

2021



ILLINOIS **M**UNICIPAL **R**ETIREMENT **F**UND

DETAILED **L**IST OF **I**NVESTMENTS

For the year ended December 31, 2021

Locally funded, financially sound.

AS OF DECEMBER 31, 2021

PREPARED BY

The Finance Department of the
Illinois Municipal Retirement Fund

OAK BROOK OFFICE

2211 York Road, Suite 500,
Oak Brook, IL 60523-2337

SPRINGFIELD REGIONAL COUNSELING CENTER

3000 Professional Drive, Suite 101,
Springfield, IL 62703-5934

CONTACT IMRF

1-800-ASK-IMRF (275-4673)
www.imrf.org

Brian Collins

Executive Director

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FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Gen Corp	4.13%	4/3/2050	\$ 75,000	\$ 84,778	\$ 86,875
Gen Corp New	3.25%	4/15/2023	50,000	53,018	51,211
1 Mkt Plaza Tr	3.85%	2/10/2032	605,000	623,147	604,142
1St Horizon Natl	4.00%	5/26/2025	370,000	415,649	395,719
3M Co	2.38%	8/26/2029	400,000	397,230	410,704
3M Co	3.05%	4/15/2030	100,000	99,681	107,332
3M Co	3.70%	4/15/2050	620,000	690,639	729,415
Aadvantage Loyalty Ip Ltd. (American Airlines, Inc.)	4.75%	4/20/2028	1,000,000	990,000	1,034,460
Aadvantage Loyalty Ip Ltd. (American Airlines, Inc.)	5.50%	4/20/2026	1,180,000	1,180,000	1,227,052
Aadvantage Loyalty Ip Ltd. (American Airlines, Inc.)	5.75%	4/20/2029	1,000,000	1,000,000	1,067,590
Aadvantage Loyalty Ip Ltd/Amern Airs	5.50%	4/20/2026	2,120,000	2,228,464	2,204,535
Abay Leasing 20	2.65%	11/9/2026	5,552,084	5,422,439	5,742,705
Abbott Labs	3.75%	11/30/2026	384,000	387,683	424,573
Abbott Labs	4.75%	11/30/2036	310,000	308,016	396,196
Abbott Labs	4.90%	11/30/2046	520,000	516,091	713,252
Abbvie Inc	3.45%	3/15/2022	500,000	499,290	500,457
Abbvie Inc	2.30%	11/21/2022	2,050,000	2,047,991	2,078,795
Abbvie Inc	3.75%	11/14/2023	2,610,000	2,615,848	2,732,838
Abbvie Inc	2.60%	11/21/2024	1,910,000	1,909,672	1,982,360
Abbvie Inc	3.80%	3/15/2025	540,000	538,083	575,029
Abbvie Inc	3.60%	5/14/2025	410,000	409,282	436,122
Abbvie Inc	2.95%	11/21/2026	410,000	409,512	432,279
Abbvie Inc	3.20%	11/21/2029	1,240,000	1,240,116	1,327,039
Abbvie Inc	4.25%	11/21/2049	270,000	308,507	323,684
Acadia Healthcare	5.50%	7/1/2028	1,000,000	1,000,000	1,051,070
Acadia Healthcare Co Inc SR	5.00%	4/15/2029	500,000	500,000	513,750
ACI Worldwide Inc	5.75%	8/15/2026	975,000	975,075	1,016,437
Adams Homes Inc	7.50%	2/15/2025	1,550,000	1,582,442	1,612,000
Adapthealth LLC	4.63%	8/1/2029	1,250,000	1,246,875	1,250,000
Adient Global Hldgs Ltd SR	4.88%	8/15/2026	1,670,000	1,608,377	1,703,400
Adient US LLC	9.00%	4/15/2025	633,000	649,569	672,563
Adient US LLC Term B-1 Loan Beo	0.00%	4/10/2028	995,000	992,512	993,965
Advanced Drainage System Inc	5.00%	9/30/2027	925,000	951,925	956,219
Aetna Inc	2.80%	6/15/2023	140,000	139,796	143,457
Affinity Gaming	6.88%	12/15/2027	900,000	918,125	936,000
AFLAC Inc	3.63%	11/15/2024	5,500,000	5,481,720	5,874,022
AFLAC Inc	3.25%	3/17/2025	2,315,000	2,335,660	2,447,043
Air Lease Corp	3.38%	7/1/2025	340,000	336,515	354,913
Albertsons Cos Inc/Safeway Inc	4.63%	1/15/2027	2,070,000	2,158,254	2,172,341
Albertsons Inc	8.00%	5/1/2031	265,000	269,889	323,300
Alcoa Nederland	5.50%	12/15/2027	8,500,000	9,180,000	9,095,000
Alcoa Nederland Holding	6.13%	5/15/2028	1,440,000	1,424,550	1,549,800
Aligned Data Ctrs Issuer LLC	1.94%	8/15/2046	3,300,000	3,286,723	3,253,015

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Allegry Ludlum Corp	6.95%	12/15/2025	1,690,000	1,590,000	1,846,325
Allen Media LLC	10.50%	2/15/2028	1,000,000	990,116	1,043,305
Allison Transmission Inc	4.75%	10/1/2027	1,850,000	1,926,094	1,926,775
Allstate Corp	0.75%	12/15/2025	375,000	376,331	365,598
Ally Finl Inc	2.20%	11/2/2028	5,120,000	5,050,470	5,090,405
Alphabet Inc	0.45%	8/15/2025	110,000	109,891	107,517
Alphabet Inc	1.10%	8/15/2030	250,000	249,315	236,642
Alphabet Inc	2.05%	8/15/2050	420,000	416,451	376,444
Alphabet Inc Fixed	0.80%	8/15/2027	220,000	219,252	213,181
Altria Group Inc	2.35%	5/6/2025	140,000	139,941	143,345
Altria Group Inc	4.80%	2/14/2029	42,000	42,203	47,412
Altria Group Inc	2.45%	2/4/2032	600,000	596,334	570,343
Altria Group Inc	5.80%	2/14/2039	610,000	609,130	734,837
Altria Group Inc	3.40%	2/4/2041	5,320,000	5,279,215	4,920,678
Altria Group Inc	3.88%	9/16/2046	260,000	217,425	252,293
Altria Group Inc	5.95%	2/14/2049	3,940,000	4,171,659	4,931,696
Altria Group Inc	6.20%	2/14/2059	84,000	85,090	109,870
Altria Group Inc Fixed	4.40%	2/14/2026	644,000	647,991	708,786
Amazon Com Inc	2.80%	8/22/2024	350,000	378,556	366,421
Amazon Com Inc	1.20%	6/3/2027	730,000	730,006	720,275
Amazon Com Inc	3.15%	8/22/2027	1,290,000	1,287,691	1,394,140
Amazon Com Inc	1.50%	6/3/2030	390,000	389,567	378,346
Amazon Com Inc	2.10%	5/12/2031	310,000	310,906	314,468
Amazon Com Inc	3.88%	8/22/2037	320,000	319,203	376,591
Amazon Com Inc	4.05%	8/22/2047	890,000	900,713	1,082,775
Amazon Com Inc	2.50%	6/3/2050	590,000	595,875	564,072
Amazon Com Inc	3.10%	5/12/2051	1,650,000	1,638,186	1,769,167
Amazon Com Inc	4.25%	8/22/2057	115,000	161,911	147,858
Amazon Com Inc .	0.80%	6/3/2025	610,000	609,762	603,253
AMC Networks Inc	4.75%	8/1/2025	5,625,000	5,759,538	5,744,531
American Express	0.28%	11/3/2023	16,675,000	16,675,000	16,659,538
American International Group Inc Bnds	3.75%	7/10/2025	640,000	637,779	685,091
American Intl Group Inc	5.75%	4/1/2048	1,767,000	1,985,666	1,983,458
American Tower Tr I	3.07%	3/15/2048	5,165,000	5,208,585	5,169,335
American Trailer World Corp Beo	0.00%	3/3/2028	995,000	990,025	990,204
American Transmission Systems	2.65%	1/15/2032	3,060,000	3,104,232	3,092,052
Americredit	0.76%	12/18/2025	1,175,000	1,174,272	1,173,088
Americredit	0.89%	10/19/2026	725,000	719,247	716,832
Americredit	1.17%	8/18/2027	3,250,000	3,249,135	3,221,452
Americredit Automobile Receivables	1.01%	1/19/2027	400,000	399,906	393,334
Amerigas Partners	5.63%	5/20/2024	2,175,000	2,142,315	2,351,545
Amerigas Partners	5.88%	8/20/2026	800,000	815,158	894,808
Amerigas Partners	5.75%	5/20/2027	500,000	506,624	553,125
Amern Airlines Inc	3.70%	10/1/2026	4,874,100	4,899,620	4,945,609
Amern Express Co	2.65%	12/2/2022	4,100,000	3,930,128	4,178,011

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Amern Express Co	2.50%	7/30/2024	2,750,000	2,915,632	2,841,655
Amern Intl Group	2.50%	6/30/2025	290,000	291,421	299,146
Amern Tower Corp	4.40%	2/15/2026	350,000	394,348	382,126
Amern Tower Corp	3.80%	8/15/2029	4,850,000	5,454,460	5,281,043
Amern Tower Corp	2.90%	1/15/2030	1,500,000	1,557,030	1,538,708
Amern Tower Corp	3.70%	10/15/2049	115,000	126,070	123,000
Amern Wtr Cap Corp	2.95%	9/1/2027	7,146,000	6,853,038	7,542,358
Amn Healthcare Inc	4.63%	10/1/2027	850,000	861,625	881,025
Amn Healthcare Inc	4.00%	4/15/2029	650,000	650,000	658,938
Amsr	2.33%	10/17/2038	100,000	99,999	97,611
Amsr 2020-Sfr2 Tr Single Family Rent Passthru	4.03%	7/17/2037	185,000	196,447	190,059
Amsr 2020-Sfr2 Tr Single Family Rent Passthru	4.28%	7/17/2037	185,000	196,678	189,966
Amsr 2021-Sfr2 Tr Single Family Rent Passthru	2.58%	8/17/2038	100,000	99,996	97,292
Amsted Inds Inc	5.63%	7/1/2027	2,020,000	2,039,579	2,100,800
Amsted Inds Inc	4.63%	5/15/2030	690,000	690,000	707,250
Angel Oak Mtg	2.77%	9/25/2066	100,000	99,996	99,055
ANR Pipeline Co	7.38%	2/15/2024	485,000	451,320	543,489
Antero Midstream	5.75%	1/15/2028	800,000	749,563	838,904
Antero Resources Midstre	5.38%	6/15/2029	500,000	500,000	522,500
Anthem Inc	3.35%	12/1/2024	270,000	269,914	285,293
Anthem Inc	3.65%	12/1/2027	420,000	411,494	461,077
Anthem Inc	4.65%	1/15/2043	350,000	455,001	438,529
Aon Corp Jr Sub Defferable Int	8.20%	1/1/2027	295,000	388,662	371,081
Apache Corp	3.25%	4/15/2022	150,000	149,492	149,812
Apache Corp	4.63%	11/15/2025	400,000	400,000	429,500
Apache Corp	5.10%	9/1/2040	1,430,000	1,415,161	1,615,900
Apache Corp	5.25%	2/1/2042	40,000	44,500	46,000
Apache Corp	4.75%	4/15/2043	100,000	48,000	110,000
Apache Corp	5.35%	7/1/2049	220,000	246,900	251,350
Apache Corp Fixed	4.25%	1/15/2044	560,000	523,903	567,000
Appalachian Pwr Co	6.70%	8/15/2037	95,000	137,121	131,778
Apple Inc	2.40%	5/3/2023	4,000,000	3,963,555	4,095,718
Apple Inc	1.13%	5/11/2025	920,000	918,353	917,507
Apple Inc	2.45%	8/4/2026	1,070,000	1,067,079	1,118,006
Apple Inc	4.25%	2/9/2047	230,000	300,028	288,196
Applebees Fdg LLC	4.19%	6/5/2049	2,410,650	2,398,276	2,437,215
Aqua Amer Inc	3.57%	5/1/2029	240,000	271,793	260,011
Aqua Amer Inc	4.28%	5/1/2049	2,250,000	2,692,148	2,678,739
Ar Pharmaceutical Inc Fixed	7.50%	4/1/2027	1,703,000	1,929,486	1,740,347
Aramark Svcs Inc	6.38%	5/1/2025	1,340,000	1,342,812	1,400,300
Arcosa Inc	4.38%	4/15/2029	345,000	345,000	349,744
Ares Cap Corp	4.63%	3/1/2024	1,150,000	1,110,250	1,315,370
Ark Inter Hldgs Llc/Pk Domestic Ppty	4.88%	5/15/2029	1,170,000	1,170,000	1,196,325

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Arrow Bidco LLC	9.50%	3/15/2024	1,280,000	1,302,815	1,307,200
Asbury Automotive	5.00%	2/15/2032	700,000	700,000	726,390
Asbury Automotive Group Inc	4.50%	3/1/2028	1,240,000	1,137,091	1,264,800
Asbury Automotive Group Inc	4.63%	11/15/2029	825,000	825,000	840,469
Asbury Automotive Group Inc	4.75%	3/1/2030	1,114,000	1,053,786	1,132,102
Ascension	3.11%	11/15/2039	165,000	173,024	175,731
Ascent Res Utica Hldgs Llc/Aru Fincor	9.00%	11/1/2027	798,000	1,467,482	1,065,330
Ascent Resources Utica Holdings, LLC 11-01-2025	0.00%	11/1/2025	630,000	-	679,348
Ascent Resources/Aru Fin	7.00%	11/1/2026	900,000	899,180	912,375
Ashland LLC	3.38%	9/1/2031	650,000	650,000	645,125
Ashton Woods USA Llc/Ashton Woods Fin	6.63%	1/15/2028	700,000	700,000	738,500
Assured Gty US Hldgs Inc	3.60%	9/15/2051	2,225,000	2,289,119	2,322,388
AT&T Inc	3.00%	6/30/2022	5,645,000	5,599,976	5,688,012
AT&T Inc	0.69%	3/25/2024	2,700,000	2,700,000	2,700,764
AT&T Inc	4.25%	3/1/2027	20,000	19,776	22,198
AT&T Inc	2.30%	6/1/2027	910,000	912,045	926,393
AT&T Inc	1.65%	2/1/2028	600,000	599,244	587,777
AT&T Inc	6.38%	6/1/2028	200,000	256,434	245,203
AT&T Inc	2.25%	2/1/2032	80,000	80,233	77,401
AT&T Inc	2.55%	12/1/2033	130,000	130,053	127,324
AT&T Inc	5.25%	3/1/2037	2,890,000	3,451,062	3,582,274
AT&T Inc	5.35%	9/1/2040	270,000	349,872	343,461
AT&T Inc	6.38%	3/1/2041	1,750,000	2,406,588	2,483,128
AT&T Inc	5.55%	8/15/2041	130,000	172,691	171,141
AT&T Inc	3.10%	2/1/2043	760,000	753,665	741,067
AT&T Inc	4.35%	6/15/2045	60,000	52,921	67,840
AT&T Inc	4.50%	3/9/2048	6,983,000	7,691,600	8,167,938
AT&T Inc	4.55%	3/9/2049	4,000,000	4,286,440	4,773,175
AT&T Inc	3.65%	6/1/2051	3,205,000	3,192,597	3,331,517
AT&T Inc	3.30%	2/1/2052	3,410,000	3,405,391	3,352,317
AT&T Inc	3.50%	9/15/2053	330,000	341,888	334,233
AT&T Inc	3.55%	9/15/2055	361,000	294,658	363,759
AT&T Inc	3.80%	12/1/2057	40,000	41,900	41,811
AT&T Inc	3.65%	9/15/2059	320,000	276,150	324,517
AT&T Inc Corp	3.60%	7/15/2025	400,000	405,411	427,084
AT&T Inc Corp	3.80%	2/15/2027	260,000	293,595	282,519
Athene Global Fdg	2.67%	6/7/2031	2,000,000	2,000,000	1,983,686
Athene Hldg Ltd	3.50%	1/15/2031	2,285,000	2,390,705	2,418,691
Atmos Energy Corp	4.13%	3/15/2049	200,000	236,688	238,591
Atrick Inds Inc	4.75%	5/1/2029	500,000	498,750	495,000
Attern Energy Operations LP	4.50%	8/15/2028	1,100,000	1,128,140	1,141,250
Avis Budget Rent Car Fdg Aesop LLC	2.33%	8/20/2026	1,140,000	1,139,623	1,167,447
Avis Budget Rent Car Fdg Aesop LLC Srs 20-2	2.02%	2/20/2027	1,540,000	1,539,271	1,556,617
B & G Foods Inc	5.25%	4/1/2025	1,525,000	1,515,497	1,557,604

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Balt Gas & Elec Co	3.20%	9/15/2049	225,000	239,429	235,851
Banc 1 Corp	7.75%	7/15/2025	435,000	521,539	525,102
Bank	3.73%	11/15/2050	950,000	1,052,014	1,024,794
Bank	3.39%	6/15/2060	3,900,000	4,202,555	4,195,036
Bank 2018	3.90%	2/15/2061	570,000	617,625	619,778
Bank 2018-Bnk	4.61%	9/15/2060	1,110,000	1,183,234	1,190,735
Bank 2019	3.20%	12/15/2052	250,000	271,660	263,994
Bank 2021	3.20%	9/15/2064	2,010,000	2,068,559	2,048,072
Bank 2021	3.11%	11/15/2064	7,345,000	7,235,258	7,241,421
Bank 2021-Bnk31	2.21%	2/15/2054	550,000	566,475	539,987
Bank Amer Corp	3.30%	1/11/2023	80,000	77,498	82,195
Bank Amer Corp	4.00%	1/22/2025	3,200,000	3,364,471	3,418,633
Bank Amer Corp	0.98%	9/25/2025	3,400,000	3,393,695	3,359,441
Bank Amer Corp	4.45%	3/3/2026	160,000	169,958	176,241
Bank Amer Corp	3.50%	4/19/2026	890,000	888,514	959,203
Bank Amer Corp	1.32%	6/19/2026	240,000	240,000	237,556
Bank Amer Corp	4.25%	10/22/2026	2,270,000	2,377,969	2,506,205
Bank Amer Corp	3.56%	4/23/2027	9,957,000	10,186,708	10,653,151
Bank Amer Corp	3.82%	1/20/2028	4,600,000	5,078,364	4,984,254
Bank Amer Corp	3.59%	7/21/2028	3,890,000	3,890,529	4,189,511
Bank Amer Corp	3.42%	12/20/2028	15,761,000	16,475,975	16,839,447
Bank Amer Corp	2.09%	6/14/2029	6,740,000	6,755,576	6,698,352
Bank Amer Corp	3.97%	2/7/2030	43,710,000	48,303,777	48,189,355
Bank Amer Corp	2.50%	2/13/2031	1,300,000	1,315,379	1,304,625
Bank Amer Corp	2.59%	4/29/2031	570,000	570,000	576,391
Bank Amer Corp	2.57%	10/20/2032	720,000	718,767	724,318
Bank Amer Corp	5.00%	1/21/2044	1,690,000	1,732,477	2,225,652
Bank Amer Corp	4.33%	3/15/2050	270,000	270,000	335,197
Bank Amer Corp	4.08%	3/20/2051	1,520,000	1,568,161	1,832,600
Bank Amer Corp Corp Bd	4.13%	1/22/2024	580,000	587,660	616,321
Bank Of America Corp	3.55%	3/5/2024	920,000	920,000	947,412
Bank Of America Corp	1.73%	7/22/2027	4,500,000	4,491,195	4,469,789
Bank Of America Corp Bnds	4.20%	8/26/2024	245,000	245,968	262,669
Banner Health	3.18%	1/1/2050	135,000	139,100	143,151
Barclays Dryrock Issuance	1.96%	5/15/2025	1,000,000	999,970	1,008,335
Bausch Health Cos Inc	6.25%	2/15/2029	500,000	500,000	475,120
Bausch Health Cos Inc	5.25%	2/15/2031	700,000	700,000	615,125
Bausch Health Cos Inc SR	5.00%	1/30/2028	790,000	789,250	726,800
Baxter International Inc	0.49%	11/29/2024	9,750,000	9,750,000	9,738,592
Baylor Scott & White Hldgs	0.83%	11/15/2025	125,000	125,295	121,377
Baylor Scott & White Hldgs	1.78%	11/15/2030	250,000	250,000	241,542
BB&T Corp Sub Medium Term Nts Book Entry	3.95%	3/22/2022	90,000	96,112	90,425
BBCRE Tr 2015-Gtp	4.56%	8/10/2033	3,130,000	2,496,973	3,092,587
Bbcms Mtg	3.00%	12/15/2051	8,455,000	7,911,765	7,854,690
Bbcms Mtg	0.00%	9/15/2054	3,000,000	3,009,375	2,918,666

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Bds 2021-FI7 Ltd / Var Rt	2.46%	6/16/2036	50,000	50,000	49,595
Beacon Container Fin II LLC	2.25%	10/22/2046	4,056,250	4,054,486	4,039,093
Becton Dickinson	7.00%	8/1/2027	1,375,000	1,749,268	1,730,277
Becton Dickinson &	3.36%	6/6/2024	476,000	475,863	498,435
Bed Bath & Beyond	4.91%	8/1/2034	4,000,000	3,770,251	3,602,760
Bed Bath & Beyond	5.16%	8/1/2044	11,000,000	7,434,653	9,137,590
Bellemeade	3.00%	3/25/2031	194,000	198,906	199,050
Bellemeade RE 2021-2 Ltd Mtg Ins Lkd	1.90%	6/25/2031	152,000	152,000	151,910
Benchmark 2019-B11 Mtg Tr Coml Mtg Passthru Ctf CI D 05-15-2052	3.00%	5/15/2052	3,800,000	3,683,625	3,419,280
Berkshire Hathaway	3.13%	3/15/2026	3,500,000	3,644,795	3,747,885
Berkshire Hathaway Energy Co	2.85%	5/15/2051	4,000,000	3,598,554	3,865,149
Berkshire Hathaway Fin Corp	4.25%	1/15/2049	900,000	890,802	1,108,957
Berry Global Inc	1.57%	1/15/2026	3,425,000	3,395,545	3,351,431
Beth Israel Deaconess Med Ctr Inc	3.08%	7/1/2051	3,000,000	3,000,000	2,969,185
Bf Hldg Co LLC	9.25%	5/15/2025	1,465,000	1,443,444	1,393,581
Bgc Partners Inc	4.38%	12/15/2025	1,325,000	1,395,168	1,419,094
Big Riv Stl Llc/Brs Fin Corp	6.63%	1/31/2029	1,800,000	1,800,000	1,946,250
Bk Amer Merrill	3.79%	7/15/2049	1,000,000	1,070,898	1,044,637
Bk New York Mellon	1.60%	4/24/2025	280,000	279,894	282,688
Block	4.88%	3/1/2028	1,300,000	1,306,294	1,300,000
Block Communications Inc 02-11-2027	0.00%	2/11/2027	1,080,750	1,075,346	1,075,346
Block Finl LLC	3.88%	8/15/2030	1,465,000	1,538,067	1,568,974
BNSF Ry Co	5.63%	4/1/2024	604,391	685,291	627,805
BNSF Ry Co 2015-1 Pass Thru Tr Passthru Ctf	3.44%	6/16/2028	2,432,000	2,703,344	2,646,386
Boardwalk	5.95%	6/1/2026	455,000	515,420	521,481
Boeing Co	4.88%	5/1/2025	1,620,000	1,620,000	1,773,100
Boeing Co	2.20%	2/4/2026	790,000	790,738	790,029
Boeing Co	3.10%	5/1/2026	3,650,000	3,640,034	3,804,922
Boeing Co	2.70%	2/1/2027	120,000	119,676	122,088
Boeing Co	2.80%	3/1/2027	200,000	193,354	204,179
Boeing Co	5.04%	5/1/2027	20,000,000	22,115,800	22,533,514
Boeing Co	3.20%	3/1/2029	730,000	721,021	751,943
Boeing Co	5.15%	5/1/2030	2,795,000	3,129,058	3,259,478
Boeing Co	3.25%	2/1/2035	1,270,000	1,236,442	1,281,550
Boeing Co	5.70%	5/1/2040	650,000	650,000	836,855
Boeing Co	3.75%	2/1/2050	370,000	358,030	385,924
Boeing Co	5.93%	5/1/2060	20,000	20,000	27,857
Boeing Co Fixed	3.55%	3/1/2038	140,000	124,440	142,707
Boeing Co Fixed	5.80%	5/1/2050	1,520,000	1,520,000	2,064,927
Bonanza Creek Energy Inc	7.50%	4/30/2026	750,000	756,562	753,750
Bonanza Creek Energy Inc	5.00%	10/15/2026	350,000	350,000	353,430
Boyd Gaming Corp	8.63%	6/1/2025	198,000	198,000	212,161
Boyd Gaming Corp	4.75%	12/1/2027	2,445,000	2,460,100	2,493,900
Boyd Gaming Corp	4.75%	6/15/2031	3,025,000	3,076,452	3,085,500

