managed Reserves</b>					
Asset Backed Securities					
BMW VEH LEASE TR SER 19-1 CL A	2.79	03/22/21	407,800.86	407,790.05	408,729.10
CARMAX AUTO OWNER TRUST SER 17	1.98	11/15/21	38,491.89	38,147.56	38,577.62
CNH EQUIP TR 2019-B SER 19-B C	2.55	09/15/22	455,712.87	455,695.33	458,710.37
DELL EQUIP FIN TR SER 19-1 CL	2.78	08/23/21	987,476.40	987,352.77	993,922.74
GM FINL AUTOMOBILE LEASING TR	2.91	04/20/21	416,743.74	416,721.99	417,660.16
GM FINL CONSUMER AUTOMOBILE RE	1.86	12/16/21	169,918.57	167,761.40	170,437.99
HARLEY-DAVIDSON MOTORCYCLE TR	1.83	01/17/23	1,645,000.00	1,644,917.09	1,654,922.97
HONDA AUTO RECEIVABLES 2017-1	1.72	07/21/21	113,723.18	112,577.06	113,896.53
HYUNDAI AUTO RECEIVABLES TR 20	1.76	08/16/21	115,710.90	114,368.47	115,801.74
PVTPL HYUNDAI AUTO LEASE SECUR	2.08	12/15/21	2,451,453.55	2,451,426.83	2,466,156.14
PVTPL VERIZON OWNER TR SER 18-	2.82	09/20/22	2,943,583.20	2,964,970.17	2,968,716.69
PVTPL VOLVO FINL EQUIP LLC SER	2.90	11/15/21	379,532.34	379,498.07	381,280.88
SANTANDER DR AUTO RECEIVABLES	2.63	07/15/22	106,261.06	106,253.17	106,354.85
SANTANDER DR AUTO RECEIVABLES	2.59	05/15/23	633,000.00	632,971.89	636,829.14
TOYOTA AUTO RECEIVABLES 2017-B	1.76	07/15/21	261,142.87	258,419.23	261,523.67
Commercial Mortgage Backed Securities					
PVTPL CMO BX TRUST SR 2018-IND	0.93	11/15/35	315,577.13	315,577.13	312,430.19
PVTPL CMO CREDIT SUISSE MORTGA	1.16	05/15/36	2,300,000.00	2,300,000.00	2,278,380.00
PVTPL CMO GPMT 2018-FL1 LTD/GP	1.09	11/21/35	262,396.60	262,396.60	260,122.15
Commercial Paper					
ENBRIDGE U S INC DISC COML PAP	0.00	09/14/20	675,000.00	673,635.00	674,277.53
ENI FIN USA INC DISC COML PAPE	0.00	07/09/20	600,000.00	597,417.00	599,962.20
ENI FIN USA INC DISC COML PAPE	0.00	07/06/20	1,000,000.00	995,831.67	999,963.33
ENI FIN USA INC DISC COML PAPE	0.00	07/08/20	400,000.00	398,278.00	399,979.02
GLENCORE FDG LLC DIS CP	0.00	09/08/20	800,000.00	796,472.00	797,573.34
GLENCORE FDG LLC DISC COML PAP	0.00	07/08/20	600,000.00	599,052.00	599,920.54
SOCIETE GENERALE 4/A2 DISC COM	0.00	01/21/21	2,300,000.00	2,258,605.11	2,295,507.66
Corporate Bonds					
AMEREN CORP 2.7% DUE	2.70	11/15/20	1,540,000.00	1,549,240.00	1,549,423.92
AMERICAN ELEC PWR CO INC 2.15%	2.15	11/13/20	2,186,000.00	2,191,359.28	2,199,723.42
AMERICAN EXPRESS CO 3.0% DUE 0	3.00	02/22/21	2,500,000.00	2,497,500.00	2,535,195.98
AMERICAN EXPRESS CO NT FLTG RA	0.91	05/17/21	735,000.00	735,000.00	736,871.28
ANALOG DEVICES INC 2.95% DUE 0	2.95	01/12/21	113,000.00	114,178.59	114,453.64
BANK MONTREAL MEDIUM TERM SR N	1.77	04/13/21	585,000.00	585,000.00	586,696.02
BANK MONTREAL MEDIUM TERM SR N	1.50	01/22/21	1,972,000.00	1,972,000.00	1,976,227.77
BANK MONTREAL MEDIUM TERM SR N	0.71	09/10/21	2,000,000.00	2,000,000.00	2,005,292.96
BANK NOVA SCOTIA B C 1.41138%	1.41	01/25/21	2,300,000.00	2,300,000.00	2,305,416.43
BANK OF MONTREAL VAR RT DUE	1.80	03/26/22	2,200,000.00	2,200,000.00	2,210,222.15
BANQUE FEDERATIVE DU CR MUTUEL	1.96	07/21/21	2,300,000.00	2,300,000.00	2,336,723.20
BARCLAYS BK PLC 1.7% DUE	1.70	05/12/22	984,000.00	983,193.12	1,001,672.10
BNP PARIBAS MEDIUM TERM NTS BO	0.86	08/07/21	2,200,000.00	2,200,000.00	2,205,033.05
BP CAP MKTS AMER INC 4.742%	4.74	03/11/21	3,225,000.00	3,355,354.50	3,322,846.53
BRANCH BANKING & TRUST 2.85% D	2.85	04/01/21	3,506,000.00	3,538,740.54	3,561,126.52
CAPITAL ONE FINL CORP 3.45% DU	3.45	04/30/21	2,105,000.00	2,138,553.70	2,149,057.06
CATERPILLAR FINL CORP FLTG RT	0.78	05/17/21	1,800,000.00	1,800,000.00	1,802,862.00
CATERPILLAR FINL SVCS CORP MED	0.95	05/13/22	630,000.00	629,439.30	637,968.15
CHEVRON CORP NEW 2.1% DUE	2.10	05/16/21	4,000,000.00	4,004,520.00	4,054,971.92
CHUBB INA HOLDINGS INC 2.3%	2.30	11/03/20	1,185,000.00	1,177,759.65	1,190,724.20
CITIBANK N A 3.165%	3.17	02/19/22	4,500,000.00	4,500,000.00	4,572,382.41
CITIZENS BK MEDIUM TERM NTS BO	2.55	05/13/21	250,000.00	252,870.00	254,089.86
CITIZENS BK MEDIUM TERM NTS BO	1.14	02/14/22	1,130,000.00	1,130,000.00	1,130,108.82

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
COOPERATIEVE CENTRALE RAIFFEIS	2.50	01/19/21	2,000,000.00	2,013,420.00	2,023,888.64
CREDIT AGRICOLE CORP & INVT BK	0.84	11/02/20	2,235,000.00	2,235,000.00	2,237,325.45
CREDIT AGRICOLE CORP & INVT BK	0.96	05/03/21	2,200,000.00	2,200,000.00	2,206,164.22
CREDIT SUISSE AG NEW YORK BRH	2.10	11/12/21	1,487,000.00	1,486,821.56	1,518,097.72
CREDIT SUISSE AG NEW YORK BRH	0.51	02/04/22	2,708,000.00	2,708,000.00	2,695,849.37
DEERE JOHN CAP CORP MEDIUM TER	2.30	06/07/21	1,295,000.00	1,294,119.40	1,317,104.81
DOMINION GAS HLDGS LLC 2.8% DU	2.80	11/15/20	1,769,000.00	1,779,773.21	1,781,143.30
DOWDUPONT INC 3.766% DUE 11-15	3.77	11/15/20	1,965,000.00	1,997,289.84	1,987,399.83
EXXON MOBIL CORP 2.222% DUE	2.22	03/01/21	4,600,000.00	4,615,134.00	4,652,873.87
GENERAL DYNAMICS CORP 3.0% DUE	3.00	05/11/21	1,578,000.00	1,604,726.06	1,614,433.62
GENERAL MLS INC 3.2% DUE 04-16	3.20	04/16/21	2,200,000.00	2,231,680.00	2,247,221.37
GENERAL MLS INC NT FLTG DUE 04	1.72	04/16/21	504,000.00	504,912.24	505,043.28
GOLDMAN SACHS GROUP INC 2.625%	2.63	04/25/21	956,000.00	959,546.76	971,230.73
HONEYWELL INTL INC 4.25% DUE 0	4.25	03/01/21	3,425,000.00	3,538,093.50	3,516,377.80
HSBC HLDGS PLC 2.95% DUE 05-25	2.95	05/25/21	3,200,000.00	3,264,370.46	3,266,973.97
HUNTINGTON NATL BK COLUMBUS OH	1.09	02/05/21	1,296,000.00	1,296,000.00	1,299,638.81
IBM CORP FLTG RT 05-13-2021 BE	0.83	05/13/21	2,500,000.00	2,500,000.00	2,508,530.50
JACKSON NATL LIFE GLOBAL FLTG	0.63	03/16/21	2,200,000.00	2,200,000.00	2,200,742.21
MACQUARIE BANK LTD TRANCHE # T	0.95	08/06/21	1,800,000.00	1,800,000.00	1,802,660.33
MONDELEZ INTL INC .625% DUE 07	0.00	07/01/22	308,000.00	307,956.88	307,956.88
MORGAN STANLEY 5.75% DUE 01-25	5.75	01/25/21	1,574,000.00	1,650,140.68	1,621,002.55
MPLX LP SR NT FLTG DUE	1.21	09/09/21	460,000.00	460,000.00	456,353.46
NATIONAL RURAL UTILS COOP FIN	1.75	01/21/22	1,432,000.00	1,430,739.84	1,462,919.20
PACCAR FINL CORP MEDIUM TERM S	2.25	02/25/21	2,638,000.00	2,647,364.90	2,670,068.53
PROTECTIVE LIFE GLOBAL FDG MED	1.89	06/28/21	1,000,000.00	1,000,000.00	1,002,419.66
PUBLIC SERVICE CO OF COLORADO	3.20	11/15/20	3,281,000.00	3,296,748.80	3,282,904.33
PVTPL ABBVIE INC 2.15% DUE 11-	2.15	11/19/21	900,000.00	899,865.00	917,113.04
PVTPL ABBVIE INC 3.45%	3.45	03/15/22	345,000.00	359,376.15	358,820.74
PVTPL ABN AMRO BK N V MEDIUM T	3.40	08/27/21	2,400,000.00	2,459,640.00	2,478,302.40
PVTPL ABN AMRO BK N V MEDIUM T	0.94	08/27/21	578,000.00	578,000.00	580,336.85
PVTPL AIG GLOBAL FUNDING FLTG	1.75	01/22/21	1,012,000.00	1,012,000.00	1,013,141.98
PVTPL BANQUE FEDERATIVE DU CR	2.75	10/15/20	2,556,000.00	2,572,639.56	2,573,881.06
PVTPL BG ENERGY CAP PLC GTD NT	4.00	12/09/20	4,087,000.00	4,158,277.28	4,141,524.83
PVTPL BRISTOL MYERS SQUIBB CO	2.55	05/14/21	1,499,000.00	1,496,631.58	1,528,339.06
PVTPL DAIMLER FIN NORTH AMER L	3.88	09/15/21	1,300,000.00	1,336,998.00	1,339,889.77
PVTPL FEDERATION DES CAISSES D	2.25	10/30/20	1,796,000.00	1,779,009.84	1,807,210.47
PVTPL JACKSON NATL LIFE GLOBAL	2.60	12/09/20	687,000.00	682,204.74	692,620.46
PVTPL METROPOLITAN LIFE GLOBAL	2.40	01/08/21	3,598,000.00	3,570,043.54	3,637,382.23
PVTPL MITSUBISHI UFJ TR & BKG	2.65	10/19/20	769,000.00	764,870.47	774,174.91
PVTPL NEW YORK LIFE GLOBAL FDG	1.95	09/28/20	3,300,000.00	3,271,884.00	3,313,167.00
PVTPL NEW YORK LIFE GLOBAL FDG	2.95	01/28/21	1,289,000.00	1,287,943.02	1,307,124.90
PVTPL NEW YORK LIFE GLOBAL FDG	2.00	04/13/21	2,800,000.00	2,791,796.00	2,837,482.87
PVTPL PRICOA GLOBAL FDG I 2.55	2.55	11/24/20	4,239,000.00	4,231,327.41	4,274,300.48
PVTPL PROTECTIVE LIFE GLOBAL F	2.70	11/25/20	1,122,000.00	1,113,405.48	1,132,358.39
PVTPL UBS AG LONDON BRH 2.45%	2.45	12/01/20	2,344,000.00	2,341,183.73	2,359,007.08
PVTPL UBS AG LONDON BRH NT 144	1.75	04/21/22	1,660,000.00	1,689,982.82	1,691,740.25
PVTPL VOLKSWAGEN GROUP AMER FI	2.90	05/13/22	1,220,000.00	1,219,341.20	1,259,501.10
PVTPL VOLKSWAGEN GROUP AMER FI	2.50	09/24/21	593,000.00	592,175.73	602,447.54
PVTPL WEA FIN LLC/WESTFIELD 3.	3.25	10/05/20	3,363,000.00	3,375,155.56	3,367,303.83
RABOBANK NEDERLAND 4.5% DUE 01	4.50	01/11/21	1,745,000.00	1,793,982.15	1,783,905.23
ROGERS COMMUNICATIONS INC .906	0.91	03/22/22	1,521,000.00	1,521,000.00	1,528,095.05
ROYAL BK CDA FLTG RT	1.39	01/25/21	4,500,000.00	4,500,000.00	4,510,707.88
RYDER SYS INC MEDIUM TERM NTS	2.88	09/01/20	1,041,000.00	1,037,085.84	1,042,356.32
SHELL INTL FIN B V 2.25% DUE 1	2.25	11/10/20	618,000.00	620,910.78	622,221.48
SHIRE ACQUISITIONS INVTS IRELA	2.40	09/23/21	329,000.00	331,842.56	335,408.07
SOCIETE GENERALE MEDIUM TERM N	2.50	04/08/21	2,000,000.00	2,003,440.00	2,020,999.78
SOCIETE GENERALE MTN 144A 2.62	2.63	09/16/20	1,336,000.00	1,327,289.28	1,342,263.61
SOUTHERN CO 2.35% DUE	2.35	07/01/21	676,000.00	687,430.12	687,489.90
STATOIL ASA 2.9% DUE 11-08-202	2.90	11/08/20	3,760,000.00	3,797,600.00	3,790,185.99
SUNTRUST BANK FRN 10-26-2021 R	1.49	10/26/21	1,000,000.00	1,000,000.00	1,001,692.62
SVENSKA HANDELSBANKEN AB PUBL	1.95	09/08/20	2,500,000.00	2,435,300.00	2,507,309.48
SVENSKA HANDELSBANKEN AB PUBL	3.35	05/24/21	1,668,000.00	1,700,945.52	1,710,356.21
SVENSKA HANDELSBANKEN AB PUBL	0.83	05/24/21	1,000,000.00	1,000,000.00	1,003,550.88
TAMPA ELEC CO 5.4% DUE 05-15-2	5.40	05/15/21	1,253,000.00	1,318,995.51	1,300,255.32