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Boyne USA Inc	4.75%	5/15/2029	755,000	761,658	777,650
BP Cap Mkts Amer	3.79%	2/6/2024	110,000	113,695	115,813
BP Cap Mkts Amer	3.63%	4/6/2030	330,000	330,000	364,783
BP Cap Mkts Amer	2.77%	11/10/2050	300,000	286,452	282,426
BP Cap Mkts Amer Inc	3.12%	5/4/2026	1,280,000	1,290,238	1,353,954
BP Cap Mkts Amer Inc	3.00%	2/24/2050	850,000	839,214	831,696
Bristol Myers	2.60%	5/16/2022	580,000	578,440	584,808
Bristol Myers Fixed	2.90%	7/26/2024	951,000	967,297	995,348
Bristol Myers Fixed	3.88%	8/15/2025	424,000	426,925	458,985
Bristol Myers Fixed	3.40%	7/26/2029	410,000	406,618	449,374
Bristol Myers Squibb Co	3.55%	8/15/2022	450,000	448,780	458,536
Bristol Myers Squibb Co Corp	3.20%	6/15/2026	810,000	807,797	871,428
Bristol Myers Squibb Co Corp	5.00%	8/15/2045	122,000	121,867	162,566
Bristow Group Inc	6.88%	3/1/2028	1,450,000	1,460,750	1,508,319
Broadcom Inc	4.25%	4/15/2026	200,000	224,280	218,214
Broadcom Inc	4.15%	11/15/2030	200,000	226,434	222,035
Broadcom Inc	3.14%	11/15/2035	2,090,000	1,947,139	2,105,648
Broadcom Inc Corp	4.70%	4/15/2025	3,000,000	3,439,052	3,281,292
Broadridge Finl	2.90%	12/1/2029	2,210,000	2,305,190	2,286,894
Broadstreet	5.88%	4/15/2029	1,650,000	1,641,250	1,621,125
Buckeye Partners L	4.15%	7/1/2023	1,595,000	1,579,050	1,634,875
Burl Northn Santa	7.95%	8/15/2030	220,000	325,939	315,827
Burlington Northn Santa Fe	3.75%	4/1/2024	6,146,000	6,362,036	6,466,381
Burlington Northn Santa Fe LLC	2.88%	6/15/2052	110,000	113,184	110,473
Business Jet Secs 2021-1 LLC	2.16%	4/15/2036	2,414,523	2,421,072	2,371,017
Bx Coml Mtg	0.81%	9/15/2036	1,750,000	1,745,830	1,744,030
Bx Coml Mtg	1.21%	9/15/2036	700,000	700,000	695,659
Bx Coml Mtg	2.11%	9/15/2036	130,000	130,000	128,852
Bx Coml Mtg	2.51%	9/15/2036	150,000	150,000	148,603
Bx Coml Mtg	0.98%	6/15/2038	575,000	575,000	571,772
Bx Coml Mtg	1.11%	10/15/2038	350,000	348,249	347,829
Bx Tr 2021	1.36%	11/15/2038	4,000,000	3,990,234	3,985,892
Bx Tr 2021	1.96%	11/15/2038	160,000	159,615	159,105
Bx Tr 2021-Lba	1.16%	2/15/2036	3,012,000	3,014,824	2,988,398
Bx Tr 2021-Rise Mtg Pass Thru Ctf	1.35%	11/15/2036	1,000,000	1,000,000	998,599
CA Inc	4.70%	3/15/2027	3,000,000	3,000,000	3,285,437
CA Wtr Svc Co	5.50%	12/1/2040	6,344,000	7,313,886	8,423,565
Cable One Inc SR	4.00%	11/15/2030	2,400,000	2,410,414	2,352,000
Cal Dive I-Title XI Inc US Govt Gtd Shipping Bd	4.93%	2/1/2027	4,604,913	4,810,009	4,949,448
California Res Corp SR	7.13%	2/1/2026	1,320,000	1,320,112	1,371,322
Callon Pete Co	6.13%	10/1/2024	1,190,000	1,188,712	1,172,150
Callon Pete Co	9.00%	4/1/2025	1,810,000	1,848,538	1,954,800
Camelot Fin	4.50%	11/1/2026	1,145,000	1,152,650	1,185,075
Camelot U S Acquisition 1 Co Amendment No. 2 Incre Term Ln Beo	0.00%	10/30/2026	990,000	985,050	988,456

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Cameron Lng LLC	2.90%	7/15/2031	140,000	140,000	145,922
Cameron Lng LLC	3.30%	1/15/2035	670,000	688,686	700,347
Cantor Fitzgerald LP	4.88%	5/1/2024	3,000,000	3,001,500	3,204,360
Cap 1 Bk USA Natl	2.28%	1/28/2026	3,000,000	3,130,560	3,056,264
Cap 1 Finl Corp	3.20%	1/30/2023	350,000	368,946	358,511
Cap 1 Finl Corp	3.50%	6/15/2023	95,000	97,565	98,451
Cap 1 Finl Corp	4.20%	10/29/2025	701,000	742,959	762,493
Cap 1 Finl Corp	3.80%	1/31/2028	8,840,000	9,913,797	9,630,982
Cargill Inc	1.38%	7/23/2023	490,000	490,587	493,885
Cargo Aircraft	4.75%	2/1/2028	1,000,000	1,031,250	1,017,720
Carmax Auto	3.45%	11/15/2024	4,170,000	4,169,377	4,282,894
Carnival Corp	10.50%	2/1/2026	1,690,000	1,740,506	1,929,127
Carnival Corp	7.63%	3/1/2026	1,100,000	1,110,750	1,153,075
Carnival Corp	9.88%	8/1/2027	1,650,000	1,667,250	1,885,480
Carnival Corp	4.00%	8/1/2028	2,700,000	2,699,125	2,679,750
Carnival Corp Gtd Secd	5.75%	3/1/2027	4,200,000	4,198,781	4,200,000
Carnival Corp Gtd SR	6.00%	5/1/2029	2,200,000	2,200,000	2,189,000
Carolina Pwr & Lt	6.30%	4/1/2038	6,800,000	7,585,898	9,628,229
Carrier Global Corp	3.58%	4/5/2050	20,000	20,352	21,343
Cars Com Inc SR	6.38%	11/1/2028	1,050,000	1,065,562	1,118,250
Carvana Auto Receivables	0.70%	1/10/2028	89,191	89,180	88,610
Carvana Auto Receivables Tr 2021-N2 Asset Backed	1.07%	3/10/2028	3,585,000	3,570,296	3,557,523
Catalent Pharma Solutions Inc	5.00%	7/15/2027	1,385,000	1,430,588	1,439,015
Catalent Pharma Solutions Inc	3.13%	2/15/2029	1,700,000	1,669,218	1,676,880
Catalent Pharma Solutions Inc	3.50%	4/1/2030	690,000	690,000	683,707
Catholic Health Initiati	4.35%	11/1/2042	470,000	508,905	540,772
Ccm Merger Inc SR	6.38%	5/1/2026	800,000	800,000	833,000
CCO Hldgs LLC	5.00%	2/1/2028	1,905,000	1,893,150	1,981,200
CCO Hldgs LLC	4.50%	5/1/2032	3,700,000	3,726,250	3,806,375
CCO Hldgs LLC / CCO Hldgs Cap Corp	4.25%	1/15/2034	1,470,000	1,470,000	1,446,226
CCO Hldgs Llc/Cap Corp	4.75%	3/1/2030	1,745,000	1,737,875	1,814,800
CCO Hldgs Llc/Cco Hldgs Cap Corp	5.38%	6/1/2029	500,000	500,000	539,568
CCO Hldgs Llc/Cco Hldgs Cap Corp	4.50%	8/15/2030	4,360,000	4,410,000	4,461,108
CCO Hldgs Llc/Cco Hldgs Cap Corp	4.25%	2/1/2031	2,135,000	2,145,444	2,153,745
CCO Hldgs Llc/Cco Hldgs Cap Corp	4.50%	5/1/2032	240,000	240,000	246,900
CCO Holdings LLC	4.50%	6/1/2033	1,000,000	992,500	1,020,230
Cd 2016-C	2.93%	8/10/2049	300,000	308,995	308,400
CDK Global Inc	4.88%	6/1/2027	2,000,000	1,901,931	2,070,000
CEC Entmt Inc	6.75%	5/1/2026	715,000	721,875	700,700
Centene Corp	4.25%	12/15/2027	2,715,000	2,835,196	2,830,388
Centene Corp	4.63%	12/15/2029	2,420,000	2,424,800	2,609,873
Centene Corp	3.38%	2/15/2030	70,000	70,094	71,415
Centene Corp	3.00%	10/15/2030	1,000,000	1,000,000	1,016,510
Centennial Res	6.88%	4/1/2027	1,340,000	917,300	1,366,800

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Centennial Resource Prodtm LLC	5.38%	1/15/2026	1,400,000	1,300,812	1,372,000
Central Garden & Pet Co SR	4.13%	4/30/2031	500,000	500,000	502,500
Century Aluminum Company	7.50%	4/1/2028	1,555,000	1,581,156	1,640,525
Century Cmnty Inc	3.88%	8/15/2029	1,200,000	1,200,000	1,209,000
Century Cmnty Inc Fixed	6.75%	6/1/2027	1,795,000	1,795,000	1,893,725
Centurylink Inc	5.80%	3/15/2022	3,200,000	3,107,619	3,224,000
Centurylink Inc	5.13%	12/15/2026	1,590,000	1,631,657	1,654,602
Centurylink Inc	4.00%	2/15/2027	150,000	155,625	152,182
Ces Mu2 LLC	2.17%	12/16/2026	5,315,048	5,077,040	5,438,438
Ces Mu2 LLC	1.99%	5/13/2027	938,617	977,260	956,546
CF Hippolyta	1.53%	3/15/2061	5,111,878	5,084,129	5,016,919
CF Hippolyta Issuer LLC	1.69%	7/15/2060	3,221,762	3,228,181	3,196,492
Cfx Escrow Corp	6.38%	2/15/2026	524,000	532,345	541,685
Charter	4.91%	7/23/2025	4,590,000	4,842,845	5,051,323
Charter	5.38%	4/1/2038	600,000	596,831	715,737
Charter	3.50%	6/1/2041	3,500,000	3,494,575	3,421,860
Charter	6.48%	10/23/2045	3,260,000	4,175,471	4,464,292
Charter	6.83%	10/23/2055	110,000	123,533	157,833
Charter Communications Entmt I LP	3.50%	3/1/2042	170,000	166,505	165,347
Charter Communications Oper LLC	5.05%	3/30/2029	2,650,000	2,892,532	3,036,228
Charter Communications Oper Llc/Charte	4.20%	3/15/2028	330,000	332,901	361,473
Charter Communications Oper Llc/Charte	4.80%	3/1/2050	160,000	161,697	179,729
Charter Communications Operating LLC (Aka CCO Safari Llc)	0.00%	4/30/2025	719,858	706,375	717,878
Charter Fixed	5.75%	4/1/2048	140,000	173,565	175,115
Cheniere Corpus	5.88%	3/31/2025	2,270,000	2,528,106	2,516,687
Cheniere Corpus Christi Hldgs LLC	5.13%	6/30/2027	315,000	364,083	355,629
Cheniere Energy	4.50%	10/1/2029	2,775,000	2,973,966	2,941,500
Cheniere Energy Fixed	4.00%	3/1/2031	1,740,000	1,744,875	1,827,000
Cheniere Energy Partners LP	3.25%	1/31/2032	710,000	710,412	717,100
Chevron Corp	1.55%	5/11/2025	560,000	560,142	564,984
Chevron Corp New	2.95%	5/16/2026	680,000	680,000	720,287
Chevron Corp New	2.00%	5/11/2027	210,000	210,610	213,281
Chevron USA	3.90%	11/15/2024	500,000	440,000	535,248
Chevron USA	3.85%	1/15/2028	660,000	669,207	731,206
Churchill Downs	5.50%	4/1/2027	2,485,000	2,476,668	2,559,550
Churchill Downs	4.75%	1/15/2028	2,805,000	2,850,012	2,903,175
Cigna Corp	4.90%	12/15/2048	150,000	198,650	194,466
Cigna Corp New Corp	3.75%	7/15/2023	495,000	502,573	514,801
Cigna Corp New Corp	4.13%	11/15/2025	310,000	309,743	339,176
Cigna Corp New Corp	4.38%	10/15/2028	760,000	758,989	864,425
Cim Retailportfolio	2.01%	8/15/2036	685,000	685,000	680,735
Cim Tr	1.42%	7/25/2061	521,272	521,269	513,355
Cim Tr 2021-J1	2.50%	3/25/2051	258,835	265,629	259,280
Cintas Corp No 2	3.70%	4/1/2027	420,000	418,909	459,755
Citigroup Coml Mtg	3.57%	2/10/2048	1,160,000	1,194,784	1,204,565

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Citigroup Coml Mtg Tr 2017-P8 Coml Mtg Passthru Ctf Cl C	4.27%	9/15/2050	4,210,000	4,538,248	4,482,764
Citigroup Coml Mtg Tr 2019-Smrt Coml Mtg	4.38%	1/10/2036	10,000,000	10,299,559	10,491,338
Citigroup Global Mkts Hldgs Inc	6.74%	8/31/2028	6,830,000	6,746,372	7,448,935
Citigroup Inc	1.60%	9/1/2023	5,000,000	4,984,200	5,036,460
Citigroup Inc	1.68%	5/15/2024	550,000	550,000	556,145
Citigroup Inc	0.98%	5/1/2025	1,300,000	1,300,000	1,289,987
Citigroup Inc	7.88%	5/15/2025	885,000	1,124,186	1,062,408
Citigroup Inc	5.50%	9/13/2025	640,000	640,433	724,052
Citigroup Inc	3.11%	4/8/2026	3,150,000	3,316,526	3,303,581
Citigroup Inc	4.30%	11/20/2026	3,200,000	3,533,624	3,542,472
Citigroup Inc	1.12%	1/28/2027	5,500,000	5,500,000	5,359,702
Citigroup Inc	4.45%	9/29/2027	2,260,000	2,348,787	2,521,457
Citigroup Inc	4.13%	7/25/2028	20,000	20,562	21,964
Citigroup Inc	3.98%	3/20/2030	22,740,000	25,588,853	25,124,365
Citigroup Inc	4.41%	3/31/2031	32,705,000	38,281,588	37,387,130
Citigroup Inc	6.63%	6/15/2032	500,000	663,998	664,129
Citigroup Inc	2.52%	11/3/2032	670,000	678,115	670,005
Citigroup Inc	8.13%	7/15/2039	810,000	1,259,583	1,372,551
Citigroup Inc	6.68%	9/13/2043	2,215,000	3,246,843	3,339,373
Citigroup Inc	5.30%	5/6/2044	54,000	58,443	70,669
Citigroup Inc	4.65%	7/30/2045	818,000	820,092	1,034,710
Citigroup Inc	4.75%	5/18/2046	100,000	100,475	123,357
Citigroup Inc	5.95%	12/31/2049	670,000	670,000	716,900
Citigroup Inc Dep Shs	5.95%	7/29/2049	660,000	660,000	679,800
Citigroup Inc Fixed	3.98%	3/20/2030	2,350,000	2,351,544	2,596,405
Citigroup Inc Var Rt	6.30%	12/29/2049	690,000	689,237	723,210
Citigroup Mtg	2.50%	4/25/2051	6,081,538	6,180,363	6,031,177
Citrix Sys Inc	3.30%	3/1/2030	2,000,000	2,154,780	2,030,862
Clarivate Science Hldgs Corp	3.88%	7/1/2028	985,000	984,738	989,925
Clarivate Science Hldgs Corp \Nt	4.88%	7/1/2029	2,115,000	2,136,644	2,147,772
Clean Hbrs Inc	5.13%	7/15/2029	2,165,000	2,362,698	2,294,900
Clearway Energy	4.75%	3/15/2028	800,000	818,000	841,000
Cleveland-Cliffs	4.88%	3/1/2031	9,800,000	9,971,500	10,180,975
CMO	2.85%	10/15/2045	6,559,936	6,702,565	6,630,402
CMO Areit 2021-Cre5 Ltd/Areit Areit 2021-C SR	1.19%	7/17/2026	1,720,000	1,720,000	1,715,826
CMO Arroyo Mtg	4.20%	10/25/2048	173,000	178,541	176,440
CMO Bank	2.00%	11/15/2053	4,000,000	3,952,188	3,947,219
CMO Bank	3.13%	7/15/2060	870,000	914,112	895,066
CMO Bank	3.43%	9/15/2060	4,250,000	4,617,393	4,583,405
CMO Bank	4.26%	5/15/2061	5,750,000	5,922,240	6,488,400
CMO Bank 2019	3.45%	8/15/2061	4,000,000	4,311,875	4,251,146
CMO Bellemeade RE Ltd Fltg Rt 20-3A Cl M1C Var Rt Beo	3.80%	10/25/2030	72,000	75,285	73,743
CMO Benchmark	2.93%	12/15/2072	1,640,000	1,689,132	1,727,121

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CMO Benchmark 2018-B6 Mtg Tr Coml Mtg Pass Thru Ctf	4.44%	10/10/2051	500,000	594,473	563,315
CMO Benchmark Mortgage Trust	3.88%	2/15/2051	4,220,000	4,688,321	4,643,936
CMO Benchmark Mortgage Trust	4.03%	4/10/2051	3,248,000	3,667,652	3,605,781
CMO Benchmark Mortgage Trust	4.53%	1/15/2052	635,000	749,187	720,056
CMO Bravo Residential Funding Trust	0.97%	3/25/2060	410,085	410,081	407,621
CMO Bx Coml Mtg	1.11%	11/15/2032	611,033	611,322	610,848
CMO Bx Coml Mtg Tr 2019-XI Coml Mtg Passthru Ctf	2.11%	10/15/2036	2,397,000	2,399,247	2,383,522
CMO Bx Coml Mtg Tr 2020	1.04%	10/15/2037	481,120	481,120	481,120
CMO Bx Coml Mtg Tr 2020-Viva	3.55%	3/11/2044	1,100,000	1,112,633	1,096,706
CMO Bxmt Ltd	2.11%	2/15/2038	195,000	194,817	194,086
CMO Cd Mtg	2.91%	8/15/2057	4,355,000	4,608,574	4,573,758
CMO Cfcrc	3.50%	11/10/2049	300,000	308,996	314,370
CMO Chase Mtg	3.75%	12/25/2045	1,234,401	1,284,597	1,248,704
CMO Cim Tr 2019-Inv2 Mtg Passthru Ctf	4.00%	5/25/2049	1,703,831	1,761,215	1,725,391
CMO Cim Tr 2021-J3 21-J3 B2 Varrt Beo	2.62%	6/25/2051	196,938	191,252	191,799
CMO Citigroup Coml Mtg	4.15%	1/10/2036	500,000	545,039	524,227
CMO Citigroup Coml Mtg	3.34%	5/10/2036	1,525,000	1,602,302	1,581,000
CMO Citigroup Coml Mtg	3.46%	9/15/2050	2,000,000	2,160,469	2,147,394
CMO Citigroup Coml Mtg Tr 20	4.03%	5/10/2047	250,000	251,504	261,882
CMO Citigroup Comml Mtg Tst	4.18%	7/10/2047	510,000	551,378	535,355
CMO Citigrp Commerical Mortgage	3.59%	4/15/2049	450,000	463,869	466,048
CMO Comm 2013-Ccre12 Mtg Tr Mtg Pass Thru Ctf	4.76%	10/10/2046	160,000	164,793	165,359
CMO Comm Mtg Tr	2.90%	2/10/2037	525,000	540,734	530,632
CMO Credit Suisse Mortgage Trust	3.95%	9/15/2037	1,190,000	1,259,638	1,252,102
CMO Csmc	2.76%	5/15/2036	2,940,000	2,940,000	2,928,670
CMO Csmc	1.84%	7/25/2047	1,057,897	1,057,897	1,054,635
CMO Csmc 2018-J1 Tr	3.50%	2/25/2048	59,191	57,149	60,101
CMO Csmc 2021-Nqm3 Tr Csmc 2021-Nqm3 M1 Var Rt Beo	2.32%	4/25/2066	117,000	116,997	114,987
CMO Csmc 2021-Rpl3 Tr CI M-3 Var 01-25-2060	3.88%	1/25/2060	69,000	72,093	74,407
CMO Cwalt Inc 2005-	0.60%	5/25/2035	68,097	68,097	57,560
CMO Cwmbms Inc	0.70%	5/25/2035	209,212	209,212	173,991
CMO Dbgs	4.20%	10/15/2051	955,000	1,083,179	1,051,163
CMO FNMA	3.45%	1/1/2029	70,000	71,864	77,618
CMO FNMA	3.07%	4/25/2048	6,900,000	7,546,875	7,575,940
CMO Freddie Mac	1.95%	2/25/2050	817,410	809,236	820,231
CMO Fremf 20	3.96%	11/25/2047	5,875,000	6,489,351	6,214,878
CMO Fremf 2012-K23 Mtg Tr Mltifam Mtg Passthru	3.78%	10/25/2045	5,550,000	5,761,543	5,640,504
CMO Fremf 2013-K35 Mtg Tr Mltifam Mtg Passthru Ctf	3.93%	12/25/2046	5,200,000	5,580,859	5,427,457
CMO Fremf Mortgage Trust	4.37%	12/25/2046	6,460,771	6,648,201	6,794,658
CMO Fremf Mtg Tr	3.62%	11/25/2045	4,759,000	4,973,012	4,853,171



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CMO Fresb 2016-Sb25 Mtg Tr Mltifam Mtg Passthru Ctf	0.79%	10/25/2036	4,235,630	4,287,207	4,227,844
CMO Fresb 2018-Sb49 Mtg Tr Mltifam Mtg Pass Thru Ctf	2.66%	3/25/2038	12,786,335	12,274,850	12,985,034
CMO GS Mtg Secs Corp Tr 2018-Srp5 Coml Mtg Passthru Ctf	1.66%	9/15/2031	2,963,371	2,963,371	2,693,362
CMO GS Mtg Secs Tr 2013-Gcj16 Coml Mtg Passthru Ctf	5.16%	11/10/2046	340,000	350,177	353,451
CMO GS Mtg Secs Tr 2020-G	3.41%	2/13/2053	3,500,000	3,604,990	3,684,089
CMO J P Morgan Chase Coml Mtg Secs	4.12%	5/15/2045	1,000,000	1,055,625	1,006,791
CMO J P Morgan Mtg	3.00%	12/25/2050	114,636	118,218	116,016
CMO J P Morgan Mtg	3.50%	6/25/2050	0	-	-
CMO JP Morgan Mtg	3.27%	7/25/2050	182,924	190,813	187,029
CMO JP Morgan Mtg	2.86%	12/25/2051	86,016	88,232	87,240
CMO JPMBB Coml Mtg Secs Tr 2013-	4.89%	1/15/2047	190,000	193,458	199,570
CMO JPMCC Coml Mtg Secs Tr 2016-Jp4 Comlmtg Passthru Ctf	4.05%	12/15/2049	150,000	155,766	157,834
CMO JPMORGAN Chase Bk Natl Assn	1.85%	3/25/2051	136,626	136,626	137,690
CMO Kndr	1.46%	8/15/2038	565,000	565,000	562,168
CMO La Hipotecaria Panamanian Mtg	3.51%	11/24/2042	1,473,736	1,534,528	1,534,527
CMO La Hipotecaria Panamanian Mtg 2007-1 Tr Ctf	4.50%	12/23/2036	1,275,077	1,273,882	1,279,159
CMO Legacy Mtg Asset	3.25%	11/25/2059	2,440,477	2,439,261	2,447,429
CMO Legacy Mtg Asset	2.25%	7/25/2067	550,534	550,670	547,730
CMO Life	0.99%	3/15/2038	375,000	375,586	371,236
CMO Mastr Specialized Ln Tr	7.00%	8/25/2034	37,554	37,352	34,049
CMO Merrill Lynch Mtg Invs Inc	2.68%	12/25/2032	28,641	28,171	20,280
CMO Mhp Coml Mtg Tr	1.01%	7/15/2038	300,000	300,000	298,871
CMO Mill City Mtg Ln Tr	3.56%	11/25/2058	40,000	40,903	41,603
CMO MI-Cfc Coml Mtg Tr	5.45%	8/12/2048	309,160	274,288	146,799
CMO MI-Cfc Coml Mtg Tr	5.45%	8/12/2048	10,886	9,596	5,169
CMO Morgan Stanley Bk Amer Merrill Lynch Tr Coml Mtg	4.11%	11/15/2052	1,030,000	1,149,174	1,111,751
CMO Mortgageit Tr	0.70%	8/25/2035	188,027	161,800	186,908
CMO Msg III Securitization Tr	0.84%	6/25/2054	2,240,000	2,240,000	2,238,374
CMO New Residential Mtg 19-6A Mtg Backed	4.00%	9/25/2059	976,668	1,083,415	1,047,246
CMO New Residential Mtg Ln	1.52%	11/27/2056	499,879	499,879	493,679
CMO New Residential Mtg Ln	2.75%	7/25/2059	454,548	472,730	462,889
CMO Oaktown RE VI Ltd	2.10%	10/25/2033	192,000	194,400	193,074
CMO Regal Tr IV	1.73%	9/29/2031	5,243	5,196	5,184
CMO SBA Gtd Dev Partn Ctf 2004-20 Lpartn Ctf	4.87%	12/1/2024	24,535	24,578	25,314
CMO Sequoia Mtg	3.50%	11/25/2044	110,812	112,457	110,879
CMO Sequoia Mtg Tr 2021-1 25/03/2051 Var Rt Beo	2.50%	3/25/2051	4,863,255	4,910,961	4,862,374
CMO Sequoia Mtg Tr 2021-2 21-2	2.55%	4/25/2051	196,328	185,776	185,051
CMO Small Business Admin Gtd Dev	3.21%	9/1/2030	393,637	411,075	408,331

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CMO Small Business Admin Gtd Dev Partn Ctf 2004-20 G Partn Ctf	5.19%	7/1/2024	172,925	180,997	178,508
CMO Structured Adj Rate Mtg Ln Tr	2.46%	1/25/2035	14,259	8,377	14,290
CMO Towd Pt He Tr	2.50%	2/25/2063	195,000	197,963	193,800
CMO Verus Securitization Tr	5.50%	3/25/2060	160,000	172,600	166,708
CMO Vista Pt Securitization	4.15%	3/25/2065	185,000	195,370	188,523
CMO Wamu Mtg Pass-Through Ctfs	0.82%	7/25/2045	1,780,879	1,762,235	1,771,246
CMO Wamu Mtg Pass-Thru	0.68%	10/25/2045	761,093	744,920	762,463
CMO Wamu Mtg Pass-Thru Ctfs 2005-Ar8 Cl 1-A-1A Reg	0.64%	7/25/2045	424,751	422,017	420,502
CMO Wells Fargo Coml Mtg	2.58%	9/15/2031	1,750,000	1,737,334	1,737,864
CMO Wells Fargo Coml Mtg	4.44%	9/15/2061	1,400,000	1,446,211	1,595,414
CMO Wells Fargo Coml Mtg Tr 2017-R	3.84%	1/15/2060	225,000	231,732	241,593
CMO Wells Fargo Commercial Mtg Tst 2013-L	4.31%	7/15/2046	30,000	31,153	29,779
CMO Wf RBS Coml Mtg Tr	3.80%	11/15/2047	1,250,000	1,188,379	1,176,157
CMO WFRBS Coml Mtg	4.15%	8/15/2046	800,000	873,062	826,824
CMO WFRBS Coml Mtg	4.72%	3/15/2047	915,000	967,141	949,674
CMO WFRBS Coml Mtg Tr	5.00%	9/15/2046	2,100,000	2,097,742	2,092,525
CMO WFRBS Coml Mtg Tr	4.72%	3/15/2047	180,000	200,468	186,821
Cmonew Residential Mtg Ln 2017-3A Mtg Backed	4.00%	4/25/2057	1,510,319	1,559,761	1,582,967
CNO Finl Group Inc	5.25%	5/30/2029	2,080,000	2,445,489	2,390,661
CNX Midstream Part LP	4.75%	4/15/2030	400,000	400,000	398,500
Coca Cola Co	3.38%	3/25/2027	200,000	227,440	216,170
Coca Cola Co	1.45%	6/1/2027	530,000	531,807	527,254
Coca Cola Co	3.45%	3/25/2030	375,000	433,511	415,571
Coca Cola Co	2.25%	1/5/2032	4,700,000	4,696,099	4,782,545
Coca Cola Co	2.60%	6/1/2050	230,000	226,190	225,487
Coca Cola Cons Inc	3.80%	11/25/2025	100,000	111,298	107,840
Coca-Cola Co/The	3.00%	3/5/2051	160,000	157,019	170,014
Cold Storage Tr	1.01%	11/15/2037	1,916,832	1,917,139	1,915,096
Colgate Energy Partners III LLC	7.75%	2/15/2026	1,320,000	1,306,404	1,425,600
Colgate Energy Partners III LLC SR	5.88%	7/1/2029	575,000	585,062	592,250
Columbia / HCA	7.69%	6/15/2025	2,505,000	2,816,628	2,959,877
Columbia / HCA	7.50%	11/15/2095	840,000	369,600	1,224,300
Columbia / HCA Healthcare Corp Medium Term Book Entry # Tr 15	7.58%	9/15/2025	1,195,000	1,309,735	1,404,125
Columbia/Hca Healthcare Corp	7.05%	12/1/2027	390,000	437,288	477,750
Columbia/Hca Healthcare Corp	8.36%	4/15/2024	500,000	573,281	570,000
Comcast Corp	3.95%	10/15/2025	780,000	792,496	851,930
Comcast Corp	3.15%	3/1/2026	460,000	472,591	490,673
Comcast Corp	3.30%	4/1/2027	2,000,000	2,163,500	2,150,975
Comcast Corp	1.95%	1/15/2031	10,760,000	10,863,329	10,555,029
Comcast Corp	5.65%	6/15/2035	190,000	193,865	251,654
Comcast Corp	3.25%	11/1/2039	60,000	61,080	63,470
Comcast Corp	3.97%	11/1/2047	385,000	356,886	444,838
Comcast Corp	4.00%	11/1/2049	343,000	270,937	398,873

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Comcast Corp	2.80%	1/15/2051	180,000	167,566	174,129
Comcast Corp	2.94%	11/1/2056	135,000	126,135	129,157
Comcast Corp New	4.15%	10/15/2028	2,350,000	2,352,901	2,669,920
Comcast Corp New	4.25%	10/15/2030	270,000	269,458	311,911
Comcast Corp New	3.75%	4/1/2040	50,000	55,077	56,123
Comcast Corp New	3.40%	7/15/2046	70,000	75,592	74,405
Comcast Corp New	4.00%	3/1/2048	80,000	90,458	92,467
Comcast Corp New	2.89%	11/1/2051	210,000	199,559	203,904
Comcast Corp New Fixed	3.30%	4/1/2027	210,000	237,285	225,852
Comcast Corp New Fixed	3.40%	4/1/2030	300,000	299,469	327,738
Coml Cr Group Inc	7.88%	2/1/2025	150,000	190,329	177,297
Comm	4.42%	12/10/2047	1,140,000	1,137,837	1,163,817
Comm 2013-Ccre12	4.30%	10/10/2046	190,000	195,687	196,226
Comm 2013-Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl C Var Rate	5.07%	10/10/2046	90,000	91,644	89,067
Commonspirit Hlth	3.82%	10/1/2049	3,105,000	3,404,713	3,522,674
Commscope Fin LLC	8.25%	3/1/2027	821,000	830,243	843,036
Compass Group Diversified Hldgs LLC	5.25%	4/15/2029	2,300,000	2,304,250	2,409,250
Compass Group Diversified Hldgs LLC SR	5.00%	1/15/2032	800,000	800,000	820,000
Compass Minerals International Inc	6.75%	12/1/2027	1,910,000	1,942,528	2,022,365
Compass Minerals Intl Inc	4.88%	7/15/2024	800,000	790,625	818,000
Comstock Res Inc	6.75%	3/1/2029	950,000	959,000	1,029,106
Comwith Edison Co	5.90%	3/15/2036	5,943,000	6,117,269	8,157,342
Conagra Brands Inc	5.30%	11/1/2038	2,455,000	3,020,924	3,113,890
Conagra Brands Inc	5.40%	11/1/2048	100,000	138,995	135,110
Conocophillips	3.75%	10/1/2027	170,000	179,290	186,469
Conocophillips	4.30%	8/15/2028	590,000	593,056	663,123
Cons Edison Co Ny	5.30%	3/1/2035	880,000	876,999	1,095,437
Conseco Financial Corp	8.10%	7/15/2026	2,774	-	3
Consolidated Edison Co N Y Inc	3.35%	4/1/2030	180,000	179,590	193,761
Consolidated Edison Co Ny Inc	3.35%	4/1/2030	55,000	54,875	59,205
Consolidated Edison Co Ny Inc	3.95%	4/1/2050	140,000	139,073	160,513
Constellium SE	3.75%	4/15/2029	1,000,000	977,500	983,895
Consumers Energy	4.35%	4/15/2049	125,000	167,388	157,192
Continental Airls Pass Thru	5.98%	4/19/2022	306,419	306,419	309,919
Continental Res Inc	5.75%	1/15/2031	330,000	403,850	388,615
Continental Resources	2.27%	11/15/2026	200,000	200,000	198,500
Contl Res Inc	4.50%	4/15/2023	250,000	259,801	257,618
Contl Res Inc	3.80%	6/1/2024	290,000	289,629	302,605
Contl Res Inc	4.38%	1/15/2028	1,595,000	1,661,384	1,724,275
Contl Res Inc	4.90%	6/1/2044	1,900,000	2,167,069	2,105,675
Corevest Amern	2.71%	12/15/2052	200,000	195,562	193,722
Corevest Amern Fin	4.71%	5/15/2052	156,000	171,600	168,385
Costco Wholesale Corp New	1.60%	4/20/2030	480,000	479,777	465,499
Costco Whsl Corp	1.38%	6/20/2027	850,000	852,625	844,024

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Coterra Energy Inc	4.38%	3/15/2029	1,020,000	1,062,842	1,140,680
Coterra Energy Inc Coterra Energy Inc	4.38%	6/1/2024	220,000	221,630	232,694
Coterra Energy Inc SR	3.90%	5/15/2027	990,000	983,135	1,064,530
Coty Inc	5.00%	4/15/2026	2,500,000	2,607,844	2,575,075
Credit Accep Corp Mich SR	5.13%	12/31/2024	1,025,000	1,026,250	1,050,625
Credit Acceptance Corporation	6.63%	3/15/2026	2,165,000	2,165,938	2,253,419
Credit Suisse Mortgage Trust	1.06%	12/15/2030	2,090,000	2,090,000	2,089,798
Crowley Conro LLC	4.18%	8/15/2043	505,402	505,402	587,284
Crown Castle Intl	3.10%	11/15/2029	175,000	190,204	182,811
Crown Castle Intl Corp	4.30%	2/15/2029	4,800,000	5,548,509	5,362,518
Crown Castle Intl Corp	2.90%	4/1/2041	5,000,000	4,984,710	4,882,840
Csail 2015	4.12%	8/15/2048	1,750,000	1,854,248	1,800,235
CSC Hldgs LLC	6.50%	2/1/2029	700,000	700,000	749,000
CSC Hldgs LLC SR	5.75%	1/15/2030	1,600,000	1,615,843	1,594,000
Csmc	2.00%	10/25/2060	721,344	737,073	720,697
Csmc 2021	2.00%	1/25/2060	3,996,375	4,057,863	4,016,242
Csmc 2021-Nqm5 Tr	1.35%	5/25/2066	516,604	516,598	508,087
Csmc 2021-Rpl3 Tr	2.00%	1/25/2060	1,074,722	1,091,258	1,080,065
Csmc 2021-Rpl4 Tr	1.80%	12/27/2060	511,894	511,892	511,804
CSX Corp	2.60%	11/1/2026	4,950,000	4,521,236	5,162,294
CSX Corp	6.15%	5/1/2037	180,000	257,524	252,800
Ctr Partnership LP / Caretrust Cap SR	3.88%	6/30/2028	850,000	853,262	867,000
Cvr Partners Lp/Cvr Nitrogen Fin Corp	6.13%	6/15/2028	415,000	415,000	437,825
CVS Caremark Corp	6.04%	12/10/2028	5,897,071	6,291,551	6,724,066
CVS Health Corp	6.94%	1/10/2030	1,808,478	2,020,036	2,143,972
CVS Health Corp	2.75%	12/1/2022	1,870,000	1,867,401	1,895,976
CVS Health Corp	3.63%	4/1/2027	1,200,000	1,293,871	1,302,919
CVS Health Corp	4.30%	3/25/2028	3,989,000	4,470,479	4,479,687
CVS Health Corp	3.75%	4/1/2030	400,000	399,108	438,961
CVS Health Corp	4.78%	3/25/2038	1,540,000	1,872,086	1,882,170
CVS Health Corp	4.13%	4/1/2040	180,000	176,965	207,187
CVS Health Corp	5.13%	7/20/2045	350,000	349,326	456,331
CVS Health Corp	5.05%	3/25/2048	1,150,000	1,286,846	1,508,455
CVS Health Corp	4.25%	4/1/2050	30,000	29,995	36,388
CVS Health Corporation	2.13%	9/15/2031	2,010,000	1,997,317	1,970,688
CVS Pass Thru Tr	5.88%	1/10/2028	172,573	171,392	195,230
CWHEQ Home Equity Ln	0.23%	4/15/2037	1,465,613	1,325,647	1,394,492
Cwt Travel Group Inc	8.50%	11/19/2026	563,000	3,517,430	573,348
Danaher Corp	2.80%	12/10/2051	390,000	393,319	386,642
Darling Ingredients Inc	5.25%	4/15/2027	2,025,000	2,121,618	2,090,812
Dave & Busters Inc	7.63%	11/1/2025	748,000	748,000	797,555
Davita Inc	4.63%	6/1/2030	500,000	508,750	511,875
Davita Inc	3.75%	2/15/2031	600,000	571,125	583,500
Dbausch Health Companies Inc. (Fka Valeant Pharma Intl, Inc.) 11-	0.00%	11/27/2025	705,483	701,073	700,925

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Dcp Mid Stream Operating	6.45%	11/3/2036	120,000	126,000	156,900
Dealer Tire Llc/Dt Issuer LLC	8.00%	2/1/2028	1,020,000	1,045,669	1,061,738
Dealer Tire, LLC B1 12-12-2025	0.00%	12/12/2025	1,568,000	1,564,080	1,565,648
Deere & Co	3.75%	4/15/2050	530,000	587,251	628,326
Deere & Co Fixed	3.10%	4/15/2030	100,000	99,811	107,880
Default Mut Fd Fee Tr Xii	9.55%	12/31/2040	2,245,344	550,109	449
Dell Intl L L C/Emc Corp	3.45%	12/15/2051	1,650,000	1,649,390	1,586,669
Delta Air Lines Inc	2.90%	10/28/2024	200,000	198,252	203,957
Delta Air Lines Inc	3.75%	10/28/2029	4,000,000	4,029,320	4,103,074
Delta Air Lines Inc	2.00%	12/10/2029	2,843,805	2,879,688	2,782,045
Delta Air Lines Pass Thru Tr 2015-1Aa	3.63%	7/30/2027	1,297,899	1,312,500	1,364,152
Delta Air Lines/Skymiles	4.75%	10/20/2028	1,830,000	2,042,755	1,999,591
Dentsply Sirona	3.25%	6/1/2030	1,300,000	1,357,171	1,374,501
Devon Energy Corp	5.85%	12/15/2025	750,000	755,860	857,917
Devon Energy Corp	5.25%	10/15/2027	1,286,000	1,323,725	1,356,658
Devon Energy Corp	5.88%	6/15/2028	6,282,000	6,801,450	6,805,271
Devon Energy Corp	5.60%	7/15/2041	720,000	722,585	905,355
Devon Energy Corp	4.75%	5/15/2042	20,000	17,957	23,218
Devon Energy Corp Fixed	5.00%	6/15/2045	860,000	850,693	1,042,600
Diamondback Energy	3.25%	12/1/2026	30,000	30,952	31,657
Diamondback Energy Inc	3.50%	12/1/2029	270,000	275,922	286,311
Diamondback Energy Inc	4.40%	3/24/2051	1,465,000	1,637,464	1,685,103
Diebold Nixdorf	9.38%	7/15/2025	1,505,000	1,647,408	1,620,494
Directv Financing, LLC Beo	0.00%	8/2/2027	1,466,250	1,456,475	1,466,675
Directv Holdings/Fing	5.88%	8/15/2027	2,800,000	2,854,100	2,865,324
Discovery Communications LLC	5.30%	5/15/2049	3,500,000	3,504,725	4,396,044
Discovery Communications LLC	4.00%	9/15/2055	1,660,000	1,656,385	1,746,202
Dish DBS Corp	5.88%	7/15/2022	1,000,000	1,015,510	1,016,250
Dish DBS Corp	5.88%	11/15/2024	75,000	67,203	76,976
Dish DBS Corp	7.75%	7/1/2026	2,205,000	2,146,457	2,326,275
Dish DBS Corp	5.13%	6/1/2029	270,000	269,130	245,700
Dish DBS Corp Secd	5.25%	12/1/2026	160,000	160,000	162,464
Dish Network Corp	2.38%	3/15/2024	2,020,000	1,853,002	1,934,150
Dish Network Corp	3.38%	8/15/2026	1,500,000	1,397,885	1,419,830
Disney Walt Co	6.15%	2/15/2041	1,440,000	2,116,865	2,125,242
Disney Walt Co SR	6.65%	11/15/2037	180,000	215,444	267,337
Dividend Solar Lns	4.25%	12/20/2038	1,977,138	1,976,913	2,099,388
Dollar Gen Corp	3.50%	4/3/2030	200,000	219,672	216,337
Dolp Tr 2021	2.96%	5/10/2041	5,040,000	5,399,906	5,272,939
Dominion Energy Gas Hldgs LLC	3.00%	11/15/2029	100,000	106,412	102,712
Dominion Res Inc	6.30%	3/15/2033	3,555,000	4,420,433	4,667,614
Dominion Res Inc	5.25%	8/1/2033	270,000	350,093	330,903
Dominion Res Inc	7.00%	6/15/2038	150,000	217,540	217,793
Dow Chem Co	7.38%	11/1/2029	100,000	138,772	134,654
Dowdupont Inc	4.49%	11/15/2025	145,000	164,575	160,291

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Dowdupont Inc	5.42%	11/15/2048	1,890,000	2,611,332	2,647,213
Dpl Inc	4.13%	7/1/2025	1,500,000	1,500,000	1,568,085
Dr Auto	0.65%	7/15/2025	260,000	260,010	259,606
Dr Auto	0.00%	5/15/2026	2,250,000	2,249,980	2,217,778
Driven Brands Fdg	3.79%	7/20/2050	854,187	874,780	885,548
Driven Brands Fdg LLC	2.79%	10/20/2051	2,000,000	1,993,906	1,966,034
Dt Midstream Inc	4.13%	6/15/2029	345,000	345,000	353,194
Dt Midstream Inc	4.38%	6/15/2031	750,000	750,000	780,000
DTE Elec Co	3.25%	4/1/2051	2,000,000	2,139,300	2,158,882
Duke Energy	2.62%	7/1/2041	2,435,000	2,434,949	2,480,291
Duke Energy Corp	3.25%	1/15/2082	1,650,000	1,647,605	1,609,697
Duke Energy Fla	2.50%	12/1/2029	265,000	275,473	272,592
Duke Energy Fla	3.11%	9/1/2038	1,025,000	1,095,725	1,091,347
Duke Energy Fla Proj Fin LLC	2.54%	9/1/2031	6,165,000	6,097,187	6,349,364
Duke Energy Ohio Inc	3.65%	2/1/2029	650,000	649,340	703,271
Duke Rlty Ltd	4.00%	9/15/2028	2,175,000	2,438,520	2,429,951
Duke Univ	2.68%	10/1/2044	4,300,000	4,411,456	4,336,290
Duke Univ	4.08%	10/1/2048	3,385,000	4,296,312	4,153,230
Duke Univ Hlth Sys	3.92%	6/1/2047	6,005,000	6,101,024	7,158,718
E Trade Finl Corp	4.50%	6/20/2028	100,000	114,312	112,586
Eaton Corp Ohio	4.15%	11/2/2042	380,000	382,949	445,480
Ebay Inc	4.00%	7/15/2042	3,500,000	2,941,652	3,911,561
Ebay Inc	3.65%	5/10/2051	155,000	154,859	169,190
Ebay Inc 4	4.00%	7/15/2042	2,195,000	2,436,423	2,453,108
Ecolab Inc	4.80%	3/24/2030	2,000,000	2,451,859	2,404,356
Edgewellpers Care Co	4.13%	4/1/2029	1,680,000	1,680,000	1,692,600
Edgewellpers Care Co SR	5.50%	6/1/2028	1,065,000	1,065,000	1,130,040
Elanco Animal Health Inc Corp	6.40%	8/28/2028	1,635,000	1,916,655	1,896,600
Elpaso Energy Corp Medium Term Nts Book Tr 4	7.80%	8/1/2031	1,399,000	1,349,269	1,991,591
Emergent Biosolutions Inc SR	3.88%	8/15/2028	850,000	813,875	815,804
Emory Univ	1.57%	9/1/2025	450,000	465,960	447,891
Enable Midstream	3.90%	5/15/2024	8,750,000	9,376,325	9,138,088
Enable Midstream	4.95%	5/15/2028	1,070,000	885,381	1,187,612
Enable Midstream Partners LP	4.40%	3/15/2027	1,750,000	1,372,058	1,889,438
Encino Acqstn Partners Hldgs LLC	8.50%	5/1/2028	2,640,000	2,644,500	2,742,300
Encompass Health Corp	4.75%	2/1/2030	2,085,000	2,070,000	2,147,550
Encompass Hlth	4.50%	2/1/2028	1,000,000	998,625	1,028,750
Encompass Hlth	4.63%	4/1/2031	600,000	600,000	610,500
Endeavor Energy Resource	6.63%	7/15/2025	480,000	480,000	507,854
Endo Designated Activity Co	9.50%	7/31/2027	750,000	562,836	763,440
Energy Transfer	7.60%	2/1/2024	460,000	533,384	505,610
Energy Transfer	2.90%	5/15/2025	250,000	249,810	258,061
Energy Transfer	4.95%	6/15/2028	190,000	200,836	213,890
Energy Transfer	5.25%	4/15/2029	2,185,000	2,494,816	2,504,756