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
TORONTO DOMINION BANK	0.54	01/27/23	1,299,000.00	1,299,000.00	1,290,633.21
TOYOTA MTR CR CORP MEDIUM TERM	0.56	08/13/21	606,000.00	606,000.00	605,117.26
U S BK NATL ASSN CINCINNATI OH	1.29	01/21/22	3,157,000.00	3,157,000.00	3,156,212.14
U S BK NATL ASSN CINCINNATI OH	3.00	02/04/21	5,184,000.00	5,188,002.12	5,253,307.23
USAA CAP CORP MEDIUM TERM NTS	2.63	06/01/21	5,300,000.00	5,367,061.00	5,410,325.12
WELLS FARGO BK N A 2.6% 01-15-	2.60	01/15/21	2,200,000.00	2,181,688.96	2,226,599.45
WELLS FARGO BK N A SAN FRAN CA	1.61	10/22/21	1,800,000.00	1,803,690.00	1,805,568.98
WESTPAC BKG CORP 2.65% DUE 01-	2.65	01/25/21	2,106,000.00	2,118,362.22	2,131,919.79
ZOETIS INC 3.45% DUE	3.45	11/13/20	244,000.00	246,689.68	246,115.65
U.S. Treasury Securities					
UNITED STATES TREAS NTS DTD 06	1.63	06/30/21	23,300,000.00	23,473,297.72	23,638,578.13
US TREAS NTS DTD 02-28-2019 2.	2.50	02/28/21	8,000,000.00	8,094,062.49	8,122,187.52
UNITED STATES TREAS BILLS DUE	0.20	06/17/21	4,100,000.00	4,094,103.69	4,093,204.25
Cash & Cash Equivalents					
NTC INST FUNDS-GOVT SELECT	0.01		28,435,333.10	28,435,333.10	28,435,333.10
Account Totals - JP Morgan Managed Reserves				270,236,546.25	271,596,121.27
<u>9-200100 Money Market Funds</u>					
JPM US GOVT MMKT FD	0.01		611,570,504.88	611,570,504.88	611,570,504.88
NTC INST FUNDS-GOVT SELECT MMF	0.01		136,010,560.11	136,010,560.11	136,010,560.11
IL PUBLIC TREASURY INVEST POOL	0.01		5,693,828.07	5,693,828.07	5,693,828.07
Account Totals				753,274,893.06	753,274,893.06
Total Operating Funds Pool				2,576,434,295.46	2,609,186,382.64
<b><u>Separately Invested Current Funds</u></b>					
<b>1-201021 - Terminal Benefits</b>					
JP MORGAN - TERMINAL BENEFIT	0.01		3,018,267.49	3,018,267.49	3,018,267.49
<b>1-508718 - NREC 2015-02615</b>					
JP MORGAN - NREC 2015-02615	0.01		4,735.75	4,735.75	4,735.75
<b>1-508744 - NREC 2015-02539</b>					
JP MORGAN - NREC 2015-02539	0.01		55,665.55	55,665.55	55,665.55
<b>1-508913 - NREC 2014-02284</b>					
JP MORGAN - NREC 2014-02284	0.01		60,511.87	60,511.87	60,511.87
<b>1-549405 - Mellon Fdn 1811-06306</b>					
JP MORGAN - Mellon Fdn 1811-06306	0.01		1,058,945.45	1,058,945.45	1,058,945.45
<b>1-549409 - GBMF 9465</b>					
JP MORGAN - GBMF 9465	0.01		250,001.65	250,001.65	250,001.65
<b>1-549416 - GBMF 9452</b>					
JP MORGAN - GBMF 9452	0.01		26,776.88	26,776.88	26,776.88
<b>1-549431 - CME Fdn 100033</b>					
JP MORGAN - CME FDN 100033	0.01		50,002.26	50,002.26	50,002.26
<b>1-549480 - QFI G-5036 772548</b>					
JP MORGAN - QFI G 5036-772548	0.01		32,545.86	32,545.86	32,545.86
<b>1-549510 - Mellon Fdn 1905-06835</b>					
JP MORGAN - Andrew Mellon	0.01		257,118.52	257,118.52	257,118.52
<b>1-549523 - GBMF 9162.04</b>					
JP MORGAN - GBMF 9162.04	0.01		56,294.19	56,294.19	56,294.19

## Appendix D

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<b>1-549542 - GBMF 9195 Whitaker</b>					
JP MORGAN - GBMF 9195 Whitaker	0.01		448,512.30	448,512.30	448,512.30
<b>1-549605 - LSST Corp 096195</b>					
JP MORGAN - LSST Corp 096195	0.01		27,062.88	27,062.88	27,062.88
<b>1-549617 - McCormick Fdn 098045</b>					
JP MORGAN - McCormick Fdn 098045	0.01		100,122.92	100,122.92	100,122.92
<b>1-549627 - Augustine Fdn 098437</b>					
JP MORGAN - Augustine Fdn 098437	0.01		60,047.15	60,047.15	60,047.15
<b>1-549629 - Venture Well 20021-19</b>					
JP MORGAN - Venture Well 20021-19	0.01		16,325.36	16,325.36	16,325.36
<b>1-549639 - Mellon Fdn. 1905-06768</b>					
JP MORGAN - Mellon Fdn 1905-06768	0.01		851,066.10	851,066.10	851,066.10
<b>1-549664 - GBMF 9123</b>					
JP MORGAN - GBMF 9123	0.01		337,681.39	337,681.39	337,681.39
<b>1-549690 - MacArthur Fdn 19-1909-154232-TP</b>					
JP MORGAN - MacArthur Fdn 19-1909-15	0.01		28,367.90	28,367.90	28,367.90
<b>1-549762 - Mellon Fdn 1811-06307</b>					
JP MORGAN - MELLON FDN 1811-06307	0.01		1,002,743.77	1,002,743.77	1,002,743.77
<b>1-549818 - FIT Taiwan MRA 097343</b>					
JP MORGAN - FIT Taiwan MRA 097343	0.01		3,479,929.17	3,479,929.17	3,479,929.17
<b>1-549825 - GBMF 8691</b>					
JP MORGAN - GBMF 8691	0.01		201,720.60	201,720.60	201,720.60
<b>1-549843 - Carnegie G-F-19-56908</b>					
JP MORGAN - Carnegie G-F-19-56908	0.01		25,180.29	25,180.29	25,180.29
<b>1-549855 - NA Ed Spencer Fellow 096044</b>					
JP MORGAN - NA Ed Spencer Fell 09604	0.01		8,264.02	8,264.02	8,264.02
<b>1-549861 - Gates Fdn. OPP1210480</b>					
JP MORGAN - Gates Fdn. OPP1210480	0.01		470,217.75	470,217.75	470,217.75
<b>1-549912 - FFAR ROAR 0007</b>					
JP MORGAN - FFAR ROAR 0007	0.01		44,256.66	44,256.66	44,256.66
<b>1-549917 - Mellon Fdn 1903-06639</b>					
JP MORGAN - Mellon Fdn 1903-06639	0.01		15,797.49	15,797.49	15,797.49
<b>1-549972 - Getty Fdn R-ORG-2019-43629</b>					
JP MORGAN - Getty FDN R-ORG-2019-436	0.01		101,451.08	101,451.08	101,451.08
<b>1-550065 - Univ.Cambridge U.K.Gates Fdn. RG</b>					
JP MORGAN - Univ.Cambridge UK Gates	0.01		75,236.44	75,236.44	75,236.44
<b>1-550121 - Maddie's Fund 094558</b>					
JP MORGAN - Maddie's Fund 094558	0.01		18,413.95	18,413.95	18,413.95
<b>1-550131 - MacArthur Fdn 18-1802-152800</b>					
JP MORGAN - MACARTHUR FDN 18-1802	0.01		258,695.24	258,695.24	258,695.24
<b>1-550144- FFAR Gates 602757</b>					
JP MORGAN - FFAR Gates 602757	0.01		1,503,226.47	1,503,226.47	1,503,226.47

## Appendix D

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<b>1-550146 - Mellon Fdn 1811-06345</b>					
JP MORGAN - MELLON FDN 1811-06345	0.01		352,917.84	352,917.84	352,917.84
<b>1-550149 - NREC 2019-3 360267-438</b>					
JP MORGAN - NREC 2019-3-360267-438	0.01		2,702.96	2,702.96	2,702.96
<b>1-550150 - NREC 2019-3 360350-103</b>					
JP MORGAN - NREC 2019-3-360350-103	0.01		70,364.49	70,364.49	70,364.49
<b>1-550151 - NREC 2019-4-360232-925</b>					
JP MORGAN - NREC 2019-4-360232-925	0.01		71,992.61	71,992.61	71,992.61
<b>1-550155 - NREC 2019-4-360624-286</b>					
JP MORGAN - NREC 2019-4-360624-286	0.01		129,340.13	129,340.13	129,340.13
<b>1-550171 - Mellon Fdn 1710-05057</b>					
JP MORGAN - MELLON FDN 1710-05057	0.01		534,153.36	534,153.36	534,153.36
<b>1-550222 - NREC 2019-3-360691-299</b>					
JP MORGAN - NREC 2019-3-360691-299	0.01		14,817.56	14,817.56	14,817.56
<b>1-550236 - WFF 2018.1290</b>					
JP MORGAN - WFF 2018.1290	0.01		264,022.16	264,022.16	264,022.16
<b>1-550296 - Whitehall Fdn 2017-08-31</b>					
JP MORGAN - WHITEHALL FDN 2017-08-31	0.01		157,122.71	157,122.71	157,122.71
<b>1-550310 - WFF No. 2018-1080</b>					
JP MORGAN - WFF NO. 2018-1080	0.01		91,019.20	91,019.20	91,019.20
<b>1-550496 - NA Ed Spencer Fellow 092370</b>					
JP MORGAN - NA ED SPENCER FELL 09237	0.01		11,739.34	11,739.34	11,739.34
<b>1-550594 - Gates Fdn OPP 1180133</b>					
JP MORGAN - GATES FDN OPP 1180133	0.01		433,660.27	433,660.27	433,660.27
<b>1-550667 - NREC 090273</b>					
JP MORGAN - NREC 090273	0.01		264,279.21	264,279.21	264,279.21
<b>1-550725 - NREC.090276</b>					
JP MORGAN - NREC 090276	0.01		152,369.98	152,369.98	152,369.98
<b>1-550738 - NREC 090270</b>					
JP MORGAN - NREC 090270	0.01		117,289.14	117,289.14	117,289.14
<b>1-550739 - NREC 090271</b>					
JP MORGAN - NREC 090271	0.01		103,235.48	103,235.48	103,235.48
<b>1-550920 - Mellon Fdn 31700631</b>					
JP MORGAN - MELLON FDN 31700631	0.01		259,405.87	259,405.87	259,405.87
<b>1-550994 - RWJF Fellows 748000</b>					
JP MORGAN - RWJF FELLOW. 748000	0.01		464.49	464.49	464.49
<b>1-550995 - PEW Fellow.00030626</b>					
JP MORGAN - PEW FELLOW.00030626	0.01		53,819.30	53,819.30	53,819.30
<b>1-551021 - Gates Fdn OPP 1172157</b>					
JP MORGAN - GATES FND OPP 1172157	0.01		3,835,237.32	3,835,237.32	3,835,237.32
<b>1-551067 - Microbial Evolution through Viral G</b>					
JP MORGAN - MICROBIAL EVOLUTION	0.01		169,668.52	169,668.52	169,668.52