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Energy Transfer	3.75%	5/15/2030	1,390,000	1,410,512	1,474,344
Energy Transfer	7.50%	7/1/2038	215,000	254,120	296,937
Energy Transfer	5.15%	2/1/2043	2,000,000	1,813,860	2,211,365
Energy Transfer	6.25%	4/15/2049	1,180,000	1,518,443	1,546,031
Energy Transfer LP	6.75%	12/31/2099	460,000	465,462	460,000
Ennymac Finl Svcs Inc New	4.25%	2/15/2029	700,000	670,875	672,980
Ennymac Finl Svcs Inc New	5.75%	9/15/2031	800,000	800,000	808,000
Enpro Inds Inc Corp	5.75%	10/15/2026	1,205,000	1,192,875	1,260,197
Entergy La LLC	5.00%	7/15/2044	1,640,000	1,811,257	1,783,418
Entergy La LLC 1St Mtg Bd	4.44%	1/15/2026	5,964,000	6,075,101	6,513,433
Enterprise Prods	3.90%	2/15/2024	400,000	424,408	420,073
Enterprise Prods	4.15%	10/16/2028	1,420,000	1,456,716	1,595,396
Enterprise Prods	2.80%	1/31/2030	470,000	480,844	490,516
Enterprise Prods	7.55%	4/15/2038	100,000	145,023	149,272
Enterprise Prods	4.85%	3/15/2044	90,000	104,239	108,631
Enterprise Prods	4.20%	1/31/2050	240,000	258,317	269,995
Enterprise Prods	3.70%	1/31/2051	280,000	281,575	294,835
Enterprise Prods	3.95%	1/31/2060	160,000	165,668	173,454
Enterprise Prods Oper LLC	4.80%	2/1/2049	60,000	69,243	73,262
Enterprise Products Oper LP	3.13%	7/31/2029	9,100,000	9,101,365	9,672,039
EOG Res Inc	4.15%	1/15/2026	380,000	406,742	415,288
EOG Res Inc	4.38%	4/15/2030	120,000	119,952	138,800
EOG Res Inc	3.90%	4/1/2035	370,000	422,873	419,988
EOG Res Inc	4.95%	4/15/2050	170,000	171,067	230,464
Epr Pptys	4.75%	12/15/2026	7,096,000	7,515,016	7,587,450
Eqm Midstream Partners LP SR	6.00%	7/1/2025	660,000	662,750	717,750
Eqm Midstream Partners LP SR	6.50%	7/1/2027	595,000	595,000	666,400
Eqm Midstream Partners LP SR	4.50%	1/15/2029	495,000	495,000	514,800
Eqt Corp	3.00%	10/1/2022	430,000	425,719	434,300
Eqt Corp	6.63%	2/1/2025	1,370,000	1,213,712	1,544,675
Eqt Corp	3.13%	5/15/2026	10,000	10,285	10,265
Eqt Corp	3.90%	10/1/2027	2,070,000	2,185,304	2,222,683
Eqt Corp	3.63%	5/15/2031	300,000	318,701	311,250
Eqt Corporation	5.00%	1/15/2029	140,000	159,577	155,050
Ershing Rd Dev Co LLC IRS Fac Ls Nts	0.57%	9/1/2026	507,749	466,195	493,542
Estee Lauder Cos	5.75%	10/15/2033	620,000	731,817	814,301
Ethiopian Leasing	1.51%	10/3/2024	206,250	200,273	207,836
Ethiopian Leasing	2.65%	5/12/2026	375,137	375,137	387,113
Etsmart Inc/Petsmart Fin Corp	7.75%	2/15/2029	1,195,000	1,225,150	1,298,069
Everarc Escrow S Ar L Beo	5.00%	10/30/2029	1,750,000	1,754,078	1,751,295
Everbank Mtg Ln Tr	3.50%	2/25/2048	486,311	480,232	492,184
Exelon Corp	4.05%	4/15/2030	1,485,000	1,662,279	1,651,499
Exelon Corp	5.63%	6/15/2035	130,000	118,551	165,524
Exeter Automobile	1.96%	1/17/2028	190,000	189,987	189,497

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Exeter Automobile Receivables Tr Asset Backed	1.40%	4/15/2027	200,000	199,965	197,868
Exide Global Hldg Neth C V	10.75%	10/26/2024	895,000	716,000	849,355
Expedia Group Inc	4.63%	8/1/2027	100,000	109,948	111,427
Expedia Group Inc	2.95%	3/15/2031	1,520,000	1,541,526	1,519,516
Export Import Bk United States Washingto	1.82%	5/3/2025	292,757	265,529	296,528
Exxon Mobil Corp	2.40%	3/6/2022	7,100,000	7,120,731	7,100,390
Exxon Mobil Corp	2.99%	3/19/2025	1,280,000	1,322,189	1,345,707
Exxon Mobil Corp	3.04%	3/1/2026	720,000	720,481	762,061
Exxon Mobil Corp	3.48%	3/19/2030	490,000	490,000	537,125
Exxon Mobil Corp	4.11%	3/1/2046	240,000	242,907	281,425
Exxon Mobil Corp	3.45%	4/15/2051	165,000	181,261	179,477
Exxon Mobil Corp Fixed	1.57%	4/15/2023	50,000	50,211	50,568
Exxon Mobil Corp Fixed	4.33%	3/19/2050	60,000	72,840	73,933
Fair Isaac	5.25%	5/15/2026	940,000	943,412	1,032,825
Fed Express Corp	6.72%	1/15/2022	258,063	280,351	258,300
Fedex Corp	3.25%	4/1/2026	3,310,000	3,139,080	3,532,062
Fedex Pass Thru	1.88%	8/20/2035	2,839,582	2,839,582	2,798,753
Ferrellgas Escrow Llc/Fg	5.88%	4/1/2029	2,125,000	2,075,081	2,057,446
Fid Natl Finl Inc	3.40%	6/15/2030	3,325,000	3,316,887	3,513,649
Fidelity & Guaranty Life Hold. Inc	5.50%	5/1/2025	1,000,000	995,612	1,116,994
Fifth 3Rd Bancorp	8.25%	3/1/2038	125,000	202,569	205,428
Fin Amer	2.00%	12/26/2068	6,707,215	6,789,442	7,406,606
Finance Amer Structured Secs Tr Jr2	2.00%	9/25/2069	7,002,214	6,809,846	7,529,664
First Citizens Bk	4.75%	2/16/2024	510,000	509,866	539,325
Firstenergy Corp	4.75%	3/15/2023	1,120,000	1,098,231	1,164,800
Firstenergy Corp	1.60%	1/15/2026	200,000	200,263	193,500
Firstenergy Corp	4.40%	7/15/2027	1,800,000	1,823,595	1,939,594
Firstenergy Corp	7.38%	11/15/2031	4,390,000	4,883,278	5,923,866
Firstfed Corp	8.11%	5/15/2024	80,358	103,461	907
Firstkey Homes	1.34%	8/17/2037	474,208	474,198	465,230
Firstkey Homes	1.79%	8/17/2038	650,000	649,975	639,092
Firstkey Homes	1.61%	9/17/2038	375,000	374,993	362,547
Firstkey Homes	2.43%	12/17/2038	4,500,000	4,499,852	4,465,044
Fishers Lane	5.48%	8/5/2040	1,700,000	2,193,000	2,079,080
Fishers Lane Assocs LLC	3.67%	8/5/2030	3,865,020	3,885,422	4,128,677
Five Corners Fdg Tr II	2.85%	5/15/2030	3,750,000	3,750,000	3,889,587
Flagship Credit Auto Trust	3.39%	1/16/2024	1,171,537	1,163,767	1,175,841
Flagstar Mtg	3.50%	4/25/2048	116,514	114,839	116,724
Florida Power & Light Company	2.88%	12/4/2051	2,000,000	1,999,180	2,036,577
Florida Pwr & Lt Co	2.85%	4/1/2025	350,000	381,094	365,625
Flpwr & Lt Co	5.63%	4/1/2034	2,620,000	3,508,108	3,478,817
Flpwr & Lt Co	5.95%	2/1/2038	150,000	209,512	209,254
Flpwr & Lt Co 1St Mtg Bd	5.96%	4/1/2039	104,000	148,534	147,909
Fluor Corp	4.25%	9/15/2028	800,000	803,000	839,000

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Focus Brands Fdg Llc/Carvel Fdg LLC	5.18%	10/30/2048	552,900	585,037	579,071
Ford Cr Auto Lease	0.47%	5/15/2024	350,000	349,948	347,222
Ford Cr Auto Owner Tr	3.19%	7/15/2031	2,200,000	2,340,938	2,318,278
Ford Cr Floorplan Master	0.98%	9/15/2025	1,025,000	1,025,307	1,020,092
Ford Cr Floorplan Master Owner	4.06%	11/15/2030	1,930,000	1,928,843	2,161,840
Ford Cr Floorplan Master Owner Tr A 19-2	3.25%	4/15/2026	820,000	869,115	855,444
Ford Cr Floorplan Master Owner Tr A 19-4 Asset Backed	2.64%	9/15/2026	3,000,000	3,109,336	3,077,232
Ford Hldgs Inc	9.30%	3/1/2030	1,100,000	1,242,574	1,529,836
Ford Mtr Co	9.00%	4/22/2025	2,100,000	2,535,270	2,567,460
Ford Mtr Co	3.25%	2/12/2032	12,470,000	12,685,898	12,769,280
Ford Mtr Co	4.75%	1/15/2043	180,000	175,561	198,675
Ford Mtr Cr Co LLC	1.49%	3/28/2022	3,250,000	3,248,895	3,248,405
Ford Mtr Cr Co LLC	3.35%	11/1/2022	1,830,000	1,857,432	1,852,875
Ford Mtr Cr Co LLC	4.14%	2/15/2023	500,000	481,250	511,900
Ford Mtr Cr Co LLC	4.38%	8/6/2023	4,340,000	4,303,013	4,515,423
Ford Mtr Cr Co LLC	5.13%	6/16/2025	1,800,000	1,818,900	1,957,500
Ford Mtr Cr Co LLC	3.38%	11/13/2025	6,615,000	6,767,870	6,872,456
Ford Mtr Cr Co LLC	4.39%	1/8/2026	250,000	237,188	269,375
Ford Mtr Cr Co LLC	2.88%	8/10/2026	3,500,000	3,500,000	3,530,625
Ford Mtr Cr Co LLC	2.70%	8/10/2026	850,000	850,000	857,438
Ford Mtr Cr Co LLC	4.13%	8/17/2027	600,000	591,750	647,628
Ford Mtr Cr Co LLC	2.90%	2/16/2028	3,565,000	3,553,250	3,573,912
Ford Mtr Cr Co LLC	4.00%	11/13/2030	1,490,000	1,498,926	1,602,942
Ford Mtr Cr Co LLC Fixed	5.11%	5/3/2029	490,000	542,675	556,762
Forestar Group Inc	3.85%	5/15/2026	850,000	850,000	852,125
Forum Energy Technologies Inc Secd	9.00%	8/4/2025	2,315,991	2,248,942	2,064,161
Fox Corp	5.48%	1/25/2039	550,000	588,290	710,949
Foxtrot Escrow Issuer 1	12.25%	11/15/2026	983,000	966,423	1,104,695
Franklin Resources Inc	2.95%	8/12/2051	4,000,000	3,974,720	3,866,539
Freddie Mac Stacr	1.85%	11/25/2041	195,000	195,000	195,488
Freddie Mac Stacr Remic	0.90%	11/25/2041	2,850,000	2,850,000	2,849,111
Freeport-Mcmoran	3.88%	3/15/2023	20,000	19,202	20,700
Freeport-Mcmoran	4.55%	11/14/2024	40,000	38,500	42,860
Freeport-Mcmoran	5.45%	3/15/2043	480,000	431,800	603,403
Fremf 2013	3.56%	6/25/2045	6,390,000	6,710,539	6,592,765
Fresb	0.79%	11/25/2035	4,060,286	4,115,514	4,056,674
Fresb 2017	3.09%	1/25/2027	2,824,583	2,879,551	2,888,073
Fresb 2018	3.45%	4/25/2038	6,276,865	6,185,524	6,472,609
Fresb 2019	2.13%	5/25/2039	10,924,547	10,976,253	11,019,744
Frontier Communications Corp	5.00%	5/1/2028	150,000	156,000	154,500
Fs Energy & Pwr Fd	7.50%	8/15/2023	5,850,000	5,733,699	6,100,322
Fs Kkr Cap Corp	3.40%	1/15/2026	2,000,000	2,005,340	2,031,963
Fxi Hldgs Inc	7.88%	11/1/2024	671,000	655,014	683,682
Ga Pwr Co	4.30%	3/15/2042	2,100,000	1,924,398	2,397,426

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Gartner Inc	3.75%	10/1/2030	1,000,000	1,000,000	1,022,400
Gates Global LLC	0.00%	3/31/2027	1,588,930	1,533,177	1,584,529
Gatx Corp	3.25%	3/30/2025	7,670,000	7,424,450	8,012,791
Gcat	3.59%	4/25/2065	139,000	144,386	140,574
GCI Fdg I LLC Ast Backed	2.38%	6/18/2046	849,700	849,481	842,382
Gen Dynamics Corp	3.25%	4/1/2025	180,000	199,978	190,332
Gen Dynamics Corp	4.25%	4/1/2040	30,000	35,556	36,727
Gen Mtrs Finl Co	4.25%	5/15/2023	110,000	110,000	114,485
Gen Mtrs Finl Co	5.25%	3/1/2026	3,110,000	3,379,376	3,489,168
Gen Mtrs Finl Co	4.35%	1/17/2027	4,000,000	3,994,200	4,408,932
General Dynamics Corp	3.50%	5/15/2025	65,000	73,028	69,322
General Dynamics Corp	4.25%	4/1/2050	200,000	248,630	255,972
General Elec Cap Corp	6.75%	3/15/2032	1,880,000	2,504,549	2,566,636
General Elec Cap Corp Tranche # Tr 00528	6.75%	3/15/2032	76,000	80,123	103,758
General Elec Co	3.45%	5/1/2027	2,700,000	2,880,349	2,861,023
General Elec Co Var Rt Var	3.53%	12/31/2049	586,000	215,314	583,070
General Motors Financial	3.45%	4/10/2022	110,000	105,663	110,336
General Mtrs Co	5.40%	10/2/2023	200,000	199,792	214,095
General Mtrs Co	6.13%	10/1/2025	350,000	349,646	402,232
General Mtrs Co	6.80%	10/1/2027	2,275,000	2,833,794	2,794,159
General Mtrs Co	6.25%	10/2/2043	840,000	931,186	1,152,534
General Mtrs Finl Co Inc	0.81%	3/8/2024	5,080,000	5,083,588	5,102,479
General Mtrs Finl Co Inc Corp	3.60%	6/21/2030	2,300,000	2,293,307	2,455,313
Genesis Energy LP	8.00%	1/15/2027	1,445,000	1,464,862	1,489,159
Genesis Energy LP	7.75%	2/1/2028	785,000	762,806	790,888
Genesis Energy Lp/Genesis Energy Fin	6.50%	10/1/2025	680,000	664,400	671,500
Genting New York Llc/Genny Cap	3.30%	2/15/2026	1,620,000	1,616,728	1,604,490
Genuine Parts Co	1.88%	11/1/2030	2,500,000	2,316,825	2,348,609
Genworth Mtg Hldgs Inc SR	6.50%	8/15/2025	1,150,000	1,156,681	1,256,375
George Wash Univ	4.13%	9/15/2048	4,008,000	5,065,912	4,869,390
Georgetown Univ	5.06%	4/1/2044	7,600,000	8,451,200	8,109,160
Georgia Pac Corp	7.75%	11/15/2029	110,000	156,191	153,866
Georgia Pwr Co	4.75%	9/1/2040	5,651,000	5,760,644	6,682,635
Georgia Pwr Co	4.30%	3/15/2043	1,155,000	1,337,668	1,318,282
G-Iii Apparel Group Ltd	7.88%	8/15/2025	1,335,000	1,337,925	1,420,433
Gilead Sciences	3.65%	3/1/2026	930,000	927,211	1,002,423
Gilead Sciences	4.75%	3/1/2046	410,000	415,939	521,155
Glatfelter Corp	4.75%	11/15/2029	650,000	650,000	670,312
Global Atlantic Fin Co Sub	4.70%	10/15/2051	1,650,000	1,691,344	1,674,415
Globalpmts Inc	2.90%	5/15/2030	1,725,000	1,756,619	1,758,056
GLP Cap LP	5.25%	6/1/2025	50,000	51,125	54,763
GLP Cap LP	5.30%	1/15/2029	730,000	728,450	828,696
GLP Cap LP / GLP	5.25%	6/1/2025	400,000	369,000	438,101
GLP Cap LP / GLP	5.38%	4/15/2026	460,000	457,623	512,242
GLP Cap LP / GLP Fing II Inc	5.38%	11/1/2023	630,000	585,900	668,556

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
GM Finl Automobile Leasing	0.76%	10/21/2024	875,000	874,840	872,409
GNMA	1.65%	8/16/2048	1,192,946	1,194,825	1,197,850
GNMA Remic	4.65%	7/16/2044	190,777	203,804	194,263
Goldman Sachs	3.20%	2/23/2023	480,000	462,562	492,308
Goldman Sachs	4.00%	3/3/2024	1,160,000	1,155,743	1,230,014
Goldman Sachs	3.50%	1/23/2025	235,000	257,909	247,715
Goldman Sachs	3.50%	4/1/2025	590,000	627,284	624,084
Goldman Sachs	4.25%	10/21/2025	30,620,000	31,863,803	33,406,472
Goldman Sachs	3.50%	11/16/2026	2,080,000	2,083,966	2,217,714
Goldman Sachs	6.75%	10/1/2037	2,815,000	3,787,237	3,999,463
Goldman Sachs	6.25%	2/1/2041	1,910,000	1,912,357	2,783,581
Goldman Sachs	5.15%	5/22/2045	820,000	823,657	1,068,983
Goldman Sachs	4.75%	10/21/2045	290,000	287,344	374,423
Goldman Sachs Cap II Gtd Fixed To Fltg Nor-malpps /06-01-2012 Reg	4.00%	6/1/2043	5,000	4,511	4,900
Goldman Sachs Group Inc	3.81%	4/23/2029	38,035,000	38,966,630	41,404,778
Goldman Sachs Group Inc	4.22%	5/1/2029	1,330,000	1,319,390	1,478,539
Goldman Sachs Group Inc	1.99%	1/27/2032	5,000,000	5,000,000	4,799,313
Goldman Sachs Group Inc	2.38%	7/21/2032	5,750,000	5,834,928	5,668,041
Goldman Sachs Group Inc	3.21%	4/22/2042	90,000	93,945	93,605
Goldman Sachs Group Inc	2.91%	7/21/2042	210,000	212,804	209,396
Goldman Sachs Group Inc Dep Shs	3.80%	12/31/2049	2,750,000	2,811,875	2,736,250
Golub Cap Pt Clo Ltd	1.63%	8/26/2033	1,000,000	1,000,000	1,000,739
Goodyear Tire & Rubber Co	5.25%	7/15/2031	550,000	550,000	597,138
Goodyear Tire & Rubr Co	5.00%	7/15/2029	810,000	815,312	870,102
Graham Hldgs Co	5.75%	6/1/2026	2,900,000	2,938,958	3,012,375
Graphic Packaging Intl LLC SR	3.75%	2/1/2030	500,000	500,000	505,350
Gray Escrow II Inc	5.38%	11/15/2031	1,500,000	1,508,815	1,543,125
Great Lakes Dredge & Dock Corp	5.25%	6/1/2029	1,104,000	1,108,965	1,137,120
Great Outdoors Group LLC Term B-2 Loan 03-06-2028	0.00%	3/6/2028	5,197,598	5,171,610	5,198,690
Group 1 Automotive Inc Group 1	4.00%	8/15/2028	1,150,000	1,154,250	1,145,688
GS Mtg Secs	4.07%	1/10/2047	3,000,000	3,171,680	3,133,157
GS Mtg Secs	3.47%	11/10/2050	7,000,000	7,209,534	7,561,018
GS Mtg Secs Corp	1.26%	5/15/2026	560,000	560,000	556,872
GS Mtg Secs Tr	3.76%	7/10/2048	5,000,000	5,514,258	5,331,788
GS Mtg-Backed Secs Fltg Rt	1.64%	7/25/2044	111,989	110,649	112,780
GT Innovations Inc	4.38%	10/1/2029	1,050,000	1,057,250	1,055,250
Gulfport Energy	8.00%	5/17/2026	2,129,316	6,434,822	2,323,616
H & E Equip Svcs Inc	3.88%	12/15/2028	1,100,000	1,097,500	1,091,750
Halliburton Co	3.80%	11/15/2025	51,000	50,948	54,850
Halliburton Co	4.85%	11/15/2035	100,000	102,426	117,691
Halliburton Co	5.00%	11/15/2045	620,000	659,285	742,951
Hanesbrands Inc SR	4.88%	5/15/2026	250,000	241,825	267,188
Hanover Ins Group Inc	2.50%	9/1/2030	350,000	364,836	348,379

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Harbor Freight Tools USA Inc	0.00%	10/19/2027	613,800	608,869	611,971
Hardees Fdg Llc/Carls Jr Fdg LLC	3.98%	12/20/2050	4,133,250	4,317,875	4,326,380
Harman Intl Inds Inc	4.15%	5/15/2025	215,000	239,471	231,535
Harris Corp	5.05%	4/27/2045	130,000	130,797	170,915
Hartford Finl Svcs	2.80%	8/19/2029	1,775,000	1,841,874	1,842,355
Harvest Midstream I LP	7.50%	9/1/2028	1,495,000	1,515,475	1,599,650
Hasbro Inc	3.50%	9/15/2027	2,350,000	2,531,718	2,535,114
Hasbro Inc	3.90%	11/19/2029	1,495,000	1,648,282	1,649,800
HCA Inc	5.38%	2/1/2025	2,305,000	2,359,356	2,533,195
HCA Inc	5.88%	2/15/2026	4,000,000	4,002,475	4,515,067
HCA Inc	5.25%	6/15/2026	200,000	201,464	225,022
HCA Inc	5.38%	9/1/2026	295,000	295,000	331,506
HCA Inc	4.50%	2/15/2027	130,000	124,475	143,288
HCA Inc	5.63%	9/1/2028	1,050,000	1,042,480	1,226,915
HCA Inc	3.50%	9/1/2030	1,700,000	1,696,750	1,796,688
HCA Inc	7.50%	11/6/2033	3,010,000	3,252,502	4,319,350
HCA Inc	5.50%	6/15/2047	230,000	225,400	301,894
Heaa Stud Ln Tr	0.69%	8/25/2040	1,212,235	1,212,235	1,210,401
Healthsouth Corp	5.13%	3/15/2023	48,000	48,960	48,000
Hershey Co	7.20%	8/15/2027	150,000	206,698	191,817
Hershey Co Fixed	0.90%	6/1/2025	140,000	139,741	138,206
Hess Midstream Operations LP SR	4.25%	2/15/2030	500,000	500,000	496,250
Hewlett Packard Step CPN	6.35%	10/15/2045	1,640,000	2,217,986	2,202,731
High Str Fdg	4.11%	2/15/2028	4,000,000	4,079,440	4,464,626
Highmark Inc	1.45%	5/10/2026	3,250,000	3,245,645	3,179,194
Hilcorp Energy I L	5.75%	2/1/2029	420,000	420,000	432,902
Hilcorp Energy I L	6.00%	2/1/2031	280,000	280,000	288,400
Hillenbrand Inc	5.75%	6/15/2025	625,000	642,662	653,125
Hillenbrand Inc	3.75%	3/1/2031	545,000	545,308	546,362
Hilton Domestic	5.75%	5/1/2028	700,000	702,875	747,894
Hilton Domestic Oper Co Inc	4.88%	1/15/2030	3,685,000	3,848,964	3,938,344
Hilton Domestic Oper Co Inc	4.00%	5/1/2031	2,840,000	2,866,233	2,907,308
Hilton Worldwide Fixed	4.88%	4/1/2027	665,000	690,600	684,950
Hlf Fing Sarl LLC / Herbalife Intl	4.88%	6/1/2029	3,250,000	3,250,000	3,188,900
Hlth Care REIT Inc	4.50%	1/15/2024	875,000	910,991	925,956
Holly Energy Partners Lp/Holly Energy	5.00%	2/1/2028	600,000	599,919	597,750
Hologic Inc	3.25%	2/15/2029	1,900,000	1,897,000	1,900,000
Hologic Inc SR	4.63%	2/1/2028	850,000	858,375	892,500
Home Depot Inc	2.50%	4/15/2027	300,000	318,804	313,054
Home Depot Inc	3.90%	12/6/2028	40,000	47,676	45,079
Home Depot Inc	2.70%	4/15/2030	330,000	328,155	346,595
Home Depot Inc	3.30%	4/15/2040	370,000	377,628	402,227
Home Depot Inc	3.90%	6/15/2047	60,000	65,667	70,336
Home Depot Inc	3.35%	4/15/2050	760,000	801,915	831,977
Home Partners Amer	2.30%	12/17/2026	5,996,479	5,996,420	5,924,266

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Home RE Ltd	3.35%	10/25/2030	51,507	52,215	51,658
Honeywell Intl Inc	1.35%	6/1/2025	340,000	339,966	341,504
Howard Hughes Corp	4.13%	2/1/2029	1,500,000	1,503,750	1,520,025
Howard Hughes Corp	4.38%	2/1/2031	600,000	600,125	606,000
Howard Hughes Corp SR	4.13%	2/1/2029	500,000	500,000	506,675
HP Inc	1.45%	6/17/2026	4,000,000	3,992,320	3,923,004
HP Inc	2.65%	6/17/2031	4,650,000	4,628,994	4,589,461
Hughes Satellite	5.25%	8/1/2026	1,960,000	1,900,575	2,143,750
Hughes Satellite	6.63%	8/1/2026	1,550,000	1,520,385	1,734,838
Humana Inc	4.50%	4/1/2025	90,000	100,999	98,118
Humana Inc	4.95%	10/1/2044	70,000	73,460	90,290
Humana Inc	4.80%	3/15/2047	30,000	31,022	38,125
Humana Inc Fixed	3.95%	3/15/2027	830,000	831,164	907,609
Hyatt Hotels Corp	5.38%	4/23/2025	375,000	381,094	415,833
Hyatt Hotels Corp Step CPN	5.75%	4/23/2030	635,000	640,131	758,153
I/O CMO Bank 2017-Bnk9 Coml Mtg Pass Thru Ctf Cl X-A Var 11-15-2054	0.77%	11/15/2054	19,807,761	1,264,092	752,152
I/O CMO WFRBS Coml Mtg	1.19%	6/15/2045	4,118,731	440,226	3,949
I/O WFRBS Coml Mtg	1.00%	3/15/2047	3,263,629	273,770	52,354
Icahn Enterprises LP	4.38%	2/1/2029	1,500,000	1,488,750	1,462,500
Icahn Enterprises LP / Icahn Enterprise	6.25%	5/15/2026	1,000,000	1,006,339	1,041,250
Icahn Enterprises Lp/Corp	5.25%	5/15/2027	1,450,000	1,456,691	1,489,875
IHS Markit Ltd	5.00%	11/1/2022	3,500,000	3,529,562	3,599,750
IHS Markit Ltd	4.75%	2/15/2025	860,000	869,460	936,325
IHS Markit Ltd	4.25%	5/1/2029	350,000	414,316	398,125
Ii- VI Incorporated B 11-30-2028	0.00%	11/30/2028	710,000	705,600	708,225
Ii-Vi Inc SR	5.00%	12/15/2029	450,000	450,000	459,378
ILFC E-Capital Tr II Bd	3.67%	12/21/2065	460,000	458,456	392,150
Ilgrims Pride Corp	5.88%	9/30/2027	695,000	738,438	733,878
IMS Health Inc SR	5.00%	10/15/2026	1,975,000	2,000,950	2,026,844
In Default Lumbermens Mut Cas Co	0.00%	12/31/2040	615,000	170,662	615
Ineos Quattro Holdings Ltd	0.00%	1/21/2026	179,100	179,200	178,466
Ingersoll-Rand	3.50%	3/21/2026	105,000	104,890	111,402
Innophos Hldgs Inc	9.38%	2/15/2028	1,685,000	1,718,862	1,824,013
Innophos Holdings Inc Trm Ln 02-05-2027	0.00%	2/5/2027	786,000	782,070	782,722
Installed Bldg Prods Inc SR	5.75%	2/1/2028	1,390,000	1,413,772	1,445,600
Intel Corp	3.70%	7/29/2025	150,000	149,776	161,922
Intel Corp	1.60%	8/12/2028	370,000	369,245	365,839
Intel Corp	3.73%	12/8/2047	152,000	126,176	173,733
Intel Corp	4.75%	3/25/2050	260,000	286,338	347,455
Intel Corp SR	3.05%	8/12/2051	180,000	179,402	184,852
Interface Inc	5.50%	12/1/2028	1,295,000	1,324,640	1,356,512
International Business Machs Corp	3.00%	5/15/2024	1,580,000	1,573,964	1,650,780
International Business Machs Corp	3.50%	5/15/2029	200,000	231,002	217,243
International Game Technology	6.25%	1/15/2027	1,745,000	1,772,749	1,954,400

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Interstate Pwr & Lt Co	3.60%	4/1/2029	380,000	436,381	412,936
Intl Fcstone Inc	8.63%	6/15/2025	400,000	399,150	424,000
Intl Game Tech	4.13%	4/15/2026	1,000,000	1,005,900	1,030,070
Intl Lease Fin	5.88%	8/15/2022	195,000	207,921	201,017
Intlpaper Co	7.30%	11/15/2039	1,387,000	2,152,667	2,128,129
Intlpaper Co	4.40%	8/15/2047	1,500,000	1,433,490	1,848,942
Iqvia Inc	5.00%	5/15/2027	1,000,000	1,000,000	1,035,300
Iris Holdings Inc	8.75%	2/15/2026	1,230,000	1,238,000	1,237,688
Iron Mtn Inc New	5.25%	3/15/2028	5,075,000	5,284,344	5,278,000
Istar Inc	5.50%	2/15/2026	4,500,000	4,500,000	4,657,500
ITT Hldgs LLC	6.50%	8/1/2029	550,000	550,000	544,500
J P Morgan Mtg	2.34%	5/25/2045	920,186	918,892	930,011
J P Morgan Mtg	3.50%	10/25/2048	1,173,154	1,186,469	1,181,125
J P Morgan Mtg	3.00%	1/25/2051	164,608	169,598	165,998
J P Morgan Mtg	2.50%	11/25/2051	2,709,925	2,763,276	2,737,129
J P Morgan Mtg Pass Thru	3.06%	10/26/2048	185,524	192,249	190,242
J P Morgan Mtg Tr	3.50%	10/25/2048	568,038	556,943	571,986
J P Morgan Mtg Tr 2017-1 Mtg Passthru Ctf	3.47%	1/25/2047	186,551	189,349	186,986
J P Morgan Mtg Tr 2021-13 Mtg Pass Thru Ctf	3.15%	4/25/2052	190,346	195,420	195,455
Jacobs Entmt Inc Secd	7.88%	2/1/2024	714,000	726,049	728,280
James Hardie Intl	5.00%	1/15/2028	1,600,000	1,540,254	1,664,000
Jane Str Group LLC	4.50%	11/15/2029	150,000	151,500	151,500
Jazz Pharmaceuticals Inc Initial Dollar Beo	0.00%	5/5/2028	1,592,000	1,584,040	1,597,078
Jazz Secs Designated Activity Co	4.38%	1/15/2029	1,600,000	1,600,000	1,656,704
Jbg / Rockville NCI Campus LLC	3.90%	7/15/2023	1,013,077	1,064,743	1,030,097
Jefferies Fin LLC	5.00%	8/15/2028	4,140,000	4,168,502	4,243,500
Jefferies Group	6.25%	1/15/2036	2,500,000	2,515,750	3,318,566
Jefferies Group LLC / Jefferies	7.15%	5/31/2034	82,000	53,505	84,870
Jefferies Group Llc/Jefferies	7.64%	7/31/2037	7,265,000	7,037,969	7,828,038
Jefferies Group Llc/Jefferies Group CA	7.22%	10/31/2037	6,750,000	6,539,062	5,973,750
JGWPT Xxv LLC Ast Backed	4.21%	2/16/2065	1,265,265	1,318,384	1,407,907
JGWPT XXVI LLC	3.84%	10/15/2059	3,174,025	3,253,450	3,489,475
JGWPT XXXII LLC	3.61%	1/17/2073	2,959,238	2,975,733	3,195,378
John Deere Owner	1.10%	8/15/2024	522,027	521,995	523,864
John Sevier Comb Cycle	4.63%	1/15/2042	1,312,863	1,615,589	1,597,557
Johnson & Johnson	0.55%	9/1/2025	310,000	309,662	303,048
Johnson & Johnson	3.63%	3/3/2037	1,200,000	1,186,697	1,379,992
Johnson & Johnson	3.70%	3/1/2046	255,000	291,714	300,569
Johnson & Johnson .9	0.95%	9/1/2027	630,000	629,572	616,590
Johnson CtIs Intl	6.00%	1/15/2036	1,275,000	1,760,199	1,759,962
Joseph T Ryerson & Son Inc	8.50%	8/1/2028	540,000	540,000	587,250
JP Morgan Chase	3.04%	12/15/2036	2,870,000	2,870,000	2,656,270
JP Morgan Chase	1.51%	6/1/2024	1,460,000	1,460,000	1,471,211
JP Morgan Chase	4.13%	12/15/2026	1,742,000	1,912,503	1,922,457

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
JP Morgan Chase	4.20%	7/23/2029	1,030,000	1,028,176	1,153,108
JP Morgan Chase	3.53%	12/31/2049	250,000	249,125	250,928
JP Morgan Mtg	3.50%	9/25/2048	68,002	69,107	68,879
JP Morgan Mtg	3.00%	10/25/2048	62,566	62,840	62,877
JP Morgan Mtg	3.06%	10/26/2048	186,305	194,572	191,876
JP Morgan Mtg	3.50%	5/25/2050	107,129	108,886	108,824
JP Morgan Mtg	2.50%	6/25/2051	367,558	382,490	367,639
JP Morgan Mtg	2.50%	12/25/2051	2,267,143	2,313,903	2,285,652
JP Morgan Mtg Tr	3.50%	9/25/2048	832,025	820,065	842,756
JP Morgan Mtg Tr 2017-2 Mtg	3.67%	5/25/2047	93,772	96,438	94,394
JPMBB Commercial Mortgage Securities Trust	4.23%	7/15/2048	200,000	213,062	214,316
JPMCC Coml Mtg	3.72%	3/15/2050	9,000,000	9,406,406	9,742,485
JPMCC Coml Mtg	3.88%	3/15/2050	700,000	743,121	753,214
JPMCC Coml Mtg Secs Tr	3.14%	8/15/2049	375,000	375,630	389,841
JPMDB Coml Mtg	3.14%	6/15/2049	1,290,000	1,368,861	1,350,717
JPMDB Coml Mtg	3.48%	6/15/2049	350,000	366,488	358,657
JPMORGAN Chase	1.12%	1/15/2023	250,000	251,960	250,065
JPMORGAN Chase	4.02%	12/5/2024	1,510,000	1,510,000	1,592,278
JPMORGAN Chase	4.01%	4/23/2029	30,284,000	33,910,096	33,451,952
JPMORGAN Chase	2.53%	11/19/2041	3,500,000	3,500,000	3,337,914
JPMORGAN Chase	4.95%	6/1/2045	760,000	757,738	992,180
JPMORGAN Chase &	3.63%	5/13/2024	430,000	427,893	455,076
JPMORGAN Chase & Co	3.88%	9/10/2024	495,000	491,764	525,172
JPMORGAN Chase & Co	2.08%	4/22/2026	880,000	880,000	893,547
JPMORGAN Chase & Co	1.58%	4/22/2027	2,500,000	2,500,000	2,471,880
JPMORGAN Chase & Co	4.25%	10/1/2027	210,000	225,044	235,731
JPMORGAN Chase & Co	3.51%	1/23/2029	2,090,000	2,090,000	2,240,580
JPMORGAN Chase & Co	4.45%	12/5/2029	300,000	300,000	340,751
JPMORGAN Chase & Co	2.74%	10/15/2030	23,660,000	24,532,835	24,333,679
JPMORGAN Chase & Co	2.52%	4/22/2031	480,000	480,000	485,650
JPMORGAN Chase & Co	2.96%	5/13/2031	1,140,000	1,168,591	1,181,529
JPMORGAN Chase & Co	2.58%	4/22/2032	5,000,000	5,098,250	5,069,995
JPMORGAN Chase & Co	2.55%	11/8/2032	340,000	340,000	342,761
JPMORGAN Chase & Co	6.40%	5/15/2038	160,000	244,030	233,288
JPMORGAN Chase & Co	5.63%	8/16/2043	2,475,000	3,276,170	3,469,632
JPMORGAN Chase & Co	3.11%	4/22/2051	140,000	140,000	145,206
JPMORGAN Chase & Co C Crf Jpm	3.60%	4/29/2049	5,789,000	5,721,051	5,817,945
JPMORGAN Chase Bk Natl Assn Mtg Reference Nts	3.45%	10/25/2057	65,971	67,786	67,042
Juniper Networks Inc	5.95%	3/15/2041	1,500,000	1,480,350	1,989,553
Kansas City Southn	3.00%	5/15/2023	3,500,000	3,376,195	3,580,558
Kansas City Southn	3.13%	6/1/2026	5,675,000	5,708,847	5,948,098
KB Home	4.00%	6/15/2031	150,000	152,625	155,625
Ken Garff Automotive LLC	4.88%	9/15/2028	1,555,000	1,561,406	1,556,944
Keybank Natl Assn	3.30%	6/1/2025	2,000,000	2,091,400	2,127,629

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Keycorp	2.55%	10/1/2029	2,800,000	2,927,958	2,869,542
Keycorp Cap I Var Rt /07-01-2008 Beo	0.95%	7/1/2028	6,133,000	5,559,906	5,901,906
Keycorp Medium Term	2.25%	4/6/2027	3,150,000	3,146,188	3,203,652
KFC Hldg / Pizza Hut / Taco	4.75%	6/1/2027	1,490,000	1,475,519	1,540,288
Kimco Realty Corp	2.25%	12/1/2031	2,400,000	2,345,424	2,341,382
Kimco Rlty Corp	3.30%	2/1/2025	270,000	273,505	283,883
Kimco Rlty Corp	3.80%	4/1/2027	315,000	355,106	341,029
Kimco Rlty Corp	2.70%	10/1/2030	200,000	208,550	203,188
Kinder Morgan	6.55%	9/15/2040	12,000,000	15,301,338	16,153,052
Kinder Morgan Inc	4.30%	6/1/2025	220,000	237,813	237,834
Kinder Morgan Inc	4.30%	3/1/2028	100,000	109,790	111,201
Kinder Morgan Inc	5.20%	3/1/2048	20,000	23,362	24,781
Kkeystone Pwr Pass Thru Holders Llc/Con Corp 1.06-0	13.00%	6/1/2024	866,883	2,490,871	563,474
Kkr Group Fin Co II LLC	5.50%	2/1/2043	110,000	112,008	147,261
Kla Corp	5.00%	3/15/2049	170,000	219,824	227,306
Kodiak Cdo I Ltd / Kodiak Cdo Inc	3.24%	8/7/2037	427,983	386,254	33,772
Koppers Inc Pa	6.00%	2/15/2025	1,460,000	1,405,892	1,485,535
Korn Ferry	4.63%	12/15/2027	1,035,000	1,041,385	1,066,050
Kraft Foods Group	6.88%	1/26/2039	4,500,000	5,545,302	6,611,790
Kraft Foods Group	6.50%	2/9/2040	790,000	926,675	1,123,218
Kraft Heinz Foods	3.00%	6/1/2026	352,000	334,007	368,323
Kraft Heinz Foods	4.63%	1/30/2029	1,050,000	1,189,529	1,203,930
Kraft Heinz Foods	4.38%	6/1/2046	6,870,000	6,760,224	8,056,087
Kraft Heinz Foods Co Gtd SR	3.88%	5/15/2027	1,225,000	1,225,000	1,323,986
Kroger Co	3.70%	8/1/2027	3,912,000	3,718,121	4,272,425
Kroger Co	4.50%	1/15/2029	2,930,000	2,917,906	3,377,280
Kroger Co	4.45%	2/1/2047	3,645,000	3,583,356	4,436,325
Kyndryl Holdings Inc	3.15%	10/15/2031	2,000,000	1,994,900	1,942,251
Laboratory Corp Amer Hldgs	1.55%	6/1/2026	1,600,000	1,598,928	1,582,518
Lam Resh Corp	1.90%	6/15/2030	2,500,000	2,591,625	2,461,212
Lamar Media Corp	3.75%	2/15/2028	1,600,000	1,600,000	1,604,000
Lamar Media Corp	4.88%	1/15/2029	150,000	158,430	156,562
Lamar Media Corp	4.00%	2/15/2030	1,245,000	1,245,275	1,263,052
Lamar Media Corp	3.63%	1/15/2031	2,560,000	2,560,303	2,492,928
Lamb Weston Hldgs Inc SR	4.88%	5/15/2028	800,000	837,250	866,000
Land O Lakes Cap Tr I Cap Secs	7.45%	3/15/2028	1,735,000	1,955,531	2,008,072
Land O Lakes Inc SR	6.00%	11/15/2022	1,585,000	1,624,830	1,633,458
Laredo Pete Inc New	7.75%	7/31/2029	1,080,000	1,072,962	1,053,000
Las Vegas Sands	3.20%	8/8/2024	1,360,000	1,379,051	1,384,874
Las Vegas Sands	2.90%	6/25/2025	320,000	327,154	319,260
Lcm Invts Hldgs II LLC	4.88%	5/1/2029	2,570,000	2,604,612	2,641,138
Lcpr Secd Fing Designated Activity Co	6.75%	10/15/2027	3,168,000	3,211,191	3,326,400
Lcpr Secd Fing Designated Activity Co	5.13%	7/15/2029	900,000	914,375	904,500
Leeward Renewable Energy Operations LLC	4.25%	7/1/2029	1,135,000	1,140,588	1,146,350
Legacy Mtg	1.75%	4/25/2061	509,677	509,753	505,234

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Lennar Corp	4.50%	4/30/2024	2,305,000	2,493,874	2,448,602
Lennar Corp	4.75%	5/30/2025	70,000	68,688	76,584
Lennar Corp	5.25%	6/1/2026	2,870,000	3,217,845	3,219,035
Lennar Corp	4.75%	11/29/2027	580,000	547,133	656,792
Leucadia Natl Corp	6.63%	10/23/2043	1,500,000	1,560,075	2,040,960
Level 3 Fing Inc	5.38%	5/1/2025	1,600,000	1,537,350	1,634,824
Liberty Mut Group Inc	4.30%	2/1/2061	6,710,000	6,540,621	6,307,400
Life 2021-Bmr Mtg	0.81%	3/15/2038	1,200,000	1,199,625	1,197,392
Lifepoint Health Inc	5.38%	1/15/2029	1,315,000	1,306,550	1,308,425
Lifepoint Hlth Inc	9.75%	12/1/2026	2,835,000	2,797,788	2,995,744
Limited Brands Inc	6.95%	3/1/2033	1,000,000	961,944	1,170,000
Lithia Motors Inc	4.63%	12/15/2027	445,000	445,000	468,051
Lithia Mtrs Inc	4.38%	1/15/2031	750,000	750,000	800,625
Live Nation Entmt	6.50%	5/15/2027	1,715,000	1,726,838	1,875,781
Live Nation Entmt Inc	3.75%	1/15/2028	400,000	400,000	397,000
Lockheed Martin	3.10%	1/15/2023	60,000	60,526	61,098
Lockheed Martin	3.55%	1/15/2026	590,000	592,836	638,972
Lockheed Martin	4.50%	5/15/2036	90,000	95,959	109,992
Loews Corp	3.20%	5/15/2030	3,650,000	3,645,948	3,883,610
Logistics 1 Mi Tn Va	2.65%	10/10/2042	7,043,000	7,043,000	6,916,217
Lowe's Companies Inc	1.70%	9/15/2028	2,150,000	2,114,611	2,108,595
Lowe's Cos Inc	1.30%	4/15/2028	6,325,000	6,327,736	6,066,651
Lowe's Cos Inc	3.65%	4/5/2029	235,000	238,298	257,847
Lowe's Cos Inc	4.50%	4/15/2030	210,000	208,988	243,999
Lowe's Cos Inc	5.00%	4/15/2040	1,940,000	2,497,252	2,441,956
Lowe's Cos Inc	3.00%	10/15/2050	2,000,000	1,998,040	1,980,147
Lpl Hldgs Inc	4.63%	11/15/2027	1,195,000	1,210,100	1,236,825
Lpl Hldgs Inc 03-15-2029	4.00%	3/15/2029	1,805,000	1,805,000	1,847,869
Lpl Hldgs Inc SR	4.38%	5/15/2031	1,095,000	1,098,968	1,119,638
LSB Inds Inc Secd	6.25%	10/15/2028	1,350,000	1,359,069	1,404,000
M / I Homes Inc	3.95%	2/15/2030	500,000	500,000	492,500
M Gen Purchaser LLC	9.50%	10/1/2028	1,145,000	1,149,771	1,160,074
M.D.C. Hldgs Inc	6.00%	1/15/2043	1,380,000	1,736,048	1,745,747
M.D.C.Hldgs Inc	3.97%	8/6/2061	1,710,000	1,665,121	1,635,102
M/I Homes Inc	4.95%	2/1/2028	500,000	500,370	520,000
Ma Edl Fing Auth	2.30%	2/25/2040	901,083	900,821	915,230
Ma Mut Life Ins Co	7.63%	11/15/2023	349,000	444,354	382,045
Madison Iaq LLC	4.13%	6/30/2028	550,000	550,000	551,375
Marathon Oil Corp	4.40%	7/15/2027	920,000	708,062	1,008,378
Marathon Oil Corp	6.80%	3/15/2032	500,000	398,750	644,871
Marathon Oil Corp	5.20%	6/1/2045	1,615,000	1,883,121	1,938,333
Markel Corp	3.35%	9/17/2029	350,000	373,149	378,400
Marriott Intl Inc	4.15%	12/1/2023	1,075,000	942,977	1,128,916
Marriott Intl Inc	5.75%	5/1/2025	1,735,000	1,969,854	1,953,759
Marriott Intl Inc	3.50%	10/15/2032	750,000	744,585	786,395