## Appendix D

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<b>1-551072 - Graham Fnd 2017-0056</b>					
JP MORGAN - Graham Fdn. 2017-0056	0.01		7,850.48	7,850.48	7,850.48
<b>1-551087 - Templeton Fdn. 60847</b>					
JP MORGAN - TEMPLETON FDN 60847	0.01		68,334.22	68,334.22	68,334.22
<b>1-551170 - NREC 086306</b>					
JP MORGAN - NREC 086306	0.01		56,750.26	56,750.26	56,750.26
<b>1-551192 - NREC 086302</b>					
JP MORGAN - NREC 08302	0.01		61,980.85	61,980.85	61,980.85
<b>1-551245 - NREC 086304</b>					
JP MORGAN - NREC 086304	0.01		98,192.36	98,192.36	98,192.36
<b>1-551246 - NREC 00318176 Antc.</b>					
JP MORGAN - NREC 003818176 Antc.	0.01		133,778.99	133,778.99	133,778.99
<b>1-551496 - Mellon Fdn 216000651</b>					
JP MORGAN - MELLON FDN 216000651	0.01		84,661.96	84,661.96	84,661.96
<b>1-551692 - NREC 2016-01797</b>					
JP MORGAN - NREC 2016-01797	0.01		78,267.81	78,267.81	78,267.81
<b>1-551714 - NREC 2016-01723</b>					
JP MORGAN - NREC 2016-01723	0.01		207,467.00	207,467.00	207,467.00
<b>1-551715 - NREC 2016-01781</b>					
JP MORGAN - NREC 2016-01781	0.01		238,009.61	238,009.61	238,009.61
<b>1-551821 - Mellon Fdn 41500610</b>					
JP MORGAN - MELLON FDN 41500610	0.01		1,210,152.96	1,210,152.96	1,210,152.96
<b>1-551951 - Mellon Fdn 31500644</b>					
JP MORGAN - MELLON FDN 31500644	0.01		75,348.58	75,348.58	75,348.58
<b>1-552383 - Mellon Fdn Fellow 41400663</b>					
JP MORGAN - MELLON FDN 41400663	0.01		818,603.33	818,603.33	818,603.33
<b>1-552450 - GBMF 4561</b>					
JP MORGAN - GBMF 4561	0.01		110,864.07	110,864.07	110,864.07
<b>1-552572 - HHMI 52008145</b>					
JP MORGAN - HHMI 52008145	0.01		324,335.69	324,335.69	324,335.69
<b>1-552768 - GBMF 4305</b>					
JP MORGAN - GBMF 4305	0.01		12,661.67	12,661.67	12,661.67
<b>1-552850 - NREC 2014-02347</b>					
JP MORGAN - NREC 2014-02347	0.01		34,327.82	34,327.82	34,327.82
<b>1-552900 - Mellon Fdn 41300698</b>					
JP MORGAN - MELLON FDN 41300698	0.01		98,972.64	98,972.64	98,972.64
<b>1-556340 - Bristol Myers Squibb 2008 04506</b>					
JP MORGAN - BRISTOL MYERS 2008-04506	0.01		4,515.37	4,515.37	4,515.37
<b>1-593624 - IAC 2020 0836</b>					
JP MORGAN - IAC 2020 0836	0.01		60,415.17	60,415.17	60,415.17
<b>1-593632 - IAC 2020 0829 PRTV</b>					
JP MORGAN - IAC 2020 0829 PRTV	0.01		8,765.02	8,765.02	8,765.02

## Appendix D

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<b>1-593664 - IAC 2020 0828</b>					
JP MORGAN - IAC 2020 0828	0.01		8,765.02	8,765.02	8,765.02
<b>1-593689 - IAC 2020 0637</b>					
JP MORGAN - IAC 20200637	0.01		7,273.20	7,273.20	7,273.20
<b>1-593710 - IAC 2020 0224</b>					
JP MORGAN - IAC 20200224	0.01		3.93	3.93	3.93
<b>1-593714 - IAC 2020 0075</b>					
JP MORGAN - IAC 2020 0075	0.01		6,224.04	6,224.04	6,224.04
<b>1-593729 - IAC 20200659</b>					
JP MORGAN - IAC 20200659	0.01		7,055.11	7,055.11	7,055.11
<b>1-593745 - IAC 20200809</b>					
JP MORGAN - IAC 20200809	0.01		9,436.40	9,436.40	9,436.40
<b>1-593747 - IAC 20200816</b>					
JP MORGAN - IAC 20200816	0.01		42,458.81	42,458.81	42,458.81
<b>1-593757 - ISBE 19-3999-HP-09-10-5450-51</b>					
JP MORGAN - ISBE 19-3999-HP 09010545	0.01		81,238.59	81,238.59	81,238.59
<b>1-593917 - IDOT Airport CMI - 4703</b>					
JP MORGAN - IDOT Airport CMI 4703	0.01		1,104.49	1,104.49	1,104.49
<b>1-621214 - Lesemann Scholarship/Loan</b>					
LESEMANN OIL LEASES			1.00	1.00	1.00
<b>1-801117 - Strong Foundation</b>					
JP MORGAN - STRONG FOUNDATION	0.01		107,500.56	107,500.56	107,500.56
<b>1-801188 - Brackenberry Loan Fund</b>					
BRACKENBURY LAND LEASE			1.00	1.00	1.00
<b>2-201019 - Terminal Benefits</b>					
JP MORGAN - TERMINAL BENEFIT	0.01		3,917,753.98	3,917,753.98	3,917,753.98
<b>2-551831 - Andrew W Mellon Fdn 1802-05373</b>					
JP MORGAN - ANDREW W MELLON FDN 1802	0.01		94,010.58	94,010.58	94,010.58
<b>2-552117 - Andrew Mellon Fdn 1708-04852</b>					
JP MORGAN - ANDREW MELLON 1708-04852	0.01		402,261.16	402,261.16	402,261.16
<b>2-552174 - Gates Fdn Opp 1177687</b>					
JP MORGAN - GATES FDN OPP 1177687	0.01		267.85	267.85	267.85
<b>2-552375 - Bloomberg LP</b>					
JP MORGAN - BLOOMBERG LP	0.01		649,783.38	649,783.38	649,783.38
<b>2-552473 - BLOOMBERG FOUNDATION</b>					
JP MORGAN - BLOOMBERG FOUNDATION	0.01		3,980,994.28	3,980,994.28	3,980,994.28
<b>9-200258 - TMO Stocks</b>					
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
NATCO DRUG DISCOVERY COM			3.00	1,000.00	1,000.00
NEXHAND INC COM			527.00	1,000.00	1,000.00

## Appendix D

Account or Security	Maturity Date	Quantity	Cost Value	Market Value
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	2,161.77
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
AMARILLO BIOSCIENCES INC COM NEW COM		1,389.00	7,700.01	291.69
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
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

## Appendix D

Account or Security	Maturity Date	Quantity	Cost Value	Market Value
REVOLUTION MEDICINES INC.		102,751.00	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
Account Totals			282,366.71	95,459.46
<b>9-201001 - Various Donors President</b>				
HUTCHESON MINERAL INTEREST		1.00	1.00	1.00
<b>9-301167 - Farm Stocks</b>				
FARM STOCKS		17,146.00	17,146.00	17,146.00
Total Separately Invested Current Funds			34,444,709.29	34,257,802.04
<b>TOTAL CURRENT FUNDS</b>			<b>2,618,329,376.68</b>	<b>2,650,894,556.61</b>
<b>Endowment Funds</b>				
<b>Endowment Pool</b>				
<u>U.S. Equities</u>				
<b>BlackRock</b>				
BLACKROCK ESG INSIGHTS US		16,027,636.16	160,276,361.57	181,232,672.18
NTC INST FUNDS-GOVT SELECT	0.01	0.24	0.24	0.24
Account Totals			160,276,361.81	181,232,672.42
<b>Ariel Investments</b>				
ADTALEM GLOBAL ED INC COM		26,700.00	812,929.74	831,705.00
AFFILIATED MANAGERS GROUP INC		12,200.00	1,227,761.70	909,632.00
BOK FINL CORP COM NEW		4,800.00	286,766.62	270,912.00
BIO RAD LABS INC		1,160.00	111,163.29	523,728.40
CBRE GROUP INC CL A CL A		15,900.00	373,506.01	718,998.00
CHARLES RIV LABORATORIES INTL I		3,500.00	150,142.58	610,225.00
ENVISTA HLDGS CORP COM		39,700.00	686,985.09	837,273.00
FIRST AMERN FINL CORP COM STK		14,000.00	244,625.25	672,280.00
INTERPUBLIC GROUP COMPANIES INC		41,000.00	515,442.56	703,560.00
JONES LANG LASALLE INC COM STK		7,100.00	710,666.32	734,566.00
KKR & CO INC CL A CL A		41,700.00	622,296.94	1,287,696.00
KENNAMETAL INC CAP		28,700.00	972,542.55	823,977.00
KEYSIGHT TECHNOLOGIES INC COM		6,300.00	240,677.25	634,914.00
KNOWLES CORP COM		22,300.00	342,164.23	340,298.00
LAB CORP AMER HLDGS COM NEW		4,525.00	468,624.41	751,647.75
MSG NETWORK INC CL A CL A		55,200.00	980,018.58	549,240.00
MADISON SQUARE GARDEN SPORTS		1,175.00	56,024.59	172,595.75
MADISON SQUARE GARDEN ENTMT COR		6,975.00	486,290.03	523,125.00
MASCO CORP COM		14,900.00	479,235.89	748,129.00
MATTEL INC COM STOCK		97,900.00	1,426,521.13	946,693.00
MEREDITH CORP COM		32,100.00	931,557.11	467,055.00
MOHAWK INDS INC COM		6,800.00	726,452.46	691,968.00
NORTHERN TR CORP COM		9,600.00	615,817.00	761,664.00
SIMPSON MFG INC COM		4,100.00	125,669.35	345,876.00
SMUCKER J M CO COM NEW		6,450.00	650,716.72	682,474.50
SNAP-ON INC COM		4,700.00	482,462.15	650,997.00
STERICYCLE INC COM		17,000.00	795,247.44	951,660.00
TEGNA INC COM		72,900.00	834,478.40	812,106.00
VAIL RESORTS INC COM		1,900.00	289,463.99	346,085.00