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Marriott Intl Inc	4.50%	10/1/2034	2,470,000	2,769,703	2,793,075
Marriott Intl Inc New	5.75%	5/1/2025	103,000	105,006	115,987
Marriott Intl Inc New	4.63%	6/15/2030	500,000	496,895	563,008
Mars Inc	2.70%	4/1/2025	390,000	389,743	405,706
Mars Inc	3.20%	4/1/2030	210,000	209,380	226,362
Masco Corp	7.75%	8/1/2029	575,000	750,404	768,660
Mastercard Inc	3.85%	3/26/2050	80,000	97,215	96,501
Matador Res Co Fixed	5.88%	9/15/2026	1,835,000	1,711,845	1,890,050
Match Group Hldgs II LLC SR	3.63%	10/1/2031	850,000	851,250	825,562
Mattel Inc	3.75%	4/1/2029	4,485,000	4,621,253	4,647,581
Mattel Inc SR	5.88%	12/15/2027	500,000	510,567	537,480
Mcdonalds Corp	1.45%	9/1/2025	80,000	79,647	80,750
Mcdonalds Corp	3.70%	1/30/2026	510,000	516,229	548,957
Mcdonalds Corp	6.30%	10/15/2037	1,685,000	2,424,164	2,372,872
Mcdonalds Corp	6.30%	3/1/2038	125,000	185,555	177,960
Mcdonalds Corp	4.60%	5/26/2045	280,000	358,719	348,709
Mcdonalds Corp	4.20%	4/1/2050	540,000	588,951	655,911
Mcdonalds Corp Med Term	3.50%	7/1/2027	330,000	375,217	358,100
Mcdonalds Corp Medium Term Nts Book	3.63%	9/1/2049	60,000	67,030	66,455
Mcdonalds Corp Medium Term Nts Book Entrtranche	3.50%	3/1/2027	280,000	291,485	302,603
Mcdonald'S Corporation	3.30%	7/1/2025	330,000	360,068	349,973
Mcdonald'S Corporation	3.80%	4/1/2028	180,000	180,959	197,909
Mcdonald'S Corporation	3.60%	7/1/2030	310,000	307,725	342,907
Memorial Sloan-Kettering	5.00%	7/1/2042	4,268,000	5,754,872	5,668,402
Merck & Co Inc	0.75%	2/24/2026	570,000	567,133	558,990
Merck & Co Inc New	1.45%	6/24/2030	320,000	317,251	306,743
Merit 2020-Hill Coml Mtg Passthru Ctf	1.26%	8/15/2037	400,789	400,789	400,669
Meritage Homes Corp	3.88%	4/15/2029	2,360,000	2,360,000	2,478,000
Meritage Homes Fixed	5.13%	6/6/2027	750,000	650,625	825,990
Meritor Inc	4.50%	12/15/2028	500,000	500,000	501,250
Merrill Lynch & Co	7.75%	5/14/2038	2,745,000	4,281,366	4,309,986
Metlife Cap Tr IV Metlife Capital Tr IV	7.88%	12/15/2067	600,000	594,474	819,000
Metlife Inc	6.50%	12/15/2032	205,000	261,485	285,055
Metlife Inc	5.88%	2/6/2041	180,000	177,451	255,379
Metlife Inc	4.05%	3/1/2045	3,925,000	4,634,695	4,680,024
Mfa 2021-Inv2 Tr Mtg Pass Thru Ctf Cl M-1	3.20%	11/25/2056	141,000	140,999	139,060
Mfa Trust Mtg Pass Thru	2.29%	1/25/2056	118,000	117,995	115,941
Mfa Trust Mtg Pass Thru Ctf	3.29%	1/25/2056	154,000	154,659	153,093
MGIC Invt Corp Wis	5.25%	8/15/2028	1,500,000	1,511,400	1,575,000
MGM Growth /Mgm Finance	5.63%	5/1/2024	4,685,000	4,781,560	5,006,953
MGM Growth Pptys Oper Partnership LP	4.63%	6/15/2025	1,000,000	1,000,000	1,065,000
MGM Growth Pptys Oper Partnership Lp/M	3.88%	2/15/2029	2,500,000	2,506,750	2,625,000
MGM Growth Pptys Oper Prtn/	5.75%	2/1/2027	1,850,000	1,866,377	2,090,500
MGM Resorts Intl	4.75%	10/15/2028	150,000	159,000	154,500

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Micron Tech Inc	4.66%	2/15/2030	1,605,000	1,844,846	1,849,730
Microsoft Corp	2.40%	2/6/2022	3,525,000	3,520,982	3,525,428
Microsoft Corp	2.88%	2/6/2024	1,050,000	1,042,356	1,093,025
Microsoft Corp	2.40%	8/8/2026	1,920,000	1,916,571	2,010,327
Microsoft Corp	3.30%	2/6/2027	2,680,000	2,716,046	2,922,296
Microsoft Corp	4.20%	11/3/2035	1,500,000	1,495,770	1,838,838
Microsoft Corp	3.45%	8/8/2036	20,000	19,917	23,069
Microsoft Corp	2.53%	6/1/2050	29,000	23,099	28,393
Microsoft Corp	2.92%	3/17/2052	321,000	315,155	342,196
Microsoft Corp	2.67%	6/1/2060	33,000	23,666	33,045
Microsoft Corp	3.04%	3/17/2062	157,000	120,546	168,729
Microsoft Corp Fixed	2.70%	2/12/2025	260,000	253,165	272,303
Midamerican Energy Co	4.25%	7/15/2049	260,000	299,853	321,930
Mid-State Tr XI	4.86%	7/15/2038	67,595	65,567	69,982
Midwest Gaming Borrower	4.88%	5/1/2029	450,000	450,000	452,250
Mileage Plus Hldgs Llc/Mileage Plus In	6.50%	6/20/2027	4,350,000	4,565,041	4,643,625
Mkt	2.69%	2/12/2040	5,400,000	5,667,047	5,539,283
Mn Mng & Mfg Co	6.38%	2/15/2028	100,000	130,080	125,990
Modivcare Inc	5.00%	10/1/2029	750,000	752,250	765,945
Mohawk Inds Inc	3.63%	5/15/2030	5,475,000	5,958,771	5,873,512
Molina Healthcare	4.38%	6/15/2028	2,000,000	2,012,500	2,060,000
Molina Healthcare Inc	3.88%	11/15/2030	1,000,000	1,000,000	1,037,500
Molina Healthcare Inc SR	3.88%	5/15/2032	650,000	648,500	654,062
Mondelez Intl	2.13%	9/19/2022	310,000	314,799	313,251
Mondelez Intl Inc	1.50%	5/4/2025	730,000	731,526	730,980
Morgan Stanley	4.88%	11/1/2022	410,000	441,009	423,828
Morgan Stanley	0.75%	1/20/2023	17,510,000	17,533,288	17,512,719
Morgan Stanley	5.00%	11/24/2025	2,425,000	2,704,424	2,714,454
Morgan Stanley	3.88%	1/27/2026	20,000,000	22,715,324	21,637,389
Morgan Stanley	2.19%	4/28/2026	1,420,000	1,421,248	1,448,466
Morgan Stanley	6.25%	8/9/2026	300,000	380,865	357,656
Morgan Stanley	0.99%	12/10/2026	3,500,000	3,500,000	3,396,488
Morgan Stanley	3.95%	4/23/2027	300,000	344,811	330,069
Morgan Stanley	3.77%	1/24/2029	1,310,000	1,310,000	1,426,578
Morgan Stanley	4.43%	1/23/2030	40,000	40,000	45,621
Morgan Stanley	2.70%	1/22/2031	500,000	500,000	512,051
Morgan Stanley	3.62%	4/1/2031	1,580,000	1,580,000	1,723,416
Morgan Stanley	1.93%	4/28/2032	23,500,000	23,465,065	22,480,770
Morgan Stanley	2.24%	7/21/2032	5,600,000	5,625,088	5,483,640
Morgan Stanley	2.51%	10/20/2032	630,000	639,551	630,131
Morgan Stanley	6.38%	7/24/2042	1,530,000	2,318,760	2,323,975
Morgan Stanley Bk Amer Merrill Lynch Trust	4.73%	5/15/2049	2,000,000	2,127,734	2,038,372
Morgan Stanley Cap	6.28%	12/12/2049	126,910	121,751	47,908
Morgan Stanley Mtn	1.51%	7/20/2027	22,685,000	22,685,000	22,340,314
Motel Tr	1.31%	9/15/2038	2,290,000	2,297,831	2,289,309

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Motorola Solutions Inc	2.30%	11/15/2030	3,500,000	3,392,676	3,385,013
Mozart Debt Merger Sub Inc	0.00%	9/30/2028	850,000	845,750	849,626
Mozart Debt Merger Sub Inc	3.88%	4/1/2029	1,100,000	1,100,000	1,096,117
Mozart Debt Merger Sub Inc	5.25%	10/1/2029	600,000	600,000	608,184
MPH Acquisition Hldgs LLC Secd	5.50%	9/1/2028	695,000	695,000	704,556
MPH Acquisition Hldgs LLC SR	5.75%	11/1/2028	1,350,000	1,323,250	1,283,850
MPLX LP	4.88%	12/1/2024	1,000,000	864,273	1,085,616
MPLX LP	4.88%	6/1/2025	420,000	385,393	459,727
MPLX LP	4.00%	3/15/2028	150,000	142,128	162,673
MPLX LP	4.80%	2/15/2029	2,000,000	1,994,869	2,285,654
MPLX LP	4.50%	4/15/2038	550,000	543,460	617,327
MPLX LP	4.70%	4/15/2048	990,000	983,545	1,145,989
MPLX LP	5.50%	2/15/2049	400,000	394,903	512,418
MPT Oper	5.25%	8/1/2026	850,000	820,688	874,438
MPT Oper Fixed	5.00%	10/15/2027	2,450,000	2,403,125	2,563,312
MSCI Inc	4.00%	11/15/2029	2,400,000	2,400,000	2,508,000
MSCI Inc	3.63%	9/1/2030	2,400,000	2,411,250	2,454,000
MSCI Inc	3.88%	2/15/2031	2,820,000	2,820,000	2,936,325
MSCI Inc	3.63%	11/1/2031	560,000	575,400	581,000
MSCI Inc	3.25%	8/15/2033	3,215,000	3,219,530	3,251,169
MSCI Inc SR	3.63%	11/1/2031	1,950,000	1,950,000	2,023,125
Mt Sinai Hosp	3.39%	7/1/2050	125,000	126,726	130,771
Murphy Oil Corp	6.88%	8/15/2024	293,000	300,393	299,036
Murphy Oil USA Inc	4.75%	9/15/2029	800,000	800,000	842,000
Murphy Oil USA Inc Fixed	5.63%	5/1/2027	1,035,000	1,027,812	1,076,400
N Shore Long Is	6.15%	11/1/2043	1,145,000	1,442,317	1,681,641
Nascar Hldgs Inc Beo	0.00%	10/19/2026	336,817	335,133	336,029
Nasdaq Inc	1.65%	1/15/2031	4,350,000	4,335,514	4,053,934
National Secs Clearing Corp	1.20%	4/23/2023	440,000	439,586	443,031
National Secs Clearing Corp SR	1.50%	4/23/2025	360,000	359,291	362,310
Nationwide Mut Ins Co	2.49%	12/15/2024	550,000	548,625	550,661
Nationwide Mut Ins Co Surplus	9.38%	8/15/2039	4,400,000	6,976,940	7,613,301
Natixis Coml Mtg	3.05%	8/15/2036	1,850,000	1,905,493	1,858,696
Natl Rural Utils	1.00%	10/18/2024	1,650,000	1,648,498	1,636,100
Natl Rural Utils	8.00%	3/1/2032	335,000	505,202	488,198
Natural Resource Partners LP / Nrp Fin	9.13%	6/30/2025	1,050,000	1,058,250	1,065,750
Navient Private Ed Refi Ln Tr	2.60%	8/15/2068	1,257,945	1,260,501	1,274,323
Navient Pvt Ed Refi Ln	1.06%	10/15/2069	2,289,753	2,278,662	2,256,089
Navient Student Ln Tr 2021-1	1.31%	12/26/2069	1,714,416	1,713,908	1,665,291
Nbd Bk N A Det Mich	8.25%	11/1/2024	380,000	487,453	450,615
Neon Hldgs Inc Snr Nts	10.13%	4/1/2026	2,200,000	2,234,099	2,343,682
Nesco Hldgs II Inc	5.50%	4/15/2029	900,000	900,000	929,250
Nestle Hldgs Inc	1.15%	1/14/2027	3,000,000	2,996,610	2,928,982
Netflix Inc	5.75%	3/1/2024	2,135,000	2,268,700	2,321,812
Netflix Inc	5.88%	2/15/2025	2,785,000	3,150,377	3,129,783

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Netflix Inc	4.38%	11/15/2026	1,640,000	1,850,475	1,816,300
Netflix Inc	4.88%	4/15/2028	1,355,000	1,369,976	1,544,700
Netflix Inc	5.88%	11/15/2028	2,225,000	2,220,678	2,675,562
Netflix Inc	4.88%	6/15/2030	865,000	865,000	1,008,806
Netflix Inc Fixed	6.38%	5/15/2029	500,000	500,000	621,250
Netflix Inc Fixed	5.38%	11/15/2029	750,000	750,000	890,625
New Economy Assets Phase 1 Issuer Net Lease Mtg	2.41%	10/20/2061	5,215,000	5,233,943	5,228,522
New Enterprise Stone & Lime Co Inc	5.25%	7/15/2028	625,000	625,000	633,750
New Fortress Energy LLC	6.50%	9/30/2026	1,000,000	1,000,000	992,500
New Resdntl Mtg Ln	3.50%	12/25/2058	1,398,888	1,439,983	1,448,252
New Residential Mtg Ln Tr 2019-6 Mtg Backed	4.25%	9/25/2059	976,668	1,082,347	1,046,951
New York Life Global	0.36%	4/26/2024	3,800,000	3,800,000	3,797,076
New York Life Global Funding Tranche	0.95%	6/24/2025	370,000	369,623	364,739
Newell Brands Inc	4.35%	4/1/2023	8,098,000	8,357,692	8,340,940
Newell Brands Inc	4.70%	4/1/2026	270,000	282,665	294,368
Newmark Group Inc Fixed	6.13%	11/15/2023	2,920,000	2,873,206	3,124,400
News Corp	3.88%	5/15/2029	2,700,000	2,710,658	2,727,000
Nexstar Escrow Inc	5.63%	7/15/2027	3,035,000	3,211,525	3,171,575
Nextera Energy Cap	3.55%	5/1/2027	1,000,000	1,084,510	1,083,731
Nextera Energy Cap Hldgs Inc Gtd Jr Sub	3.80%	3/15/2082	1,475,000	1,475,000	1,502,016
Nextera Energy Oper Partners LP	3.88%	10/15/2026	1,135,000	1,140,000	1,201,965
Ngl Energy Oper Llc/Ngl Energy Fincor	7.50%	2/1/2026	705,000	710,688	727,066
Nike Inc	2.40%	3/27/2025	290,000	307,515	300,348
Nike Inc	2.75%	3/27/2027	440,000	479,002	466,428
Nike Inc	2.85%	3/27/2030	450,000	449,338	478,828
Nike Inc	3.38%	3/27/2050	90,000	94,962	102,124
Nike Inc Fixed	3.25%	3/27/2040	220,000	218,623	239,971
Nine Energy Svc Inc	8.75%	11/1/2023	1,809,000	1,498,441	841,185
NMG Hldg Co Inc /	7.13%	4/1/2026	4,650,000	4,779,144	4,935,370
Norfolk Southn	5.59%	5/17/2025	185,000	221,132	208,426
Norfolk Southn Corp	2.90%	2/15/2023	8,140,000	8,062,877	8,275,819
Norfolk Southn Corp	7.05%	5/1/2037	107,000	152,641	152,465
Northeastern Univ Bd	5.28%	3/1/2032	215,000	219,659	252,456
Northrop Grumman	2.93%	1/15/2025	560,000	532,114	583,560
Northrop Grumman	3.25%	1/15/2028	1,480,000	1,479,216	1,585,121
Northrop Grumman	5.25%	5/1/2050	370,000	472,537	520,015
Northwell	3.98%	11/1/2046	1,479,000	1,665,394	1,685,092
Northwell Healthcare Inc	4.26%	11/1/2047	2,814,000	3,219,557	3,333,125
Northwest Fiber LLC / Northwest Fiber Fin Sub Inc	4.75%	4/30/2027	575,000	575,000	569,250
Northwestern Mut Life Ins Co	3.63%	9/30/2059	3,640,000	3,743,872	4,025,825
Northwestn Mem	2.63%	7/15/2051	95,000	95,000	91,177
Northwestn Mut	6.06%	3/30/2040	1,556,000	2,158,603	2,206,661
Novastar Mtg Fdg	0.84%	2/25/2034	935,955	872,778	928,171

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Novelis Corp	3.25%	11/15/2026	1,700,000	1,701,125	1,714,875
Novelis Corp	4.75%	1/30/2030	2,400,000	2,455,125	2,523,000
Novelis Corp	3.88%	8/15/2031	2,050,000	2,049,590	2,037,188
NRG Energy Inc	6.63%	1/15/2027	335,000	324,245	348,244
NRG Energy Inc SR	3.88%	2/15/2032	2,675,000	2,659,215	2,621,500
Nucor Corp	6.40%	12/1/2037	225,000	327,188	326,899
NV Pwr Co	5.45%	5/15/2041	5,820,000	6,620,513	7,601,107
Nvidia Corp	1.55%	6/15/2028	9,800,000	9,768,934	9,729,638
Nvidia Corp	2.85%	4/1/2030	240,000	239,110	255,166
Nvidia Corp	3.50%	4/1/2040	1,045,000	1,115,663	1,177,517
Nvidia Corp	3.50%	4/1/2050	1,720,000	1,809,033	1,968,169
Nvidia Corp	3.70%	4/1/2060	480,000	520,433	576,207
Nyo Coml Mtg	1.65%	11/15/2038	1,400,000	1,393,000	1,391,089
Nyu Hosps Ctr	5.75%	7/1/2043	815,000	1,167,734	1,174,545
Oak Str Invt Grade	5.11%	11/20/2050	7,435,000	8,076,269	7,778,200
Oak Str Invt Grade Net Lease Fd	1.85%	11/20/2050	1,128,274	1,128,229	1,117,779
Oaktree Specialty Lending Corp	2.70%	1/15/2027	6,900,000	6,902,277	6,850,771
Oasis Midstream Partners LP	8.00%	4/1/2029	555,000	555,000	604,950
Obx 2021-Nqm3 Tr	1.05%	7/25/2061	606,437	606,429	598,269
Occidentalpete	8.00%	7/15/2025	250,000	250,000	291,875
Occidentalpete	3.40%	4/15/2026	1,060,000	839,951	1,086,500
Occidentalpete	3.00%	2/15/2027	300,000	299,099	304,500
Occidentalpete	6.13%	1/1/2031	10,700,000	11,015,250	13,039,020
Occidentalpete	7.50%	5/1/2031	270,000	261,225	355,219
Occidentalpete	4.63%	6/15/2045	260,000	258,385	269,750
Occidentalpete	4.40%	4/15/2046	120,000	118,890	123,000
Occidentalpete	4.10%	2/15/2047	660,000	648,132	646,800
Occidentalpete	4.20%	3/15/2048	5,226,000	5,262,690	5,226,000
Occidentalpete Corp	6.95%	7/1/2024	380,000	416,925	421,405
Occidentalpete Corp	5.55%	3/15/2026	170,000	179,426	189,261
Occidentalpete Corp	3.20%	8/15/2026	500,000	352,350	515,258
Occidentalpete Corp	6.63%	9/1/2030	885,000	885,000	1,095,188
Occidentalpete Corp	6.60%	3/15/2046	250,000	311,820	324,375
Occidentalpete Corp SR	6.45%	9/15/2036	2,720,000	2,373,890	3,468,000
Occidentalpete Fixed	5.88%	9/1/2025	250,000	250,000	275,625
Occidentalpete Fixed	6.38%	9/1/2028	400,000	400,000	474,936
Occidentalpete Fixed	7.88%	9/15/2031	1,340,000	1,514,179	1,788,900
Occidentalpetroleum Corp	5.50%	12/1/2025	925,000	925,000	1,025,589
Occidentalpetroleum Corp	3.50%	8/15/2029	500,000	340,625	512,975
Occidentalpetroleum Corp	4.40%	8/15/2049	2,250,000	2,217,128	2,278,125
Oglethorpe Pwr	4.20%	12/1/2042	7,965,000	7,318,825	8,543,527
Oh Natl Finl Svcs	5.80%	1/24/2030	6,355,000	6,338,735	7,202,247
Oindexer J B Inc SR	7.13%	4/15/2026	2,835,000	2,829,195	2,966,317
Olar Tankers Inc	5.95%	5/10/2037	1,400,000	1,754,396	1,724,647
Oracle Corp	1.65%	3/25/2026	1,110,000	1,109,467	1,101,862

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Oracle Corp	2.80%	4/1/2027	939,000	978,295	968,697
Oracle Corp	4.13%	5/15/2045	155,000	164,244	164,018
Oracle Corp Fixed	2.88%	3/25/2031	1,210,000	1,213,541	1,219,045
Organon Fin 1 LLC	4.13%	4/30/2028	2,100,000	2,101,500	2,134,125
Organon Fin 1 LLC	5.13%	4/30/2031	1,600,000	1,602,625	1,671,488
Orion 2006-1 Ltd / Orion 2006-1 LLC	5.18%	9/10/2046	338,550	329,492	-
Osprey Aircraft	2.64%	7/29/2025	5,570,293	5,837,834	5,725,607
Osprey Aircraft Leasing US	2.21%	6/21/2025	319,301	331,479	325,949
Ost Hldgs Inc	4.50%	9/15/2031	2,050,000	2,042,111	2,034,625
Otis Worldwide Corp	2.06%	4/5/2025	230,000	229,998	233,918
Outfront Media Cap LLC	4.25%	1/15/2029	850,000	846,438	851,547
Outfront Media Cap LLC / Outfront Media Cap Corp	5.00%	8/15/2027	1,785,000	1,787,500	1,826,555
Owdr Corp	6.00%	8/1/2025	674,000	692,872	700,960
Owens & Minor Inc New SR	4.50%	3/31/2029	840,000	843,700	861,000
Owens Corning	4.30%	7/15/2047	1,745,000	2,039,880	2,003,059
Owens Corning	4.40%	1/30/2048	1,325,000	1,491,046	1,556,779
Oxford Fin LLC /	6.38%	12/15/2022	1,360,000	1,364,750	1,361,700
Pac Life Global Fdg II Medium Term	1.45%	1/20/2028	2,500,000	2,499,000	2,423,232
Packaging Corp	3.65%	9/15/2024	275,000	273,210	290,488
Packaging Corp	3.40%	12/15/2027	1,500,000	1,646,535	1,616,569
Parker-Hannifin Corp	6.25%	5/15/2038	2,025,000	2,737,807	2,794,917
Patrick Inds Inc	7.50%	10/15/2027	1,495,000	1,498,546	1,592,175
Paypal Hldgs Inc	1.35%	6/1/2023	420,000	419,614	423,447
Paypal Hldgs Inc	3.25%	6/1/2050	3,300,000	3,736,986	3,548,156
Paypal Hldgs Inc Fixed	1.65%	6/1/2025	440,000	439,912	445,567
Pbf Hldg Co LLC	6.00%	2/15/2028	385,000	363,689	247,362
Pbf Hldg Co Llc/Fixed	7.25%	6/15/2025	620,000	581,200	439,393
PDC Energy Inc	5.75%	5/15/2026	500,000	512,500	516,250
PDC Energy Inc Fixed	6.13%	9/15/2024	964,000	960,964	976,050
Penske Automotive Group Inc	3.50%	9/1/2025	1,150,000	1,153,000	1,175,875
Penta Aircraft	2.65%	11/25/2025	281,400	284,665	289,816
Pepsico Inc	0.75%	5/1/2023	570,000	568,871	570,775
Pepsico Inc	2.25%	3/19/2025	60,000	63,434	62,023
Pepsico Inc	2.63%	3/19/2027	60,000	65,122	62,862
Pepsico Inc	1.63%	5/1/2030	470,000	467,974	456,273
Pepsico Inc	2.88%	10/15/2049	170,000	177,749	178,945
Pfizer Inc	2.63%	4/1/2030	490,000	502,905	516,823
Pfizer Inc	1.70%	5/28/2030	460,000	459,614	451,132
Pfizer Inc .	0.80%	5/28/2025	720,000	715,507	711,361
Pfs Fing Corp	0.77%	8/15/2026	5,000,000	4,967,969	4,921,656
Pg&E Corp	5.00%	7/1/2028	1,500,000	1,500,000	1,577,730
Pg&E Corp	5.25%	7/1/2030	750,000	750,000	786,525
Pg&E Corporation 06-23-2025	0.00%	6/23/2025	3,201,250	3,153,231	3,162,835
Philip Morris Intl	2.50%	8/22/2022	420,000	415,262	425,306

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Philip Morris Intl	1.13%	5/1/2023	290,000	289,028	291,277
Philip Morris Intl	0.88%	5/1/2026	3,000,000	2,988,930	2,893,028
Philip Morris Intl	2.10%	5/1/2030	320,000	318,026	313,457
Philip Morris Intl	4.50%	3/20/2042	300,000	355,455	348,878
Philip Morris Intl Inc	2.50%	11/2/2022	720,000	716,911	730,278
Picasso Fin Sub	6.13%	6/15/2025	639,000	647,634	667,755
Pilgrims Pride Corp New Sustainability Lkd	4.25%	4/15/2031	5,090,000	5,154,336	5,344,500
Pilgrims Pride Corp New Sustainability Lkd SR	4.25%	4/15/2031	2,000,000	1,979,880	2,100,000
Pioneer Nat Res Co	1.13%	1/15/2026	390,000	389,926	378,958
Pioneer Nat Res Co	2.15%	1/15/2031	460,000	459,900	442,506
Pk Oh Inds Inc Oh Fixed	6.63%	4/15/2027	810,000	802,479	786,105
Plains All Amern	3.65%	6/1/2022	500,000	456,000	502,453
Plains All Amern	4.30%	1/31/2043	3,640,000	3,613,713	3,658,913
Plains All Amern Fixed	6.13%	12/31/2049	3,600,000	3,357,135	3,055,500
PNC Bk N A Pitt Pa	0.49%	2/24/2023	23,750,000	23,772,088	23,758,846
PNC Fdg Corp	3.30%	3/8/2022	540,000	537,805	541,490
PNC Finl Svcs Group Inc	3.45%	4/23/2029	2,000,000	2,202,480	2,179,576
Polyone Corp	5.25%	3/15/2023	2,730,000	2,767,220	2,859,675
Post Hldgs Inc	4.63%	4/15/2030	500,000	527,500	509,250
Potomac Elec Pwr	6.50%	11/15/2037	100,000	148,376	144,310
Powerteam Svcs LLC	9.03%	12/4/2025	925,000	915,000	978,590
PPL Elec Utils	6.25%	5/15/2039	200,000	288,692	286,913
PPL Elec Utils	4.75%	7/15/2043	150,000	196,382	190,286
Precision	4.20%	6/15/2035	675,000	694,393	789,851
President	5.63%	10/1/2038	975,000	1,424,319	1,402,906
Prestige Brands Inc	3.75%	4/1/2031	1,595,000	1,569,762	1,547,150
Private Expt Fdg Corp	2.05%	11/15/2022	5,250,000	5,303,235	5,321,582
Prkcm	2.07%	11/25/2056	554,396	554,394	553,324
Prkcm 2021-Af	1.51%	8/25/2056	639,411	639,411	630,268
Procter & Gamble	2.80%	3/25/2027	90,000	99,254	95,233
Procter & Gamble Co	3.00%	3/25/2030	250,000	249,400	271,995
Progress Resdntl	2.69%	5/17/2026	195,000	194,997	191,542
Progress Resdntl	1.29%	10/17/2027	499,508	500,534	489,757
Progress Resdntl	2.11%	4/17/2038	195,000	194,992	188,073
Progress Resdntl	1.81%	5/17/2038	500,000	499,976	490,163
Progress Residential 2021-Sfr9 Tr Passthru Ctf	2.01%	11/17/2040	4,000,000	3,991,250	3,936,315
Progressive Corp	3.20%	3/26/2030	350,000	400,354	377,971
Progressive Corp	4.20%	3/15/2048	8,596,000	10,062,650	10,656,936
Prologis LP	3.00%	4/15/2050	230,000	235,594	237,827
Prologis LP Corp	3.25%	10/1/2026	550,000	588,060	586,471
Prospect Cap Corp	3.36%	11/15/2026	1,250,000	1,241,688	1,248,663
Prudential Finl Inc	6.63%	12/1/2037	430,000	556,677	624,298
Prudential Finl Inc	3.70%	3/13/2051	3,300,000	3,277,494	3,761,970
PTC Inc	3.63%	2/15/2025	900,000	901,625	912,375

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
PTC Inc	4.00%	2/15/2028	2,325,000	2,349,972	2,365,688
Pub Svc Elec Gas	2.70%	5/1/2050	3,500,000	3,485,720	3,392,959
Pub Svc Elec Gas Co Secd Medium Term Tranche # Tr 00015	5.70%	12/1/2036	700,000	697,033	938,412
Pulte Homes Inc	7.88%	6/15/2032	1,145,000	1,664,932	1,627,004
Pultegroup Inc	5.50%	3/1/2026	3,460,000	3,629,969	3,934,089
Pvptl CCO Hldgs LLC / CCO Hldgs Cap Corp	5.13%	5/1/2027	3,000,000	2,987,603	3,090,000
Pvptl Delta Air Lines/Skymiles	4.75%	10/20/2028	1,500,000	1,500,000	1,639,009
Pvptl Eqm Midstream Partners LP	4.75%	1/15/2031	750,000	750,000	793,125
Pvptl Iron Mtn Inc	4.88%	9/15/2027	2,845,000	2,695,688	2,950,208
Pvptl Moss Creek Res Hldgs Inc	7.50%	1/15/2026	1,035,000	1,041,500	967,725
Pvptl Ngplpipeco LLC	4.88%	8/15/2027	1,550,000	1,571,031	1,725,654
Pvptl Sprint Spectrum Co LLC / Sprint	4.74%	9/20/2029	300,625	300,625	314,514
Pvptl Viper Energy Partners LP	5.38%	11/1/2027	800,000	804,750	826,000
Qorvo Inc	3.38%	4/1/2031	2,830,000	2,924,998	2,880,770
Quanta Svcs Inc	2.90%	10/1/2030	2,000,000	1,993,260	2,035,976
QVC Inc	4.38%	3/15/2023	7,045,000	7,329,407	7,256,350
Ra Group Inc	7.38%	9/1/2025	950,000	950,000	1,009,375
Radnor RE 2021-2 Ltd Mtg Ins Lkd	1.90%	11/25/2031	84,000	84,000	84,099
Railworks Hldgs LP	8.25%	11/15/2028	725,000	723,725	746,750
Range Res Corp	5.88%	7/1/2022	1,226,000	1,213,561	1,233,662
Range Res Corp	5.00%	3/15/2023	6,763,000	4,866,358	6,915,168
Range Res Corp	4.88%	5/15/2025	4,045,000	4,095,562	4,176,462
Range Res Corp	9.25%	2/1/2026	6,390,000	6,693,032	6,887,094
Range Res Corp	8.25%	1/15/2029	420,000	420,000	468,300
Rasc	0.32%	1/25/2037	1,210,000	1,132,106	1,179,373
Raymond James Finl	4.95%	7/15/2046	175,000	220,135	223,429
Raymond James Finl Inc	4.65%	4/1/2030	275,000	337,323	319,178
Raytheon	2.25%	7/1/2030	460,000	459,411	459,179
Raytheon Technologies Corp	3.15%	12/15/2024	220,000	236,698	230,967
Real Hero Merger Sub 2 Inc	6.25%	2/1/2029	3,115,000	3,193,966	3,110,141
Realogy Group Llc/Realogy Co-Issuer Co	5.75%	1/15/2029	1,400,000	1,407,800	1,435,000
Regeneron	1.75%	9/15/2030	2,000,000	1,896,000	1,893,386
Regionalcare Hospitalpartners , Inc. B	0.00%	11/16/2025	1,205,000	1,196,956	1,202,747
Reins Group Amer	3.15%	6/15/2030	1,500,000	1,530,765	1,563,949
Reliance Std Life Global Fdg II Med Term	2.75%	1/21/2027	7,032,000	7,216,812	7,322,726
Renewable Energy Group Inc	5.88%	6/1/2028	900,000	916,444	924,750
Rep Services Inc	2.50%	8/15/2024	360,000	359,424	370,537
Resdntl Ast Mtg	1.23%	8/25/2033	629,702	390,254	624,874
Restige Brands Inc	5.13%	1/15/2028	1,392,000	1,385,925	1,449,420
Rexford Indl Rlty	2.13%	12/1/2030	3,275,000	3,276,474	3,114,271
Rhp Hotelppty LP & Rhp Fin Corp	4.75%	10/15/2027	1,780,000	1,785,378	1,815,600
Rhp Hotelppty LP & Rhp Fin Corp	4.50%	2/15/2029	850,000	851,224	850,000
Rime Sec Svcs Borrower LLC	3.38%	8/31/2027	2,055,000	1,995,160	1,982,006
Rime Sec Svcs Borrower Llc/Prime Fin	5.75%	4/15/2026	5,365,000	5,756,900	5,760,240

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
RLI Corp	4.88%	9/15/2023	250,000	249,285	263,252
Rmf Proprietary Issuance Tr 2021-2 Asset-backed	2.13%	9/25/2061	99,109	98,023	97,547
Rockcliff Energy	5.50%	10/15/2029	1,360,000	1,375,441	1,400,800
Rockies Express	4.80%	5/15/2030	1,000,000	999,340	1,042,500
Rock-Tenn Co	4.00%	3/1/2023	250,000	247,984	256,705
Rodigy Finance Designated Act	1.35%	7/25/2051	2,384,085	2,389,673	2,383,518
Rogress Residential	3.37%	9/17/2036	190,000	194,401	190,554
Rogress Residential	5.11%	6/17/2037	180,000	193,359	186,908
Rogress Residential	3.25%	11/17/2040	100,000	99,998	96,966
Rohm & Haas Co	7.85%	7/15/2029	1,920,000	2,654,181	2,611,407
Roller Bearing Co Amer Inc	4.38%	10/15/2029	700,000	709,856	714,000
Rovidence Svc Corp SR	5.88%	11/15/2025	1,100,000	1,118,450	1,155,000
Royal Caribbean Cruises Ltd	5.50%	4/1/2028	1,545,000	1,561,625	1,562,860
Ruby Pipeline L L C	8.00%	4/1/2022	3,552,424	3,216,146	3,319,590
S Carolina Elec	6.05%	1/15/2038	1,500,000	1,776,094	2,111,094
S Carolina Elec	4.60%	6/15/2043	5,523,000	5,416,369	6,901,645
Sabine Pass	5.63%	3/1/2025	300,000	350,550	333,186
Safina Ltd	1.55%	1/15/2022	13,758	13,630	13,762
Salesforce Com Inc	3.25%	4/11/2023	510,000	509,694	526,086
Salesforce Com Inc	3.70%	4/11/2028	170,000	171,574	188,779
Salesforce.Com Inc	2.90%	7/15/2051	100,000	99,721	102,182
Sammons Finl Group Inc	3.35%	4/16/2031	1,500,000	1,496,580	1,513,041
San Diego Gas	2.50%	5/15/2026	2,000,000	2,092,280	2,068,972
Sandalwood 2013 LLC	2.84%	7/10/2025	307,465	324,431	317,286
Sands China Ltd	4.38%	6/18/2030	270,000	268,866	275,076
Santander Dr Auto	0.88%	6/15/2026	1,200,000	1,198,689	1,195,370
Santander Dr Auto	1.26%	2/16/2027	4,100,000	4,095,676	4,041,226
Santander Dr Auto Receivables Tr	0.75%	2/17/2026	500,000	499,911	499,504
Santander Dr Auto Receivables Tr Asset Backed	1.35%	7/15/2027	170,000	169,976	168,984
Santander Hldgs	3.45%	6/2/2025	10,000,000	10,837,905	10,495,762
SBA Communications	3.13%	2/1/2029	1,200,000	1,188,000	1,152,000
SBA Communications Corp New	3.88%	2/15/2027	1,100,000	1,102,690	1,133,000
SBA Tower Tr	1.63%	5/15/2051	6,000,000	6,031,660	5,903,251
Schlumberger Hldgs Corp	3.90%	5/17/2028	635,000	628,032	686,449
Schlumberger Hldgs Corp SR	4.00%	12/21/2025	450,000	449,708	484,915
Schweitzer-Mauduit Intl Inc Beo	0.00%	4/20/2028	995,000	985,050	988,781
Sci Applications	7.13%	7/1/2032	270,000	369,082	362,308
Sci Applications	5.50%	7/1/2033	150,000	186,918	180,948
Scih Salt Hldgs Inc	4.88%	5/1/2028	1,525,000	1,525,000	1,464,000
Scih Salt Hldgs Inc	6.63%	5/1/2029	1,975,000	1,967,375	1,846,625
Scil IV LLC / Scil USA H	5.38%	11/1/2026	650,000	651,950	667,062
Scotts Miracle-Gro Company	4.00%	4/1/2031	3,175,000	3,153,657	3,135,312
Scotts Miracle-Gro Company	4.38%	2/1/2032	555,000	555,000	553,612
Scripps Escrow II Inc	3.88%	1/15/2029	1,500,000	1,514,062	1,498,125

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Scripps Escrow Inc Fixed	5.88%	7/15/2027	450,000	470,250	472,753
Sealed Air Corp	4.00%	12/1/2027	1,925,000	1,939,438	2,006,100
Seattle Childrens	2.72%	10/1/2050	2,000,000	1,965,660	1,969,138
Select Medical Corp	6.25%	8/15/2026	670,000	710,200	709,436
Sempra	4.00%	2/1/2048	300,000	353,562	334,859
Sensata	3.75%	2/15/2031	3,250,000	3,240,575	3,241,875
Sentara Healthcare	2.93%	11/1/2051	2,315,000	2,315,000	2,354,706
Service Corp Intl	7.50%	4/1/2027	150,000	168,000	180,000
Service Corp Intl	4.00%	5/15/2031	7,800,000	7,970,538	7,897,500
Service Corp Intl Fixed	3.38%	8/15/2030	1,180,000	1,180,000	1,159,527
Service Pptys	7.50%	9/15/2025	150,000	172,320	162,580
Servicemaster Fdg LLC	2.84%	1/30/2051	545,875	545,875	540,629
Servicenow Inc	1.40%	9/1/2030	400,000	382,540	372,736
Shea Homes Ltd Partnership/Shea Homes	4.75%	2/15/2028	2,115,000	2,131,250	2,162,588
Sherwin-Williams	2.20%	3/15/2032	355,000	353,537	351,292
Simmons Food Inc	4.63%	3/1/2029	1,350,000	1,353,625	1,329,750
Simon Ppty Group	3.25%	9/13/2049	4,500,000	4,482,045	4,624,355
Simon Ppty Group L	3.38%	12/1/2027	2,465,000	2,668,152	2,652,358
Sirius XM Radio Inc	3.13%	9/1/2026	950,000	950,000	950,276
Sirius XM Radio Inc	4.00%	7/15/2028	2,190,000	2,190,000	2,202,242
Sirius XM Radio Inc	3.88%	9/1/2031	1,385,000	1,385,000	1,357,923
Skymiles Ip Ltd & Delta Air Lines Inc	4.50%	10/20/2025	3,800,000	3,978,500	3,995,052
Skymiles Ip Ltd Delta Air Lines Inc	4.00%	10/20/2027	160,000	162,200	169,000
Skymiles Ip Ltd Delta Air Lines Inc Beo-20-2027 Beo	4.00%	10/20/2027	1,100,000	1,089,000	1,161,875
Slg Office Tr	2.59%	7/15/2041	4,971,000	5,098,134	5,090,807
SLM Pvt Cr Stud Ln Tr 2006-A Stud Ln Bkdnt	0.49%	6/15/2039	3,356,238	3,036,850	3,274,795
Small Business	4.43%	5/1/2029	906,932	963,050	972,944
Small Business	4.38%	1/1/2030	1,343,998	1,424,329	1,428,152
Small Business	4.11%	5/1/2030	662,944	687,598	705,418
Small Business	3.29%	8/1/2031	673,118	707,194	701,487
Small Business	2.51%	3/1/2032	147,527	146,546	150,387
Small Business	2.98%	7/1/2037	12,036,770	12,188,900	12,791,290
Small Business Admin	4.05%	12/1/2029	1,288,028	1,393,306	1,364,728
Small Business Admin	2.84%	4/1/2037	3,444,427	3,440,422	3,606,306
Small Business Admin Gtd Dev	2.20%	9/1/2032	175,428	174,392	177,100
Small Business Admin Gtd Dev Partn	3.21%	3/1/2034	3,669,659	3,788,362	3,838,978
Small Business Admin Gtd Dev Partn	2.82%	8/1/2035	4,579,101	4,648,746	4,761,522
Small Business Admin Gtd Dev Partn	2.82%	9/1/2035	7,595,049	7,667,511	7,905,317
Small Business Admin Gtd Dev Partn	1.52%	5/1/2046	2,491,985	2,491,985	2,457,911
Small Business Admin Gtd Dev Partn Ctf	4.93%	1/1/2024	76,441	76,492	78,401
Small Business Admin Gtd Dev Partn Ctf	4.72%	2/1/2024	67,760	68,265	69,599
Small Business Admin Gtd Dev Partn Ctf	4.86%	1/1/2025	97,286	101,428	100,412
Small Business Admin Gtd Dev Partn Ctf	6.22%	12/1/2028	609,500	668,055	670,958
Small Business Admin Gtd Dev Partn Ctf	2.38%	5/1/2032	192,265	190,569	195,334

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Small Business Admin Gtd Dev Partn Ctf	3.00%	5/1/2034	2,750,928	2,793,813	2,842,778
Small Business Admin Gtd Dev Partn Ctf	2.88%	5/1/2037	8,324,154	8,362,058	8,804,456
Small Business Admin Gtd Dev Partn Ctf	3.31%	4/1/2038	9,477,483	9,413,000	10,244,462
Small Business Admin Gtd Dev Partn Ctf	4.00%	11/1/2043	10,036,463	10,036,463	11,097,507
Small Business Admin Gtd Dev Partn Ctf 2005-20G	4.75%	7/1/2025	381,189	392,221	394,029
Small Business Admin Gtd Dev Partn Ctf 2007-20E Partn	5.31%	5/1/2027	368,263	398,381	393,672
Small Business Admin Gtd Dev Partn Ctf 2008-20A Partn Ctf	5.17%	1/1/2028	1,209,865	1,306,916	1,298,319
Small Business Admin Gtd Dev Partn Ctf 2008-20K Partn Ctf 0 Reg	6.77%	11/1/2028	401,825	441,959	443,315
Small Business Admin Gtd Dev Partn Ctf Sr-2018-20B CI-1	3.22%	2/1/2038	11,440,374	11,359,156	12,115,030
Small Business Administration	3.11%	3/10/2029	671,089	671,089	703,129
Small Business Administration	2.21%	2/1/2033	282,016	275,943	285,573
Small Business Administration	3.04%	3/1/2037	10,651,535	10,938,073	11,157,205
Smb Private Ed Ln Tr 2021-A Pvt Ed Ln Bkd	2.31%	1/15/2053	1,020,000	1,019,670	1,011,471
Smucker J.M. Co	2.38%	3/15/2030	2,750,000	2,746,590	2,758,373
Sonic Automotive Inc	4.63%	11/15/2029	985,000	985,000	994,358
Sonic Automotive Inc	4.88%	11/15/2031	845,000	845,000	853,196
Sonic Cap LLC	4.34%	1/20/2050	202,267	221,040	216,214
Southern Co Gas Cap	3.15%	9/30/2051	1,415,000	1,427,095	1,402,614
Southn Nat Gas Co	8.00%	3/1/2032	593,000	751,621	825,533
Southwest Aircls Co	5.25%	5/4/2025	350,000	403,672	388,894
Southwest Aircls Co	5.13%	6/15/2027	3,295,000	3,573,300	3,769,245
Southwest Aircls Co	3.45%	11/16/2027	2,150,000	2,285,353	2,291,170
Southwestern Elec Pwr Co	4.10%	9/15/2028	200,000	230,808	221,374
Southwestern Energy Co	8.38%	9/15/2028	440,000	440,000	491,150
Southwestern Energy Co	5.38%	2/1/2029	10,000	10,660	10,575
Southwestern Energy Co	4.75%	2/1/2032	1,840,000	1,841,155	1,937,005
Southwestn Energy	5.38%	3/15/2030	1,160,000	1,162,644	1,242,917
Southwestn Energy Step CPN	5.95%	1/23/2025	318,000	275,062	349,480
Spectrum Brands	5.75%	7/15/2025	1,099,000	1,157,643	1,122,354
Spectrum Brands Inc	5.00%	10/1/2029	20,000	20,250	20,975
Spirit Ip Cayman Ltd/Spirit Loyalty CA	8.00%	9/20/2025	598,394	608,687	659,412
Sprint Cap Corp	6.88%	11/15/2028	8,750,000	8,810,117	11,068,750
Sprint Cap Corp	8.75%	3/15/2032	410,000	424,812	615,000
Sprint Corporation	7.88%	9/15/2023	3,765,000	4,013,998	4,146,206
Sprint Spectrum /Sprint	5.15%	9/20/2029	2,000,000	2,287,500	2,204,900
Ss&C Technologies Inc	5.50%	9/30/2027	1,620,000	1,625,875	1,692,900
Sta Casinos LLC	4.50%	2/15/2028	700,000	701,750	703,990
Star 2021	1.81%	4/17/2038	195,000	195,000	194,604
Starbucks Corp	3.55%	8/15/2029	16,000,000	17,363,744	17,490,779
State Street Corp	2.20%	3/3/2031	1,000,000	997,060	992,359
Station Casinos LLC SR	4.63%	12/1/2031	1,350,000	1,350,000	1,361,070
Steris PLC	3.75%	3/15/2051	1,485,000	1,580,465	1,631,035