## Appendix D

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
VIACOMCBS INC NPV CLASS B			46,711.00	1,500,370.50	1,089,300.52
ZEBRA TECHNOLOGIES CORP CL A			3,425.00	202,287.26	876,628.75
JANUS HENDERSON GROUP PLC			21,699.00	665,407.08	459,150.84
LAZARD LTD CL A			30,400.00	1,019,588.98	870,352.00
NIELSEN HOLDINGS PLC COMSTK			44,300.00	1,218,240.87	658,298.00
ROYAL CARIBBEAN CRUISES COM STK			5,100.00	272,489.57	256,530.00
NTC INST FUNDS-GOVT SELECT	0.01		139,509.19	139,509.19	139,509.19
Account Totals				21,664,142.79	23,650,849.70
Total U.S. Equity				181,940,504.60	204,883,522.12
<u>Non-U.S. Equity</u>					
BLACKROCK - ACWI EX-US IMI			11,218,459.00	153,257,368.61	168,081,582.85
BLACKROCK - MMF B	0.01		1.03	1.03	1.03
Total Non-U.S. Equity				153,257,369.64	168,081,583.88
<u>Fixed Income</u>					
<b>Attucks - Garcia Hamilton</b>					
AFLAC INC 3.6% DUE 04-01-2030/0	3.60	04/01/30	2,165,000.00	2,409,600.95	2,519,490.91
AMERICAN EXPRESS CO FLTG RATE D	1.30	08/01/22	960,000.00	961,507.20	961,728.00
AMERICAN EXPRESS CR CORP MEDIUM	1.04	03/03/22	726,000.00	730,406.44	728,878.88
ARCHER DANIELS MIDLAND CO 3.25%	3.25	03/27/30	800,000.00	902,856.00	910,199.02
BANK AMER CORP 3.974% 02-07-203	3.97	02/07/30	2,580,000.00	2,833,043.17	3,003,980.43
CATERPILLAR INC 2.6% DUE 04-09-	2.60	04/09/30	1,425,000.00	1,505,526.75	1,549,893.20
CITIGROUP INC FIXED 3.98% 03-20	3.98	03/20/30	1,375,000.00	1,528,163.11	1,580,109.03
CITIGROUP INC 4.412% DUE	4.41	03/31/31	1,215,000.00	1,427,256.85	1,441,621.28
COMCAST CORP NEW 2.65% DUE	2.65	02/01/30	945,000.00	966,876.75	1,027,742.39
COMCAST CORP NEW 3.4% DUE	3.40	04/01/30	430,000.00	484,730.40	491,062.24
COMCAST CORP NEW 3.3% DUE	3.30	04/01/27	850,000.00	883,549.50	953,249.36
COMMONWEALTH EDISON CO 3.7%	3.70	08/15/28	975,000.00	984,574.50	1,129,422.38
DEERE JOHN CAP CORP 2.45% DUE 0	2.45	01/09/30	1,055,000.00	1,098,276.10	1,144,178.76
DISNEY WALT CO 3.8% DUE 03-22-2	3.80	03/22/30	2,515,000.00	2,903,594.55	2,941,390.19
GOLDMAN SACHS GROUP INC 4.223%	4.22	05/01/29	2,595,000.00	2,760,809.47	3,019,248.71
INTEL CORP 2.45%	2.45	11/15/29	825,000.00	769,741.50	891,787.43
INTERNATIONAL BUSINESS MACHS CO	3.50	05/15/29	1,835,000.00	1,987,279.00	2,116,555.06
JPMORGAN CHASE & CO NT FIXED/FL	3.54	05/01/28	1,015,000.00	964,036.85	1,132,830.92
JPMORGAN CHASE & CO 2.739% DUE	2.74	10/15/30	1,780,000.00	1,775,237.44	1,909,651.68
MORGAN STANLEY FORMERLY MORGAN	3.59	07/22/28	990,000.00	935,817.30	1,113,234.32
MORGAN STANLEY FORMERLY MORGAN	3.77	01/24/29	1,690,000.00	1,818,470.89	1,924,060.74
ORACLE CORP 2.95% DUE	2.95	04/01/30	835,000.00	905,833.05	929,886.29
PNC FINL SVCS GROUP INC 2.55% D	2.55	01/22/30	2,785,000.00	2,915,260.60	3,009,900.03
WELLS FARGO & COMPANY	3.58	05/22/28	2,175,000.00	2,209,304.19	2,413,977.19
WELLS FARGO & CO MEDIUM TERM SR	4.15	01/24/29	480,000.00	542,954.87	564,917.25
FEDERAL HOME LN BKS FLTG RATE	0.17	12/18/20	445,000.00	445,000.00	444,924.94
FHLB VAR RT 01-04-2021	1.24	01/04/21	2,305,000.00	2,305,000.00	2,304,396.83
FEDERAL HOME LN BKS CONS BD DTD	0.22	09/13/21	1,520,000.00	1,520,000.00	1,518,855.87
FEDERAL HOME LN BKS FRN 08-04-2	0.45	08/04/21	2,190,000.00	2,190,000.00	2,188,967.39
FEDERAL HOME LN BKS FLTG	0.28	08/24/21	3,325,000.00	3,325,000.00	3,323,755.72
FEDERAL HOME LN BKS DUE 12-17-2	0.17	12/17/21	3,160,000.00	3,160,000.00	3,158,616.71
FEDERAL NATL MTG ASSN GTD MTG P	5.50	05/01/25	89,734.47	93,618.30	92,851.42
FED AGRIC MTG CORP MEDIUM TERM	0.19	12/22/21	1,310,000.00	1,310,000.00	1,309,612.75
FED AGRIC MTG CORP MEDIUM TERM	0.21	01/25/22	4,910,000.00	4,910,000.00	4,908,459.14
FED AGRIC MTG CORP MEDIUM TERM	0.29	02/25/22	1,635,000.00	1,635,000.00	1,634,460.63
NTC INST FUNDS-GOVT SELECT	0.01		1,256,937.34	1,256,937.34	1,256,937.34
Account Totals				59,355,263.08	61,550,834.42
<b>Attucks - Payden &amp; Rygel</b>					
PVTPL ARBOR RLTY COML REAL ESTA	1.39	09/15/34	350,000.00	302,750.00	340,641.60
PVTPL BLUEMOUNTAIN CLO 2015-2 L	2.07	07/18/27	268,255.37	262,890.26	262,875.72
PVTPL CARS-DB4 LP/CARS-DB5 L P/	4.17	02/15/50	240,000.00	239,897.11	224,209.10
PVTPL CLNC 2019-FL1 LTD/CLNC SE	1.44	08/20/35	240,000.00	240,000.00	233,454.07
DRIVEN BRANDS FDG LLC / DRIVEN	0.00	07/20/50	230,000.00	230,000.00	230,000.00
PVTPL DRYDEN SR LN FD FLTG RT S	2.97	04/15/29	250,000.00	250,000.00	244,132.45

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
PVTPL INVITATION HOMES TRUST SR	1.04	12/17/36	246,279.63	246,279.63	243,242.68
PVTPL JFIN CLO 2014 LTD SR 2014	2.59	04/21/25	250,000.00	250,000.00	244,804.10
OCF CLO 2020-18 LTD / OCF CLO S	2.05	04/20/30	250,000.00	250,000.00	249,782.68
PALMER SQUARE CLO 2020-1 LTD /	2.30	04/20/29	290,000.00	290,000.00	290,198.19
PVTPL SANTANDER RETAIL AUTO LEA	2.77	06/20/22	390,000.00	389,913.50	397,693.02
PVTPL SOUND POINT CLO LTD	2.43	10/20/28	345,000.00	345,000.00	342,265.29
PVTPL ALLEGRO CLO III LTD/ALLEG	3.14	07/25/27	250,000.00	250,000.00	242,678.73
PVTPL DOMINOS PIZZA MASTER ISSU	4.33	07/25/48	294,750.00	319,711.64	320,570.10
PVTPL PLANET FITNESS MASTER ISS	3.86	12/05/49	218,900.00	218,900.00	188,573.59
PVTPL DRIVEN BRANDS FDG LLC 201	4.64	04/20/49	286,375.00	286,375.00	302,979.02
PVTPL STARWOOD COMMERCIAL MRTG	1.27	07/15/38	400,000.00	400,000.00	387,720.36
PVTPL WINGSTOP FDG LLC 2018-1 S	4.97	12/05/48	198,000.00	198,000.00	206,395.20
PVTPL STARWOOD WAYPOINT HOMES 2	1.14	01/17/35	201,542.67	201,542.67	200,672.01
PVTPL ADANI ELECTRICITY MUMBAI	3.95	02/12/30	340,000.00	340,000.00	315,876.20
AMGEN INC 3.375% 02-21-2050	3.38	02/21/50	240,000.00	239,908.80	267,623.42
APPLE INC 1.65% DUE	1.65	05/11/30	145,000.00	143,979.20	148,210.59
BANCO INTERNACIONAL DEL PERU S	3.25	10/04/26	350,000.00	348,256.50	353,066.00
BANK AMER CORP 2.592% DUE	2.59	04/29/31	545,000.00	562,004.00	576,689.34
BANK MONTREAL QUE 4.338%	4.34	10/05/28	260,000.00	260,000.00	277,650.43
BANK NOVA SCOTIA B C 1.3% DUE 0	1.30	06/11/25	285,000.00	284,367.30	286,909.02
PVTPL BRITISH TELECOMMUNICATION	4.25	11/08/49	200,000.00	200,000.00	231,190.75
CDN IMPERIAL BK COMM FIXED 3.1%	3.10	04/02/24	270,000.00	269,813.70	289,610.72
CITIGROUP INC 2.572% DUE	2.57	06/03/31	420,000.00	420,000.00	434,389.36
TENNESSEE GAS PIPELINE CO 7.625	7.63	04/01/37	350,000.00	438,505.50	468,256.96
CREDIT AGRICOLE S A LONDON BRH	1.91	06/16/26	345,000.00	345,000.00	350,035.53
CREDIT SUISSE GROUP AG 3.574% D	3.57	01/09/23	250,000.00	246,412.50	259,327.95
DOLLAR TREE INC 3.7% DUE 05-15-	3.70	05/15/23	350,000.00	348,224.00	375,103.55
PVTPL NEW YORK LIFE INSURANCE 5	5.88	05/15/33	139,000.00	173,476.17	189,509.38
EBAY INC 1.9% DUE 03-11-2025/03	1.90	03/11/25	220,000.00	227,550.40	227,024.81
PVTPL FEDERATION DES CAISSES DE	2.05	02/10/25	260,000.00	259,680.20	267,559.55
JD COM INC 3.375% DUE	3.38	01/14/30	235,000.00	234,386.60	250,804.99
LOW INCOME INVT FD 3.711% DUE 0	3.71	07/01/29	290,000.00	290,000.00	303,357.64
PVTPL LUKOIL LUKOIL SECURITIES	3.88	05/06/30	200,000.00	200,000.00	208,252.00
PVTPL MACQUARIE GROUP LTD SR ME	3.76	11/28/28	140,000.00	140,000.00	150,834.60
MANULIFE FINL CORP 4.061% DUE	4.06	02/24/32	210,000.00	200,262.30	222,545.40
MORGAN STANLEY FORMERLY MORGAN	3.74	04/24/24	400,000.00	398,992.00	430,646.24
PVTPL NATIONWIDE BLDG SOC 4.302	4.30	03/08/29	200,000.00	200,000.00	226,728.03
PVTPL PT PERTAMINA PERSERO GLOB	3.10	08/25/30	200,000.00	200,000.00	200,453.85
PAYPAL HLDGS INC 2.3% DUE	2.30	06/01/30	130,000.00	129,860.90	135,776.70
PVTPL PROSUS N V 3.68% DUE	3.68	01/21/30	220,000.00	220,000.00	230,362.42
RECKITT BENCKISER TREAS SVCS PL	2.75	06/26/24	200,000.00	201,592.00	212,673.72
ROYAL BK OF CANADA 1.6% 04-17-2	1.60	04/17/23	180,000.00	179,884.80	184,651.91
PVTPL SMBC AVIATION CAP FIN DAC	2.65	07/15/21	200,000.00	199,726.00	200,841.45
PVTPL SMBC AVIATION CAP FIN DAC	4.13	07/15/23	200,000.00	200,706.00	207,571.56
SINOPEC GROUP OVERSEAS DEV 2016	2.00	09/29/21	200,000.00	192,412.00	201,724.74
SWEDBANK AB MEDIUM TERM NTS BOO	1.30	06/02/23	205,000.00	204,760.15	207,457.99
TAKEDA PHARMACEUTICAL CO LTD 2.	0.00	03/31/30	230,000.00	229,549.20	229,874.99
PVTPL TENCENT HLDGS LTD MEDIUM	2.39	06/03/30	290,000.00	288,848.70	289,641.68
PVTPL TENCENT HOLDINGS LIMITED	3.24	06/03/50	200,000.00	199,886.00	200,440.50
TOLEDO HOSP 6.015% 11-15-2048	6.02	11/15/48	410,000.00	410,000.00	461,420.51
ANHEUSER BUSCH INBEV WORLDWIDE	8.00	11/15/39	150,000.00	210,612.00	236,196.91
PVTPL NATIONWIDE MUT INS CO SUR	9.38	08/15/39	250,000.00	405,524.00	402,248.68
ANHEUSER-BUSCH INBEV WOR 8.2% D	8.20	01/15/39	100,000.00	159,164.00	157,695.77
TEACHERS INS & ANNUITY ASSN AME	6.85	12/16/39	100,000.00	140,364.00	150,342.37
NEWFIELD EXPL CO 5.75% DUE 01-3	5.75	01/30/22	165,000.00	174,693.75	165,314.61
PVTPL AVIATION CAP GROUP CORP S	6.75	04/06/21	200,000.00	215,202.00	200,521.89
LINCOLN NATL CORP IND 7.0% DUE	7.00	06/15/40	300,000.00	383,661.00	428,519.07
PVTPL OHIO NATL LIFE INS CO SUR	6.88	06/15/42	175,000.00	201,167.75	170,207.21
NATIONAL OILWELL VARCO INC FORM	2.60	12/01/22	56,000.00	54,977.65	56,357.88
PVTPL KKR GROUP FIN CO II LLC 5	5.50	02/01/43	350,000.00	381,989.00	430,547.73
GOLDMAN SACHS GROUP INC 5.75% D	5.75	01/24/22	250,000.00	267,115.00	269,710.00
GOLDMAN SACHS GROUP INC 6.75% D	6.75	10/01/37	100,000.00	131,519.00	145,586.28
2.058% DUE 07-14-2021 BEO	2.06	07/14/21	150,000.00	144,306.00	152,524.78
SHIRE ACQUISITIONS INVTS IRELAN	2.40	09/23/21	200,000.00	199,252.00	203,895.49

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
ENERGY LA LLC 4.0% 03-15-2033	4.00	03/15/33	165,000.00	164,742.60	202,631.83
HESS CORP 5.8% DUE 04-01-2047/0	5.80	04/01/47	75,000.00	84,765.00	81,514.97
PVTPL DIAMOND 1 FIN CORP / DIAM	8.35	07/15/46	100,000.00	129,215.00	133,378.82
PERRIGO FIN UNLIMITED CO 3.5% D	3.50	03/15/21	200,000.00	206,964.00	200,195.53
FORD MTR CR CO LLC 3.81% DUE	3.81	01/09/24	200,000.00	204,350.00	192,060.00
ALLIANT ENERGY FIN LLC 3.75% DU	3.75	06/15/23	85,000.00	84,957.50	91,178.49
LLOYDS BKG GROUP PLC 3.0% DUE 0	3.00	01/11/22	200,000.00	202,432.00	206,797.73
PVTPL SPRINT SPECTRUM CO LLC /	3.36	03/20/23	62,500.00	62,713.12	63,261.25
PVTPL MACQUARIE GROUP LTD SR ME	3.19	11/28/23	150,000.00	147,384.00	155,832.32
ENTERPRISE PRODS OPER LLC 4.8%	4.80	02/01/49	245,000.00	243,505.50	292,233.34
CVS HEALTH CORP 4.1% DUE	4.10	03/25/25	440,000.00	492,294.00	497,614.58
NORTHWELL HEALTHCARE INC 4.26%	4.26	11/01/47	140,000.00	140,000.00	153,135.34
FORD MTR CR CO LLC NT FLTG DUE	1.63	02/15/23	200,000.00	200,000.00	179,022.22
VODAFONE GROUP PLC 5.25% DUE	5.25	05/30/48	190,000.00	194,026.10	248,128.73
JPMORGAN CHASE & CO 3.797% DUE	3.80	07/23/24	250,000.00	250,822.50	271,194.83
PVTPL WEA FIN LLC 4.625% 09-20-	4.63	09/20/48	175,000.00	174,072.50	158,995.49
PVPTL DAIMLER FIN NORTH AMER LL	1.40	05/04/23	155,000.00	155,000.00	149,637.27
EQM MIDSTREAM PARTNERS L P 4.75	4.75	07/15/23	65,000.00	64,844.65	65,437.45
DH EUROPE FIN II S A R L 3.25%	3.25	11/15/39	240,000.00	239,541.60	265,127.80
GENERAL ELEC CAP CORP TRANCHE #	6.75	03/15/32	230,000.00	281,177.30	279,807.47
AT&T INC 6.4% DUE 05-15-2038 RE	6.40	05/15/38	205,000.00	237,873.80	269,959.86
AT&T INC 4.35% DUE 03-01-2029/0	4.35	03/01/29	400,000.00	398,032.00	466,383.04
VOLKSWAGEN GROUP AMER FIN LLC 4	4.25	11/13/23	470,000.00	467,222.30	514,326.05
UNITEDHEALTH GROUP INC 3.875% D	3.88	08/15/59	200,000.00	198,224.00	245,019.65
MINITUBISHI UFJ FINL GROUP INC 2	2.80	07/18/24	240,000.00	240,000.00	256,987.68
OCCIDENTAL PETE CORP 3.2%	3.20	08/15/26	175,000.00	174,879.25	142,187.50
NISOURCE INC 3.65%	3.65	06/15/23	80,000.00	79,883.20	86,409.43
DISNEY WALT CO 2.75% DUE	2.75	09/01/49	155,000.00	150,001.25	150,611.16
PVTPL ABBVIE INC 4.05% DUE	4.05	11/21/39	175,000.00	174,382.25	204,655.48
WALMART INC 3.05% DUE	3.05	07/08/26	290,000.00	289,617.20	327,507.56
DUKE ENERGY CORP NEW 4.2% DUE	4.20	06/15/49	220,000.00	218,992.40	268,394.89
KEURIG DR PEPPER INC 4.417% DUE	4.42	05/25/25	90,000.00	90,000.00	103,773.88
PVTPL VISTRA OPERATIONS CO LLC	4.30	07/15/29	260,000.00	259,438.40	273,351.41
AMERICAN UNIV 3.672% DUE	3.67	04/01/49	220,000.00	220,000.00	242,110.11
REGENCY ENERGY PARTNERS LP / RE	5.88	03/01/22	150,000.00	167,196.00	158,276.05
PNC FINL SVCS GROUP INC 2.6% DU	2.60	07/23/26	255,000.00	254,512.95	276,493.58
CITIGROUP INC SR NT 3.352%	3.35	04/24/25	165,000.00	165,000.00	178,279.10
PVTPL BRISTOL MYERS SQUIBB CO 4	4.13	06/15/39	230,000.00	229,213.40	292,807.38
US BANCORP 2.4% 07-30-2024 BEO	2.40	07/30/24	275,000.00	291,873.95	292,888.51
AMER AIRLINES 3.15% 08-15-2033	3.15	08/15/33	275,688.92	275,688.92	253,672.93
PVTPL ALIMENTATION COUCHE-TARD	3.80	01/25/50	265,000.00	263,963.85	274,707.52
CONSOLIDATED EDISON CO N Y INC	3.95	04/01/50	190,000.00	188,742.20	228,707.38
CIGNA CORP NEW CORP 4.125% 11-1	4.13	11/15/25	375,000.00	374,688.75	431,072.54
CIGNA CORP NEW CORP 4.8% 08-15-	4.80	08/15/38	135,000.00	134,782.66	171,059.41
TOYOTA MTR CR CORP MEDIUM TERM	1.35	08/25/23	290,000.00	289,892.70	295,500.11
NIKE INC 3.375% DUE 03-27-2050	3.38	03/27/50	205,000.00	204,309.15	236,966.28
PVTPL CIGNA CORP NEW 3.05% DUE	3.05	11/30/22	150,000.00	149,539.96	157,851.44
SANTANDER HLDGS USA INC 3.244%	3.24	10/05/26	200,000.00	197,764.08	207,784.19
CIGNA CORP NEW CORP FLTG 09-17-	0.95	09/17/21	300,000.00	300,000.00	300,013.50
INTERSTATE PWR & LT CO 3.5% DUE	3.50	09/30/49	175,000.00	174,419.00	190,018.85
OWL ROCK CAP CORP 3.75% DUE	3.75	07/22/25	195,000.00	194,270.70	190,331.66
OTIS WORLDWIDE CORP 2.293% DUE	2.29	04/05/27	220,000.00	219,995.60	229,742.41
ABBVIE INC 2.6% DUE	2.60	11/21/24	245,000.00	244,781.95	260,094.86
PVTPL UPJOHN INC BDS 144A 1.65%	1.65	06/22/25	170,000.00	169,626.00	173,337.10
EXXON MOBIL CORP 2.992% DUE	2.99	03/19/25	195,000.00	205,338.90	211,728.04
COMCAST CORP NEW 1.95% DUE	1.95	01/15/31	340,000.00	338,932.40	343,859.46
WELLS FARGO & CO MEDIUM TERM SR	3.07	04/30/41	300,000.00	300,000.00	312,925.78
CHEVRON CORP NEW 2.236% DUE	2.24	05/11/30	155,000.00	155,000.00	162,325.04
COCA COLA CO FIXED 2.5% DUE 06-	2.50	06/01/40	195,000.00	194,904.45	201,640.06
HONEYWELL INTL INC 1.95% DUE	1.95	06/01/30	75,000.00	74,918.25	78,381.39
KELLOGG CO 2.1% DUE	2.10	06/01/30	215,000.00	214,421.65	217,781.90
ORACLE CORP 3.6% DUE 04-01-2050	3.60	04/01/50	145,000.00	144,498.30	161,367.54
ORACLE CORP 2.5% DUE 04-01-2025	2.50	04/01/25	85,000.00	84,968.55	91,036.88
TJX COS INC NEW 3.5% DUE	3.50	04/15/25	70,000.00	69,717.20	77,920.61

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
TJX COS INC NEW 3.875% DUE	3.88	04/15/30	110,000.00	109,862.50	129,270.37
TARGET CORP 2.65% DUE 09-15-203	2.65	09/15/30	90,000.00	89,633.70	98,896.40
MERCK & CO INC NEW 2.35% DUE	2.35	06/24/40	145,000.00	143,557.25	147,547.93
EQUINIX INC 1.25% DUE	1.25	07/15/25	200,000.00	199,540.00	199,950.00
INTERCONTINENTAL EXCHANGE INC 2	2.10	06/15/30	185,000.00	183,686.50	189,048.58
APPLIED MATLS INC 1.75% DUE	1.75	06/01/30	215,000.00	214,176.55	219,735.67
WELLS FARGO & CO MEDIUM TERM SR	2.39	06/02/28	430,000.00	430,000.00	444,282.14
EQUIFAX INC 3.1% DUE	3.10	05/15/30	105,000.00	104,800.50	112,004.84
PVTPL NATIONAL SECS CLEARING CO	1.50	04/23/25	255,000.00	254,497.65	260,805.23
COSTCO WHOLESALE CORP NEW 1.6%	1.60	04/20/30	195,000.00	194,658.75	196,915.92
GOLDMAN SACHS GROUP INC 3.5% DU	3.50	04/01/25	130,000.00	129,953.20	142,545.99
HOME DEPOT INC 2.7% DUE 04-15-2	2.70	04/15/30	95,000.00	94,468.95	104,319.13
PINNACLE WEST CAP CORP 1.3% DUE	1.30	06/15/25	195,000.00	194,980.50	197,395.71
STRYKER CORP 1.15% DUE	1.15	06/15/25	195,000.00	194,543.70	196,100.36
HSBC HLDGS PLC 2.848% DUE	2.85	06/04/31	380,000.00	380,000.00	388,050.51
STANFORD UNIV CALIF 2.413% DUE	2.41	06/01/50	390,000.00	390,000.00	400,475.36
PVTPL BROADCOM INC NT 4.11%	4.11	09/15/28	393,000.00	367,083.16	428,182.71
MERCK & CO INC NEW 1.45% DUE	1.45	06/24/30	160,000.00	158,625.60	159,816.88
PACIFIC GAS & ELEC CO 1.75% DUE	1.75	06/16/22	285,000.00	284,982.90	285,456.00
SYNCHRONY FINL 3.75% DUE	3.75	08/15/21	200,000.00	207,270.00	204,494.67
ARC PPTYS OPER PARTNERSHIP L P	4.60	02/06/24	150,000.00	155,926.50	160,036.03
SABINE PASS LIQUEFACTION LLC 5.	5.75	05/15/24	350,000.00	384,435.50	394,152.43
JPMORGAN CHASE & CO 4.125% DUE	4.13	12/15/26	200,000.00	209,848.00	232,773.76
VERIZON COMMUNICATIONS INC 4.86	4.86	08/21/46	175,000.00	173,384.75	237,642.40
CITIGROUP INC 4.45% DUE 09-29-2	4.45	09/29/27	175,000.00	184,912.00	199,791.77
SUMITOMO MITSUI FINL GROUP INC	2.44	10/19/21	150,000.00	145,324.50	153,622.50
PVTPL AVIATION CAP GROUP CORP 4	4.88	10/01/25	105,000.00	115,876.95	96,182.67
PVTPL PROTECTIVE LIFE CORP SR N	4.30	09/30/28	100,000.00	99,759.00	108,546.17
BANK AMER CORP 3.705% BNDS	3.71	04/24/28	200,000.00	204,594.00	226,073.10
ARES CAP CORP 3.625% DUE	3.63	01/19/22	200,000.00	203,744.00	203,400.00
DOMINION RES INC VA NEW 4.104%	4.10	04/01/21	200,000.00	210,618.00	204,505.48
PVTPL CMO BXMT 2017-FL1 LTD/BXM	1.06	06/15/35	140,242.94	132,880.19	139,015.81
BANK SR 2018-BNK1 CL X-A 09-15-	0.67	09/15/60	6,381,447.25	246,830.55	195,834.49
I/O CANTOR COMMERCIAL REAL ESTAT	1.30	05/15/52	3,924,000.90	339,205.56	293,290.03
PVTPL CMO CSMC SER 2019-ICE4 CL	1.42	05/15/36	420,000.00	420,000.00	415,291.04
PVTPL CMO CHC COML MTG TR SR 19	1.31	06/15/34	318,625.08	318,625.08	299,484.76
CMO CITIGROUP COML MTG TR 2018-	0.95	11/10/51	3,206,107.51	198,246.75	167,618.19
PVTPL COREVEST AMERN FIN SER 20	4.03	11/15/52	467,104.58	467,101.07	488,384.14
CMO FEDERAL HOME LN MTG CORP SE	2.41	08/25/29	180,000.00	185,386.14	197,264.68
BX COML MTG TR 2019-XL COML MTG	1.27	10/15/36	353,498.20	353,498.20	347,304.13
PVPTL ABU DHABI GOVT INT'L 2.5%	2.50	10/11/22	200,000.00	199,338.00	206,500.00
STATE OF ISRAEL 3.875% DUE 07-0	3.88	07/03/50	200,000.00	200,000.00	237,272.00
REPUBLIC OF PANAMA 4.5% DUE 04-	4.50	04/01/56	200,000.00	200,000.00	244,702.00
REPUBLIC OF PERU 2.783% DUE 01-	2.78	01/23/31	400,000.00	400,008.00	426,600.00
PHILIPPINES REP GLOBAL BD 2.457	2.46	05/05/30	330,000.00	330,000.00	345,691.15
URUGUAY REP BDS 7.875% DUE 01-1	7.88	01/15/33	140,000.00	200,060.00	211,751.40
HUNGARY REP 6.375% DUE 03-29-20	6.38	03/29/21	62,000.00	70,059.38	64,478.76
UNITED STATES TREAS 1.625% DUE	1.63	11/15/22	3,735,000.00	3,802,045.32	3,863,390.63
UNITED STATES TREAS NTS DTD 11/	2.88	11/30/25	5,660,000.00	6,430,906.75	6,429,185.17
UNITED STATES TREAS BDS TBOND F	3.00	02/15/49	3,435,000.00	3,475,648.10	4,742,446.88
UNITED STATES TREAS NTS DTD 01/	2.50	01/15/22	3,602,000.00	3,674,156.46	3,730,180.56
UNITED STATES TREAS NTS DTD 11/	1.50	11/30/21	449,000.00	447,877.50	457,418.75
UNITED STATES TREAS BDS TREASUR	2.38	11/15/49	1,930,000.00	2,052,380.82	2,383,851.56
UNITED STATES OF AMERICA TNOTE	1.50	01/15/23	944,000.00	961,351.93	975,638.75
UNITED STATES TREAS NTS 1.125%	1.13	02/28/27	70,000.00	73,065.66	73,032.42
UNITED STATES TREAS NTS FIXED .	0.13	05/15/23	1,434,000.00	1,430,414.85	1,431,871.40
UNITED STATES TREAS NTS .625% D	0.63	05/15/30	716,000.00	712,308.13	714,014.22
UNITED STATES TREAS NTS DTD 02/	1.50	02/28/23	1,714,000.00	1,757,854.30	1,774,391.73
PVTPL EXPORT-IMPORT BK INDIA	3.25	01/15/30	340,000.00	338,446.20	335,799.91
FHLMC GOLD Q12837 3.0 11-01-204	3.00	11/01/42	161,769.73	162,351.07	173,399.78
FHLMC POOL #Q17641 3.0% 04-01-2	3.00	04/01/43	26,952.35	26,185.89	28,892.50
FEDERAL HOME LN MTG CORP POOL #	3.00	10/01/43	219,849.85	210,094.01	237,690.89
FNMA POOL #555743 5.0% DUE 09-0	5.00	09/01/33	30,310.00	33,396.64	34,696.87
FEDERAL NATL MTG ASSN GTD MTG P	3.00	07/01/27	124,185.55	128,113.01	131,274.90



## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FEDERAL NATL MTG ASSN GTD MTG P	3.50	09/01/42	87,282.09	90,391.51	94,441.93
FEDERAL NATL MTG ASSN GTD MTG P	2.50	10/01/31	309,906.39	310,028.32	330,194.69
FNMA POOL #AO7975 3.0% DUE 06-0	3.00	06/01/27	194,725.51	200,486.98	205,841.68
FNMA POOL #AS4168 4.0% DUE 12-0	4.00	12/01/44	363,508.74	381,303.60	394,903.48
FNMA POOL #AS4885 3.5% DUE 05-0	3.50	05/01/45	84,917.43	87,677.25	90,948.44
FNMA POOL #AS4886 3.5% DUE 05-0	3.50	05/01/45	213,836.90	210,428.89	234,651.87
FNMA POOL #AS8305 3.0% DUE 11-0	3.00	11/01/46	383,423.73	363,593.54	407,274.59
FNMA POOL #AS8592 2.5% DUE 01-0	2.50	01/01/32	370,858.61	377,116.84	394,278.00
FNMA POOL #AS8710 2.5% DUE 02-0	2.50	02/01/32	423,253.70	415,363.05	451,036.95
FNMA POOL #AY4200 3.0% DUE 05-0	3.00	05/01/45	426,454.26	413,773.35	453,395.69
FNMA POOL #BE9567 3.5% DUE 04-0	3.50	04/01/47	56,279.76	56,275.35	59,675.08
FNMA POOL #BM2007 4.0% DUE 09-0	4.00	09/01/48	316,046.80	323,418.55	335,121.26
FNMA POOL #BM4862 3.0% DUE 08-0	3.00	08/01/31	96,619.19	95,517.14	101,597.66
FNMA POOL #BM5108 3.0% DUE 02-0	3.00	02/01/33	36,823.44	38,820.78	38,691.14
FNMA POOL #BP6345 3.0%	3.00	06/01/50	746,398.32	787,216.98	786,899.70
FNMA POOL FN CA0133 4%	4.00	08/01/47	404,263.59	423,529.28	430,241.46
FNMA POOL #FM1717 3.5% DUE 12-0	3.50	12/01/45	488,906.60	514,115.84	528,686.10
FNMA POOL #MA2671 3.5% DUE 07-0	3.50	07/01/46	656,377.03	641,198.32	698,208.30
FNMA POOL #MA3155 3.0% DUE 10-0	3.00	10/01/32	478,680.74	480,960.54	503,137.97
FNMA POOL #MA3356 3.5% DUE 05-0	3.50	05/01/48	431,788.37	436,139.99	454,934.02
GNMA POOL #MA3802 3.0% DUE 07-2	3.00	07/20/46	851,092.62	842,264.27	905,533.14
GNMA POOL #MA4510 3.5% DUE 06-2	3.50	06/20/47	233,369.05	245,443.18	248,717.12
GNMA POOL #5140 4.5% DUE 08-20-	4.50	08/20/41	61,509.28	65,026.84	67,558.54
GNMA POOL #5115 4.5% DUE 07-20-	4.50	07/20/41	260,907.65	273,953.03	291,654.12
GNMAII POOL #5175 SER 2041 4.5%	4.50	09/20/41	73,787.90	78,342.30	81,050.03
GNMA POOL 783716 3.0%	3.00	02/15/43	293,007.90	288,979.02	311,299.28
PVTPL FREDDIE MAC STRUCTURED PA	2.23	07/15/35	360,000.00	360,000.00	360,303.91
PETROLEOS MEXICANOS 5.95% DUE 0	5.95	01/28/31	230,000.00	230,000.00	189,784.50
PVTPL INDONESIA ASAHAN ALUMINI	4.75	05/15/25	230,000.00	227,734.50	245,498.88
FNMA POOL #725027 5.0% DUE 11-0	5.00	11/01/33	193,577.16	208,402.90	222,042.07
FNMA POOL #725424 5.5% DUE 04-0	5.50	04/01/34	63,075.99	70,463.25	72,319.36
FNMA POOL #725425 5.5% DUE 04-0	5.50	04/01/34	293,089.82	317,955.45	336,045.81
FNMA POOL #995203 5.0% DUE 07-0	5.00	07/01/35	128,224.24	139,387.24	147,071.65
FNMA SINGLE FAMILY MORTGAGE 3.0	3.00	12/31/40	1,150,000.00	1,207,301.56	1,209,137.62
FEDERAL NATL MTG ASSN GTD MTG P	4.00	12/01/41	165,681.24	174,431.28	181,839.00
GNMA POOL #4853 4.0% DUE 11-20-	4.00	11/20/40	175,301.34	181,026.04	193,236.37
FNMA SINGLE FAMILY MORTGAGE 2.5	2.50	12/31/40	370,000.00	386,506.67	387,372.66
FNMA SINGLE FAMILY MORTGAGE 3.0	3.00	12/31/40	1,690,000.00	1,771,656.64	1,779,913.27
FNMA SINGLE FAMILY MORTGAGE 3.5	3.50	12/31/40	960,000.00	1,010,440.89	1,009,687.50
GNMA II JUMBOS 3.5% 30 YEARS SE	3.50	08/15/43	80,000.00	84,512.50	84,403.12
GNMA POOL #5258 3.5% DUE 12-20-	3.50	12/20/41	483,604.50	491,033.69	529,363.86
GNMA II JUMBOS 3.0% 30 YEARS SE	3.00	12/31/40	320,000.00	337,887.50	338,375.00
GNMA POOL #MA5265 4.5% DUE 06-2	4.50	06/20/48	40,751.22	43,158.10	43,949.44
FNMA POOL #AS7170 3.5% DUE 05-0	3.50	05/01/46	311,935.02	311,532.10	331,888.18
PVTPL FHLMC MULTIFAMILY STRUCTU	1.44	02/25/47	305,641.39	305,641.39	301,005.97
CMO FEDERAL HOME LN MTG CORP TR	3.60	02/25/25	1,480,000.00	1,489,659.38	1,633,468.45
FNMA POOL #AS8807 3.5% DUE 02-0	3.50	02/01/47	87,520.85	87,247.35	92,628.66
FEDERAL HOME LN MTG CORP VAR R	3.22	03/25/27	365,000.00	380,301.95	415,067.85
FNMA POOL #BK4740 4.0% DUE 08-0	4.00	08/01/48	300,134.76	300,369.24	318,123.97
FNMA POOL #MA2868 2.5% DUE 01-0	2.50	01/01/32	193,067.04	197,526.02	202,626.53
FNMA POOL #BJ9215 4.0% DUE 06-0	4.00	06/01/48	54,787.36	55,737.59	58,126.65
FNMA POOL #MA3521 FIXED 4.0% DU	4.00	11/01/48	183,548.80	189,057.07	194,322.58
FREDDIE MAC STACR TR MULTICLASS	0.94	10/25/48	42,091.01	42,091.01	42,025.45
FNMA SER 2018-M13 CL A2 VAR RT	3.82	09/25/30	290,000.00	285,657.51	347,064.72
FNMA POOL #BC1520 3.5% DUE 08-0	3.50	08/01/46	540,150.66	583,869.11	580,783.27
FNMA SINGLE FAMILY MORTGAGE 2.5	2.50	04/01/30	640,000.00	661,087.51	667,200.00
FNMA SINGLE FAMILY MORTGAGE 2.5	2.50	04/01/30	1,400,000.00	1,450,371.88	1,457,230.39
GNMA II JUMBOS 2.5% 30 YEARS SE	2.50	08/15/46	510,000.00	535,519.92	535,758.98
GNMA II JUMBOS 3.0% 30 YEARS SE	3.00	11/01/30	780,000.00	823,894.96	826,403.90
GNMA II JUMBOS 3.5% 30 YEARS SE	3.50	11/01/27	620,000.00	656,359.18	654,221.09
FEDERAL HOME LN BKS 3.06% DUE 0	3.06	09/18/23	460,000.00	458,850.00	462,691.39
FEDERAL HOME LN MTG CORP POOL #	3.00	10/01/46	93,927.44	96,510.44	99,770.31
GNMA POOL #MA3663 3.5% DUE 05-2	3.50	05/20/46	354,706.04	366,450.29	380,018.50
GNMA POOL G2 MA6409	3.00	01/20/50	501,852.65	518,319.69	532,488.15

## Appendix D

Account or Security	Maturity		Quantity	Cost Value	Market Value
	Coupon	Date			
FNMA POOL #MA3238 3.5% 01-01-20	3.50	01/01/48	644,888.34	659,172.49	680,212.43
FREDDIE MAC STACR REMIC TR NT1	0.00	06/25/50	290,000.00	290,000.00	290,000.00
FEDERAL HOME LN MTG CORP SER K7	3.06	08/25/24	280,000.00	286,067.34	303,624.16
GNMAII POOL #4696 SER 2040 4.5%	4.50	05/20/40	35,419.06	37,300.72	38,902.10
GNMA POOL #MA2522 4.0% DUE 01-2	4.00	01/20/45	234,828.11	243,711.78	255,701.53
GNMA POOL #MA2304 4.0% DUE 10-2	4.00	10/20/44	325,395.70	340,169.14	354,479.26
FHLMC MULTICLASS TRANCHE 00365	2.95	07/25/24	500,000.00	514,987.00	537,262.05
FRESNO CALIF UNI SCH DIST ZERO	0.00	08/01/28	430,000.00	333,559.60	358,572.70
NEW YORK ST TWY AUTH GEN REV 2.	2.50	01/01/27	440,000.00	440,000.00	451,101.20
ROSEVILLE CALIF REDEV AGY SUCCE	4.07	09/01/40	370,000.00	378,572.90	390,956.80
MIAMI-DADE CNTY FLA AVIATION RE	2.77	10/01/24	370,000.00	372,578.90	367,987.20
MICHIGAN FIN AUTH REV TAXABLE-S	2.86	09/01/49	250,000.00	250,000.00	253,155.00
MIAMI-DADE CNTY FLA AVIATION RE	2.35	10/01/27	425,000.00	425,000.00	420,966.75
HAWAII ST ARPTS SYS CUSTOMER FA	3.78	07/01/32	250,000.00	258,182.50	262,750.00
ABAG FIN AUTH FOR NONPROFIT COR	2.50	09/02/21	200,000.00	200,528.00	202,944.00
AUSTIN TEX ELEC UTIL SYS REV 2.	2.94	11/15/28	500,000.00	500,000.00	563,980.00
TSY INFL IX N/B .125% DUE 10-15	0.13	10/15/24	850,000.00	850,634.13	889,606.09
UNITED STATES TREAS BILLS DUE 0	0.00	07/30/20	3,650,000.00	3,649,458.76	3,649,617.77
CASH ACCOUNT (ADJUSTMENT)	0.00		(10,046,132.78)	(10,046,132.78)	(10,046,132.78)
NTC INST FUNDS-GOVT SELECT	0.01	03/13/61	862,411.89	862,411.89	862,411.89
Account Totals				93,781,265.94	98,465,095.33
MFO ARTISAN PARTNRS FD HGH INCM			1,173,753.96	10,147,017.93	10,694,417.28
MERIT MEZZANINE FUND VI			4,581,949.74	4,581,949.74	4,369,857.00
NTC INST FUNDS-GOVT SELECT	0.01		896,117.46	896,117.46	896,117.46
Total Fixed Income				168,761,614.15	175,976,321.49
<u>Farm/Real Estate</u>					
ALLERTON FARM PERMANENT ENDOWMENT			3,632.00	618,458.76	37,215,104.00
HOMESTEAD CAPITAL USA FARMLAND			1,372,544.00	1,372,544.00	1,195,116.00
NTC INST FUNDS-GOVT SELECT	0.01		319,185.26	319,185.26	319,185.26
				1,691,729.26	1,514,301.26
CF PRUDENTIAL PRISA LP FUND			12,182.04	18,424,357.27	21,290,381.26
CF HEITMAN AMERICA REAL ESTATE			16,250.41	17,009,820.00	18,699,709.00
MFO VANGUARD SPECIALIZED FUNDS			1,198,412.83	21,874,983.65	20,648,652.97
NTC INST FUNDS-GOVT SELECT	0.01		0.06	0.06	0.06
				21,874,983.71	20,648,653.03
Total Farm/Real Estate				59,619,349.00	99,368,148.55
<u>Hedge Funds</u>					
MALACHITE CAP OFFSH FD LTD CL A			19,380.06	20,000,000.00	1.00
CF DAVIDSON KEMPNER INTL (BVI)			219,447.14	23,500,000.00	29,284,892.00
ELLIOTT INTERNATIONAL LIMITED -			2,097,300.00	2,097,300.00	2,181,362.00
NTC INST FUNDS-GOVT SELECT	0.01		0.04	0.04	0.04
				2,097,300.04	2,181,362.04
MULTI-ALTERNATIVE OPPORTUNITIES			2,910,336.85	2,910,336.85	2,884,066.00
NTC INST FUNDS-GOVT SELECT	0.01		204,572.04	204,572.04	204,572.04
				3,114,908.89	3,088,638.04
Total Hedge Funds				48,712,208.93	34,554,893.08

## Appendix D

Account or Security	Maturity Date	Quantity	Cost Value	Market Value
<b>Private Equity</b>				
ADAMS STREET 2004 NON-US		592,799.00	592,799.00	203,831.00
ADAMS STREET 2004 US FUND		1,362,182.00	1,362,182.00	633,963.00
ADAMS STREET 2006 NON-US		377,264.00	377,264.00	216,869.00
ADAMS STREET 2006 US FUND		912,406.00	912,406.00	514,222.00
ADAMS STREET 2006 DIRECT		34,349.00	34,349.00	120,396.00
ADAMS STREET 2007 DIRECT		33,627.00	33,627.00	183,296.00
ADAMS STREET 2007 NON-US		627,733.00	627,733.00	533,638.00
ADAMS STREET 2007 US FUND		1,002,866.00	1,002,866.00	794,426.00
ADAMS STREET 2008 DIRECT		52,716.00	52,716.00	312,349.00
ADAMS STREET 2008 NON-US		1,119,869.00	1,119,869.00	1,341,237.00
ADAMS STREET 2008 US FUND		1,258,784.00	1,258,784.00	1,344,439.00
ADAMS STREET 2009 DIRECT		102,561.00	102,561.00	252,596.00
ADAMS STREET 2009 US FUND		1,213,438.00	1,213,438.00	1,548,230.00
ADAMS STREET 2009 NON-US EM		314,037.00	314,037.00	489,300.00
ADAMS STREET 2010 DIRECT FUND		129,072.00	129,072.00	219,157.00
ADAMS STREET PSHP FD - 2010 U.S		1,112,403.00	1,112,403.00	1,634,540.00
ADAMS STREET PSHP FD - 2010 NON		631,951.00	631,951.00	763,480.00
ADAMS STREET 2011 US FUND LP		734,175.00	734,175.00	1,064,114.00
ADAMS STREET PSHP FD - 2010 NON		322,882.00	322,882.00	543,670.00
ADAMS STREET 2011 DIRECT FUND L		114,596.00	114,596.00	204,326.00
ADAMS STREET PARTNERS 2011 NON-		354,967.00	354,967.00	497,407.00
ADAMS STREET 2011 EMERGING MARK		192,516.00	192,516.00	340,177.00
ADAMS STREET 2013 GLOBAL FUND L		3,208,539.00	3,208,539.00	4,663,211.00
ADAMS STREET CO-INVESTMENT FUND		3,459,498.00	3,459,498.00	5,210,895.00
ADAMS STREET PSHP FD - 2009 NON		653,294.00	653,294.00	738,292.00
EDGEWATER GROWTH CAPITAL LP		370,468.00	370,468.00	52,324.00
ARCH DEVELOPMENT FUND I LP		324,633.06	324,633.06	254,989.00
HOPEWELL VENTURES, LP		457,321.13	457,321.13	99,560.00
OAKTREE OPPORTUNITIES FUND X, LP		2,160,000.00	2,160,000.00	2,591,428.00
OAKTREE OPPORTUNITIES FUND XB,		2,800,000.00	2,800,000.00	2,263,298.00
CLEARLAKE CAPITAL PARTNERS IV LP		5,941,377.27	5,941,377.27	6,931,108.73
CLEARLAKE CAPITAL PARTNERS V LP		5,091,366.43	5,091,366.43	6,250,324.90
CLEARLAKE CAPITAL PARTNERS VI (		877,580.04	877,580.04	877,580.04
CLEARLAKE OPPORTUNITIES PARTNER		2,792,129.16	2,792,129.16	2,594,918.57
ILLINOIS EMERGING TECHNOLOGIES II		1,499,903.30	1,499,903.30	108,120.00
ILLINOIS EMERGING TECHNOLOGIES III		1,086,240.81	1,086,240.81	1,045,983.00
PARKERGALE CAPITAL II, LP		1,954,652.00	1,954,652.00	1,783,136.00
VARSITY HEALTHCARE PARTNERS III		2,182,978.00	2,182,978.00	1,938,575.00
NTC INST FUNDS-GOVT SELECT	0.01	27,119,388.85	27,119,388.85	27,119,388.85
Total Private Equity (including money market)			74,576,562.05	78,278,795.09
TOTAL ENDOWMENT POOL			686,867,608.37	761,143,264.22
<b>SEPARATELY INVESTED ENDOWMENTS</b>				
<b>9-811433 - Term/Living Trust Endowment Farms</b>				
SYFORD FARM LIVING TRUST		165.00	128,000.00	1,992,526.00
<b>9-811067 - Robert Wood Keaton</b>				
DAVIS OIL CO OIL AND GAS 2602200		1.00	1.00	1.00
<b>9-811090 - John I Parcel Estate Engr</b>				
JOHN WILEY & SONS ROYALTY		1.00	1.00	1.00
<b>9-811158 - Sep Invested Kinley</b>				
ESG INSIGHTS US ALL CAP EQUI CL1		28,407.54	284,075.40	321,218.57
TOTAL BOND MKT INDEX ADM		10,572.78	109,516.51	122,749.96
Account Totals			393,591.91	443,968.53
<b>9-810000 - Permanent Endowment Farms</b>				
CARTER PENNELL FARM		329.10	50,974.33	2,020,000.00
FREEMAN FARM		218.10	661,850.00	2,379,280.00

## Appendix D

Account or Security	Maturity Coupon      Date	Quantity	Cost Value	Market Value
GRACE CAMPBELL FARM		86.00	220,000.00	755,276.00
GROHNE FARM		259.17	1,477,000.00	1,477,000.00
HACKETT FARMS		394.31	134,502.02	3,394,449.00
HUNTER FARMS #1-5		1,251.00	2,310,011.15	14,286,000.00
WAFFLE FARM		119.50	258,000.00	1,092,000.00
WARREN FARM		120.00	269,000.00	1,272,000.00
Account Totals			5,381,337.50	26,676,005.00
<b>9-815000 - Quasi Endowment Farms</b>				
ADDINGTON FARMS		1,903.70	3,603,954.00	16,355,000.00
CARMAN FARM		71.50	126,900.00	894,552.00
DEHART FARMS		117.80	234,000.00	1,174,110.00
FRANCES O'CONNELL FARM		92.05	1,043,000.00	1,100,000.00
GRACE CURL FARM		150.00	713,304.00	1,151,782.00
HERBOLSHEIMER FARM		169.00	1,232,500.00	1,229,900.00
HUBBELL FARM		160.00	129,600.00	1,675,259.00
JOHN PHILLIPS FARM		92.05	1,043,000.00	1,100,000.00
MF HUNTER MEMORIAL #6		274.20	655,746.00	2,627,157.00
SPILLMAN FARM		469.30	1,528,830.00	4,115,000.00
WEBER FARMS		787.30	355,682.43	7,492,000.00
Account Totals			10,666,516.43	38,914,760.00
TOTAL SEPARATELY INVESTED ENDOWMENT FUNDS			16,569,447.84	68,027,261.53
TOTAL ENDOWMENT FUNDS			703,437,056.21	829,170,525.75
<b>Other Funds</b>				
<b>9-200250 - Prairieland Energy</b>				
PRAIRIELAND ENERGY INC COMMON STOCK		20.00	100,000.00	100,000.00
<b>1-901257 - Organization Fund</b>				
SHORT-TERM INVEST GR ADM		44,112.57	466,360.00	482,591.54
TOTAL BOND MKT INDEX ADM		102,158.16	1,118,467.14	1,186,056.27
ULTRASHORT TERM BOND ADM		34,935.75	700,077.61	702,557.98
Account Totals			2,284,904.75	2,371,205.79
<b>2-901562 - UIC Organization Funds</b>				
SHORT-TERM INVEST GR ADM		21,616.82	228,756.99	236,488.00
TOTAL BOND MKT INDEX ADM		52,084.30	559,520.01	604,698.68
ULTRASHORT TERM BOND ADM		17,331.46	346,190.44	348,535.64
Account Totals			1,134,467.44	1,189,722.32
<b>9-816000 - Beneficial Interest in Trust</b>				
ALMEDA TOOMEY SCHOLARSHIP		340,863.00	340,863.00	340,863.00
BAILEY ESTATE		2,521,672.00	2,521,672.00	2,521,672.00
BERTHA & BEATRICE HIGHT		891,833.00	891,833.00	891,833.00
BRACKENBERRY EDUCATIONAL FUND		241,849.00	241,849.00	241,849.00
CLOTILDE K BOORSTEIN		8,702.00	8,702.00	8,702.00
DIFFENBAUGH ESTATE		492,375.00	492,375.00	492,375.00
FRANCES MASSER TRUST		944,002.00	944,002.00	944,002.00
FREDERICK SECOR ESTATE		168,451.00	168,451.00	168,451.00
HARDIE EDUCATION TRUST		9,697,342.00	9,697,342.00	9,697,342.00
HELEN T STEWARD FELL LIB		198,466.00	198,466.00	198,466.00
IRMA & ANTON BRUST SCHOL		97,593.00	97,593.00	97,593.00
J E & B F HUNTER		5,444,780.00	5,444,780.00	5,444,780.00
JOHN T RUSHER		293,676.00	293,676.00	293,676.00
JOSEPH F FLEMING ESTATE (UNREST)		308,435.00	308,435.00	308,435.00
JOSEPH F FLEMING ESTATE(SCHLR)		749,198.00	749,198.00	749,198.00
L J NORTON CHAIR AGR ECON		2,919,435.00	2,919,435.00	2,919,435.00
MARSHALL SCOTT TRUST		3,497,835.00	3,497,835.00	3,497,835.00
PATTON ESTATE		431,388.00	431,388.00	431,388.00
PHILIP F SCHOCH		792,910.00	792,910.00	792,910.00

## Appendix D

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
RYERSON MARTIN TRUST			85,473.00	85,473.00	85,473.00
S GILES SCHOLARSHIP			2,997,793.00	2,997,793.00	2,997,793.00
TRUSTS W/OUT INCOME DISTRIB			25,569,924.00	25,569,924.00	25,569,924.00
WALTER SWANSON JR			733,127.00	733,127.00	733,127.00
WILLARD CORBETT ESTATE			712,062.00	712,062.00	712,062.00
ZERBEE ESTATE			362,782.00	362,782.00	362,782.00
Account Totals				60,501,966.00	60,501,966.00
TOTAL OTHER FUNDS				64,021,338.19	64,162,894.11
<b>Plant Funds</b>					
<b>1-701106 - Auditorium Renovation</b>					
JP MORGAN - AUDITORIUM RENOV	0.01		5,723.47	5,723.47	5,723.47
<b>1-701187 - CERL Operations</b>					
JP MORGAN - CERL OPERATIONS	0.01		1,648,617.74	1,648,617.74	1,648,617.74
<b>1-701194 - Willard Tower</b>					
JP MORGAN - WILLARD CONTROL TOWER	0.01		377,459.69	377,459.69	377,459.69
<b>1-701204 - Beckman Institute Equipment</b>					
JP MORGAN - BECKMAN EQUIP	0.01		339,128.47	339,128.47	339,128.47
<b>1-701205 - Beckman Art Enhancement</b>					
JP MORGAN - BECKMAN ART ENHANCE	0.01		96,349.54	96,349.54	96,349.54
<b>2-780101 - Series 97 BISF Series B</b>					
WELLS FARGO USGOVT MMF	0.01		9,547.21	9,547.21	9,547.21
<b>9-710106 - AFS 2016B Project Funds</b>					
NTC INST FUNDS-GOVT SELECT	0.01		194,891.39	194,891.39	194,891.39
<b>9-710117 - AFS 2018A Project Funds</b>					
NTC INST FUNDS-GOVT SELECT	0.01		26,000,121.59	26,000,121.59	26,000,121.59
<b>9-710118 - AFS 2018B Project Funds</b>					
UNITED STATES TREAS NTS DTD 07/31/20	1.63	07/31/20	1,200,000.00	1,174,734.37	1,201,437.67
FEDERAL NATL MTG ASSN 2.875% DUE	2.88	10/30/20	470,000.00	469,421.90	474,196.15
NTC INST FUNDS-GOVT SELECT	0.01		8,978,436.61	8,978,436.61	8,978,436.61
CITIGROUP GLOBAL MKTS INC 4A2 YRS 1&	0.00	09/15/20	425,000.00	422,158.40	424,884.55
J P MORGAN SECS LLC DISC COML PAPER	0.00	08/12/20	700,000.00	696,791.67	699,885.45
Account Totals				11,741,542.95	11,778,840.43
<b>9-710120 - AFS 2019 COI</b>					
WELLS FARGO USGOVT MMF	0.01		283,071.17	283,071.17	283,071.17
<b>9-710122 - AFS 2019 Project Funds</b>					
UNITED STATES OF AMER TREAS NOTES DT	1.63	10/15/20	3,325,000.00	3,325,259.77	3,338,804.90
UNITED STATES TREAS NTS 0%	1.38	09/15/20	1,440,000.00	1,437,131.25	1,443,550.35
UNITED STATES TREAS NTS 2.625%	2.63	11/15/20	450,000.00	454,376.95	454,042.97
US TREASURY N/B US GOVT NATIONAL 1.5	1.50	07/15/20	4,300,000.00	4,297,796.88	4,302,197.52
NTC INST FUNDS-GOVT SELECT	0.01		19,796,048.47	19,796,048.47	19,796,048.47
CITIGROUP GLOBAL MKTS INC 4A2 YRS 1&	0.00	09/15/20	1,300,000.00	1,291,308.06	1,299,646.87
J P MORGAN SECS LLC DISC COMML PAPER	0.00	07/15/20	1,320,000.00	1,303,896.00	1,319,945.00
MANHATTAN ASSET FDG CO LLC DISC COML	0.00	11/27/20	1,225,000.00	1,223,468.75	1,223,468.75
MUFG BK LTD N Y BRH DISC COML PAPER	0.00	08/07/20	1,320,000.00	1,301,203.20	1,319,731.09
NATIXIS N Y BRH DISC COML PAPER 3/A3	0.00	08/07/20	1,320,000.00	1,301,594.80	1,319,842.55
TOYOTA MTR CR CORP DISC COML PAPER	0.00	08/07/20	2,200,000.00	2,170,266.39	2,199,660.96
FEDERAL HOME LN BK DISC NT DUE	0.00	07/10/20	1,000,000.00	994,196.53	999,970.00
Account Totals				38,896,547.05	39,016,909.42

## Appendix D

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<b>9-710123 - AFS 2019 Cap Int</b>					
WELLS FARGO USGOVT MMF	0.01		339.05	339.05	339.05
<b>9-780100 - AFS DSR</b>					
WELLS FARGO USGOVT MMF	0.01		12,489,929.93	12,489,929.93	12,489,929.93
UNITED STATES TREAS NT 2.25 31MAR21	2.25	03/31/21	3,500,000.00	3,501,679.69	3,554,425.00
Account Totals				15,991,609.62	16,044,354.93
<b>9-780101 - Series 91 BISF</b>					
WELLS FARGO USGOVT MMF	0.01		1,265.15	1,265.15	1,265.15
<b>9-780105 - AFS 1999A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		40.64	40.64	40.64
<b>9-780108 - AFS 2001A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		994.09	994.09	994.09
<b>9-780119 - AFS 2003A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		941.29	941.29	941.29
<b>9-780121 - South Campus 03 BISF</b>					
WELLS FARGO USGOVT MMF	0.01		237.76	237.76	237.76
<b>9-780125 - AFS 2005A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		1,249.45	1,249.45	1,249.45
<b>9-780128 - South Campus Incremental Taxes</b>					
WELLS FARGO USGOVT MMF	0.01		4,431,538.76	4,431,538.76	4,431,538.76
<b>9-780132 - 2007A COP Payment Fund</b>					
WELLS FARGO USGOVT MMF	0.01		2,224.87	2,224.87	2,224.87
<b>9-780133 - 2007B COP Payment Fund</b>					
WELLS FARGO USGOVT MMF	0.01		478.94	478.94	478.94
<b>9-780136 - AFS 2008 UIC S Campus BISF</b>					
WELLS FARGO USGOVT MMF	0.01		17,462.95	17,462.95	17,462.95
<b>9-780137 - HSFS 2008</b>					
WELLS FARGO USGOVT MMF	0.01		24,819.12	24,819.12	24,819.12
<b>9-780143 - AFS 2010A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		367.03	367.03	367.03
<b>9-780146 - AFS 2011A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		1,883.50	1,883.50	1,883.50
<b>9-780147 - AFS 2011B BISF</b>					
WELLS FARGO USGOVT MMF	0.01		209.73	209.73	209.73
<b>9-780149 - AFS 2011C BISF</b>					
WELLS FARGO USGOVT MMF	0.01		510.11	510.11	510.11
<b>9-780151 - AFS Series 13A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		1,374.37	1,374.37	1,374.37
<b>9-780152 - HSFS 2013 BISF</b>					
WELLS FARGO USGOVT MMF	0.01		216.69	216.69	216.69
<b>9-780153 - AFS 2014A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		1,145.74	1,145.74	1,145.74

## Appendix D

Account or Security	Coupon	Maturity Date	Quantity	Cost Value	Market Value
<b>9-780154 - AFS 2014B BISF</b>					
WELLS FARGO USGOVT MMF	0.01		219.64	219.64	219.64
<b>9-780155 - AFS 2014C BISF</b>					
WELLS FARGO USGOVT MMF	0.01		29,333.91	29,333.91	29,333.91
<b>9-780158 - Series 2014A COP Payment Fund</b>					
WELLS FARGO USGOVT MMF	0.01		1,267.79	1,267.79	1,267.79
<b>9-780159 - Series 2014B COP Payment Fund</b>					
WELLS FARGO USGOVT MMF	0.01		477.44	477.44	477.44
<b>9-780160 - Series 2014C COP Payment Fund</b>					
WELLS FARGO USGOVT MMF	0.01		614.73	614.73	614.73
<b>9-780161 - AFS 2015A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		548.00	548.00	548.00
<b>9-780163 - AFS 2016A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		644.51	644.51	644.51
<b>9-780165 - AFS 2016B BISF</b>					
WELLS FARGO USGOVT MMF	0.01		577.68	577.68	577.68
<b>9-780166 - Series 2016A COP Payment Fund</b>					
WELLS FARGO USGOVT MMF	0.01		335.74	335.74	335.74
<b>9-780167 - Series 2016B COP Payment Fund</b>					
WELLS FARGO USGOVT MMF	0.01		1,895.92	1,895.92	1,895.92
<b>9-780168 - Series 2016C COP Payment Fund</b>					
WELLS FARGO USGOVT MMF	0.01		844.82	844.82	844.82
<b>9-780169 - Series 2016D COP Payment Fund</b>					
WELLS FARGO USGOVT MMF	0.01		9,598.97	9,598.97	9,598.97
<b>9-780171 - AFS 2018A BISF</b>					
WELLS FARGO USGOVT MMF	0.01		497.79	497.79	497.79
<b>9-780172 - AFS 2018B BISF</b>					
WELLS FARGO USGOVT MMF	0.01		689.71	689.71	689.71
<b>9-780173 - AFS 2019 BISF</b>					
WELLS FARGO USGOVT MMF	0.01		576.32	576.32	576.32
TOTAL PLANT FUNDS				100,120,032.10	100,330,437.27
<b>TOTAL ALL FUND GROUPS</b>				<b>3,485,907,803</b>	<b>3,644,558,414</b>