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Stevens Hldg Co Inc	6.13%	10/1/2026	1,325,000	1,365,597	1,412,781
Stl Hldg Co LLC	7.50%	2/15/2026	850,000	850,375	900,070
Structured Ast	0.65%	9/25/2034	2,794,582	2,543,070	2,729,528
Structured Ast Invt Ln Tr	1.30%	8/25/2034	560,000	561,400	561,412
Structured Ast Secs Corp	1.14%	7/25/2032	75,200	58,852	75,132
Structured Ast Secs Corp Mtg Ln Tr2006-Ars1	0.32%	2/25/2036	3,747,477	1,966,909	122,668
Summit Issuer LLC	2.29%	12/20/2050	1,975,000	1,968,152	1,957,326
Summit Matls LLC Fixed	6.50%	3/15/2027	1,450,000	1,452,260	1,504,375
Summit Matls LlC/Summit Matls Fin Corp	5.25%	1/15/2029	1,035,000	1,035,000	1,084,059
Summit Midstream Hldgs LLC	8.50%	10/15/2026	1,850,000	1,835,131	1,927,570
Sunoco Logistics	5.30%	4/1/2044	1,040,000	973,320	1,194,189
Sunoco Lp/Sunoco Fin Corp	4.50%	5/15/2029	2,190,000	2,208,422	2,224,000
Sunoco Lp/Sunoco Fixed	6.00%	4/15/2027	800,000	805,745	834,320
Sunrun Vulcan Issuer 2021-1 LLC Asset Backed	2.46%	1/30/2052	1,483,305	1,482,983	1,466,508
Suntrust Bank Bds	4.05%	11/3/2025	255,000	265,830	278,395
Suttonpark Structured Settlements	4.92%	11/15/2058	1,723,993	1,721,936	1,895,220
Switch Ltd	3.75%	9/15/2028	1,200,000	1,205,809	1,209,000
Synchrony Card	2.95%	3/15/2025	4,000,000	3,999,795	4,021,324
Synchrony Financial	2.88%	10/28/2031	2,000,000	1,997,760	1,998,160
Synovus Finl Corp	5.90%	2/7/2029	8,840,000	9,534,288	9,452,020
Sysco Corp	2.40%	2/15/2030	9,800,000	10,142,048	9,838,401
Taco Bell Fdg LLC	4.94%	11/25/2048	931,200	985,301	1,010,099
Tallgrass Energy Partners Lp/Tallgrass	7.50%	10/1/2025	650,000	650,000	703,625
Talos Prodn Inc 1	12.00%	1/15/2026	5,850,000	5,394,575	6,127,875
Targa Res Inc/Targa Res Fin Corp	5.38%	2/1/2027	7,615,000	7,969,062	7,847,791
Targa Res Partners Fixed	5.00%	1/15/2028	100,000	105,250	105,370
Targa Res Partners LP	5.50%	3/1/2030	230,000	231,825	251,275
Targa Res Partners/Targa Res SR	5.88%	4/15/2026	1,000,000	999,696	1,043,465
Target Corp	2.25%	4/15/2025	545,000	569,853	561,874
TCI Communications	7.13%	2/15/2028	275,000	376,332	355,788
Teachers Ins	3.30%	5/15/2050	4,000,000	3,994,680	4,187,233
Teachers Ins &	6.85%	12/16/2039	86,000	86,622	128,602
Teachers Ins &	4.90%	9/15/2044	90,000	98,048	115,876
Tegna Inc	5.00%	9/15/2029	150,000	152,625	153,375
Teleflex Inc	4.63%	11/15/2027	600,000	638,500	624,000
Teleflex Inc SR	4.25%	6/1/2028	2,495,000	2,561,058	2,570,324
Tenaska Ga	9.50%	2/1/2030	722,950	883,806	863,898
Tenet Healthcare Corp	4.88%	1/1/2026	4,610,000	4,653,876	4,735,069
Tenneco Inc	7.88%	1/15/2029	800,000	800,000	864,000
Tennessee Gas Pipeline Co	2.90%	3/1/2030	670,000	669,801	681,210
Terex Corp New SR	5.00%	5/15/2029	555,000	555,000	570,262
Terraform Pwr Oper	5.00%	1/31/2028	500,000	560,000	529,600
Texas Instrs Inc	1.75%	5/4/2030	310,000	309,469	304,320
Tharaldson Hotel Portfolio	1.15%	11/11/2034	437,443	437,170	436,916

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
The Vanguard Group, Inc.	3.05%	8/22/2050	690,000	690,000	679,912
Thermo Fisher Scientific Inc	1.22%	10/18/2024	3,500,000	3,500,000	3,496,710
Thor Industries	4.00%	10/15/2029	410,000	410,000	405,900
Time Warner Cable	6.55%	5/1/2037	2,285,000	2,715,783	2,995,584
Time Warner Cable	7.30%	7/1/2038	390,000	498,490	553,149
Time Warner Cable	5.88%	11/15/2040	210,000	224,287	262,686
Time Warner Entmt	8.38%	7/15/2033	140,000	190,831	204,073
T-Mobile USA Inc	3.50%	4/15/2025	2,040,000	2,146,121	2,162,191
T-Mobile USA Inc	5.38%	4/15/2027	3,470,000	3,446,425	3,611,056
T-Mobile USA Inc	3.75%	4/15/2027	100,000	106,139	108,357
T-Mobile USA Inc	4.75%	2/1/2028	6,980,000	7,120,864	7,346,450
T-Mobile USA Inc	2.05%	2/15/2028	100,000	102,659	99,342
T-Mobile USA Inc	2.63%	2/15/2029	700,000	700,000	689,500
T-Mobile USA Inc	3.38%	4/15/2029	2,500,000	2,500,000	2,547,350
T-Mobile USA Inc	3.38%	4/15/2029	925,000	934,250	942,520
T-Mobile USA Inc	3.88%	4/15/2030	2,390,000	2,493,518	2,617,350
T-Mobile USA Inc	2.88%	2/15/2031	2,000,000	2,000,000	1,975,200
T-Mobile USA Inc	2.55%	2/15/2031	300,000	312,954	298,825
T-Mobile USA Inc	3.50%	4/15/2031	625,000	631,250	650,000
T-Mobile USA Inc	2.70%	3/15/2032	270,000	270,058	272,031
T-Mobile USA Inc	3.40%	10/15/2052	690,000	704,035	689,208
Tn Gas Pipeln Co	7.00%	10/15/2028	175,000	225,181	223,439
Tn Gas Pipeln Co	7.63%	4/1/2037	250,000	353,562	355,936
Toledo Hosp	5.75%	11/15/2038	1,260,000	1,437,568	1,471,377
Toledo Hosp	6.01%	11/15/2048	2,150,000	2,599,037	2,622,570
Toll Bros Fin Corp	4.88%	11/15/2025	2,205,000	2,265,638	2,433,769
Toll Bros Fin Corp	4.88%	3/15/2027	2,405,000	2,673,584	2,690,594
Topbuild Corp SR	4.13%	2/15/2032	1,105,000	1,105,000	1,134,006
Torchmark Corp	3.80%	9/15/2022	3,594,000	3,616,396	3,670,196
Torchmark Corp	4.55%	9/15/2028	1,150,000	1,378,034	1,304,879
Tote Shipholdings	3.40%	10/16/2040	7,435,000	8,181,648	8,125,267
Tractor Supply Co	1.75%	11/1/2030	350,000	347,942	328,062
Transdigm Inc	0.00%	12/24/2025	2,450,000	2,443,860	2,414,181
Transdigm Inc	8.00%	12/15/2025	150,000	165,188	158,250
Transdigm Inc	6.25%	3/15/2026	6,900,000	7,042,550	7,171,688
Transdigm Inc	4.63%	1/15/2029	1,800,000	1,796,625	1,794,024
Transdigm Inc	4.88%	5/1/2029	1,350,000	1,350,000	1,355,805
Transdigm Inc /04-08-2020 Beo	8.00%	12/15/2025	750,000	750,000	791,250
Transdigm Uk Hldgs PLC	6.88%	5/15/2026	1,650,000	1,646,210	1,724,250
Transmontaigne	6.13%	2/15/2026	2,250,000	2,187,781	2,224,688
Transmontaigne Operating Company L.P. B	0.00%	11/5/2028	850,000	845,750	853,188
Transocean	5.88%	1/15/2024	603,000	596,970	571,343
Transocean Pontus Ltd	6.13%	8/1/2025	502,500	497,475	491,194
Transocean Poseidon Ltd SR	6.88%	2/1/2027	500,000	496,250	483,125
Transocean Sentry Ltd	5.38%	5/15/2023	708,185	704,644	679,804

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Trcrintl Gas Pipe	7.85%	2/1/2026	730,000	736,204	891,460
Treehouse Foods Inc	4.00%	9/1/2028	800,000	801,750	768,000
Tricon Amern Homes	1.48%	11/17/2039	322,558	322,550	311,286
Tricon Resdntl	2.24%	7/17/2038	2,350,000	2,349,987	2,315,715
Triton Container Fin VIII LLC	2.11%	9/20/2045	1,747,281	1,746,455	1,733,058
Triton Container Fin VIII LLC Ast Backednt	1.86%	3/20/2046	5,500,469	5,490,105	5,386,809
Triumph Rail LLC Green Secd Railcar Equip	2.15%	6/19/2051	1,966,636	1,968,711	1,955,464
Truist Bk Global	0.25%	1/17/2024	13,320,000	13,321,598	13,267,465
Truist Finl Corp Var Rt	1.27%	3/2/2027	4,450,000	4,449,064	4,368,389
Trustees Of	2.52%	7/1/2050	5,745,000	5,868,658	5,762,589
TX Eastn Transm	7.00%	7/15/2032	3,618,000	5,017,372	4,904,378
U S Bancorp Medium	1.45%	5/12/2025	1,100,000	1,098,735	1,104,993
U S Bancorp Medium Term Sub Nts	2.95%	7/15/2022	85,000	84,734	86,007
Uber Technologies	7.50%	9/15/2027	1,610,000	1,634,438	1,752,155
Uber Technologies Inc SR	7.50%	5/15/2025	600,000	600,000	630,528
Un Pac Rr Co	3.23%	5/14/2026	4,066,289	4,066,289	4,286,897
Un Pac Rr Co	5.08%	1/2/2029	1,107,418	1,186,518	1,203,355
Unifrax Escr	5.25%	9/30/2028	625,000	628,750	631,719
Unifrax Escrow Issuer Corp SR	7.50%	9/30/2029	575,000	583,869	580,750
Union Pac Corp	3.25%	1/15/2025	350,000	382,543	368,106
Union Pac Corp	3.75%	7/15/2025	360,000	360,077	389,041
Union Pac Corp	2.15%	2/5/2027	20,000	19,986	20,519
Union Pac Corp	2.89%	4/6/2036	1,150,000	1,010,604	1,207,053
Union Pac Corp	3.84%	3/20/2060	1,000,000	854,794	1,182,504
Union Pac Corp Fixed	3.75%	2/5/2070	260,000	265,965	295,972
Union Pac Rr Co 2015-1 Pass Thru Tr	2.69%	5/12/2027	3,119,589	3,224,029	3,232,262
Unisys Corp	6.88%	11/1/2027	1,505,000	1,529,506	1,629,162
United Nat Foods Inc SR	6.75%	10/15/2028	1,400,000	1,400,000	1,499,120
United Natural Foods Usd United Natural Foods 1L 10-22-2025	0.00%	10/22/2025	1,181,804	1,028,753	1,180,823
United Rentals Inc	3.88%	2/15/2031	1,000,000	1,000,000	1,015,000
United Rentals North Amer Inc	4.88%	1/15/2028	3,425,000	3,575,999	3,599,247
United Rentals North Amer Inc	3.75%	1/15/2032	750,000	751,688	755,252
United Technologies Corp	3.95%	8/16/2025	380,000	379,354	412,166
United Technologies Corp	4.13%	11/16/2028	360,000	360,766	403,000
United Technologies Corp	4.45%	11/16/2038	155,000	192,849	187,253
United Technologies Corp	4.15%	5/15/2045	65,000	74,121	75,990
Unitedhealth Group	2.38%	10/15/2022	70,000	72,193	70,993
Unitedhealth Group	3.50%	6/15/2023	150,000	161,193	156,016
Unitedhealth Group	3.75%	7/15/2025	220,000	247,091	238,643
Unitedhealth Group	1.25%	1/15/2026	170,000	169,407	169,438
Unitedhealth Group	4.25%	6/15/2048	130,000	166,522	161,588
Unitedhealth Group	3.70%	8/15/2049	590,000	594,120	681,400
Unitedhealth Group	3.88%	8/15/2059	360,000	365,289	432,700
Unitedhealth Group	3.13%	5/15/2060	70,000	73,956	72,608

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Unitedhealth Group Fixed	3.88%	12/15/2028	180,000	183,017	201,900
Unitedhealth Group Inc	2.00%	5/15/2030	160,000	158,651	159,012
Unitedhealth Group Inc	2.30%	5/15/2031	4,500,000	4,558,950	4,583,552
Unitedhealth Group Inc	4.45%	12/15/2048	90,000	119,060	115,251
Unitedhealth Group Inc	2.90%	5/15/2050	50,000	51,634	51,133
Unum Group	3.88%	11/5/2025	4,881,000	4,986,267	5,211,552
Unum Group	5.75%	8/15/2042	950,000	968,259	1,162,779
Unum Group	4.50%	12/15/2049	4,500,000	4,499,550	4,802,132
Upmc	3.60%	4/3/2025	165,000	183,084	175,375
US Bancorp Medium	3.38%	2/5/2024	2,100,000	2,121,366	2,201,692
US Foods Inc	4.75%	2/15/2029	1,215,000	1,242,064	1,234,744
Usb Cap IX Normal Income Tr Secs	3.50%	12/31/2049	8,250,000	6,439,500	7,945,028
Usb Cap IX Normal Income Tr Secs /04-15-2011 Reg	3.50%	12/31/2049	4,296,000	3,352,975	4,137,193
Usis Merger Sub Inc	6.88%	5/1/2025	2,175,000	2,128,422	2,191,312
Utd Airls 20	3.75%	3/3/2028	6,015,533	6,044,117	6,284,716
Utd Airls 2020-1A	5.88%	4/15/2029	1,264,620	1,264,620	1,385,514
Utd Airls Hldgs	4.25%	10/1/2022	485,000	487,086	492,275
Utd Rentals N Amer	3.88%	11/15/2027	1,290,000	1,292,125	1,336,682
Utd Technologies	4.50%	6/1/2042	250,000	247,671	311,572
Utd Technologies	3.75%	11/1/2046	4,860,000	5,590,215	5,432,367
Uwm Mtg	2.50%	6/25/2051	6,870,663	7,016,665	6,852,415
Vail Resorts Inc	6.25%	5/15/2025	650,000	650,000	676,000
Valero Energy Corp	2.15%	9/15/2027	2,000,000	1,997,400	1,993,750
Valero Energy Corp	6.63%	6/15/2037	2,250,000	3,005,678	3,037,443
Varex Imaging Corporation	7.88%	10/15/2027	1,214,000	1,214,000	1,348,875
Vcat Asset Securitization LLC	2.29%	12/26/2050	149,508	149,508	149,269
Ventas Rlty Ltd Partnership	4.40%	1/15/2029	250,000	255,385	283,950
Verisign Inc	5.25%	4/1/2025	1,895,000	1,945,475	2,089,238
Verisign Inc Fixed	4.75%	7/15/2027	1,820,000	1,770,150	1,890,525
Verisk Analytics Fixed	3.63%	5/15/2050	2,155,000	2,298,399	2,351,982
Verizon	2.63%	8/15/2026	330,000	299,690	343,748
Verizon	2.10%	3/22/2028	390,000	389,824	391,058
Verizon	3.88%	2/8/2029	220,000	219,584	244,002
Verizon	4.02%	12/3/2029	5,275,000	5,784,469	5,919,240
Verizon	1.50%	9/18/2030	1,950,000	1,947,836	1,830,997
Verizon	2.55%	3/21/2031	1,180,000	1,175,150	1,191,826
Verizon	4.50%	8/10/2033	1,700,000	1,714,301	2,001,159
Verizon	4.27%	1/15/2036	245,000	288,451	287,811
Verizon	3.85%	11/1/2042	180,000	184,862	201,768
Verizon	4.13%	8/15/2046	270,000	317,244	314,159
Verizon	4.86%	8/21/2046	480,000	545,289	619,758
Verizon	5.50%	3/16/2047	70,000	74,095	97,954
Verizon	4.00%	3/22/2050	180,000	214,247	209,175
Verizon Communications	4.13%	3/16/2027	260,000	263,724	289,002
Verizon Communications	6.55%	9/15/2043	195,000	244,345	305,721

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Verizon Communications	3.55%	3/22/2051	1,500,000	1,486,575	1,621,393
Verizon Communications Beo	1.26%	5/15/2025	8,775,000	8,984,459	8,943,685
Verizon Communications Bnds	5.25%	3/16/2037	365,000	432,166	475,231
Verizon Communications Inc	4.33%	9/21/2028	871,000	872,596	990,221
Verizon Communications Inc	3.15%	3/22/2030	370,000	368,864	391,884
Verizon Communications Inc	2.36%	3/15/2032	2,177,000	1,971,969	2,147,699
Verizon Communications Inc	2.85%	9/3/2041	3,500,000	3,491,530	3,463,082
Verizon Communications Inc	2.99%	10/30/2056	5,725,000	5,196,796	5,442,814
Verizon Global Fdg Corp	7.75%	12/1/2030	1,150,000	1,662,555	1,647,785
Verizon Master	1.38%	4/20/2028	73,000	72,994	72,672
Verizon Master Tr Asset Backed	0.69%	5/20/2027	155,000	154,991	152,899
Verizon Owner	3.55%	4/20/2023	975,000	974,823	976,577
Verizon Owner	0.68%	2/20/2025	300,000	301,430	297,644
Vertiv Group Corp	4.13%	11/15/2028	1,715,000	1,715,162	1,732,150
Verus Securitization	1.97%	1/25/2066	195,000	194,993	192,050
Verus Securitization Tr 2021-5	2.33%	9/25/2066	110,000	109,997	108,296
Verus Securitization Trust Cmbond	2.34%	10/25/2063	127,000	127,348	126,720
Vfh Parent LLC	0.00%	3/1/2026	480,000	474,600	478,469
Viacom Inc	4.38%	3/15/2043	2,600,000	2,828,046	2,966,347
Viacom Inc New	3.88%	4/1/2024	90,000	84,211	94,778
Viacomcbs Inc	4.95%	1/15/2031	5,000,000	5,342,100	5,962,157
Vici Pptys Lp/Vici	4.13%	8/15/2030	400,000	394,330	423,000
Virgin Media Bristol LLC Q Beo	0.00%	1/31/2029	160,000	157,600	159,826
Visa Inc	3.15%	12/14/2025	1,100,000	1,095,974	1,172,946
Visa Inc	4.30%	12/14/2045	670,000	682,074	845,838
Vistra Corp	7.00%	12/31/2049	900,000	900,000	911,601
Vistra Corp Perp Pfd	8.00%	12/31/2049	2,050,000	2,061,500	2,167,875
Vistra Operations Co LLC	5.00%	7/31/2027	3,135,000	3,201,322	3,253,566
Vistra Operations Co LLC	4.38%	5/1/2029	3,685,000	3,703,125	3,691,007
Vizient Inc Fixed	6.25%	5/15/2027	975,000	997,068	1,017,656
Vmware Inc	4.50%	5/15/2025	1,685,000	1,695,936	1,835,599
Vmware Inc	3.90%	8/21/2027	7,025,000	6,421,350	7,653,085
Vndo 2012-6Ave Mtg Tr	3.00%	11/15/2030	100,000	102,316	101,381
Voc Escrow Ltd	5.00%	2/15/2028	400,000	388,188	396,000
Voya Finl Inc	4.80%	6/15/2046	2,000,000	2,015,740	2,484,694
Vulcan Matls Co Fixed	3.50%	6/1/2030	3,000,000	2,991,660	3,243,487
W R Grace Hldgs LLC SR	5.63%	8/15/2029	800,000	800,000	819,000
Walgreens Boots Alliance Inc	4.10%	4/15/2050	3,500,000	3,500,000	3,937,027
Walmart Inc	2.85%	7/8/2024	205,000	204,750	214,254
Walmart Inc	1.50%	9/22/2028	220,000	219,767	218,836
Walmart Inc	1.80%	9/22/2031	110,000	109,610	109,030
Warrior Met Coal Inc	7.88%	12/1/2028	700,000	695,401	717,500
Waste Mgmt Inc	2.40%	5/15/2023	6,490,000	6,179,716	6,611,850
Waste Mgmt Inc	1.15%	3/15/2028	65,000	65,040	62,085
Watco Cos L L C/Watco Fin Corp SR	6.50%	6/15/2027	2,950,000	2,977,500	3,068,000
Waterfront Sta	2.53%	1/1/2026	5,000,000	5,000,000	5,000,000

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Wea Fin LLC /	4.75%	9/17/2044	1,580,000	1,746,200	1,706,171
Weatherford Intl Ltd	6.50%	9/15/2028	735,000	735,000	777,700
Weatherford Intl Ltd SR	8.63%	4/30/2030	835,000	835,000	866,855
Weekley Homes LLC	4.88%	9/15/2028	1,450,000	1,456,750	1,493,500
Wells Fargo & Co	4.48%	1/16/2024	90,000	99,719	95,598
Wells Fargo & Co	3.75%	1/24/2024	260,000	259,529	273,212
Wells Fargo & Co	4.10%	6/3/2026	700,000	741,202	763,328
Wells Fargo & Co	3.00%	10/23/2026	1,630,000	1,628,641	1,713,474
Wells Fargo & Co	4.15%	1/24/2029	41,214,000	46,191,029	46,173,279
Wells Fargo & Co	2.88%	10/30/2030	510,000	507,356	530,701
Wells Fargo & Co	2.57%	2/11/2031	2,000,000	2,119,020	2,043,774
Wells Fargo & Co	4.48%	4/4/2031	330,000	330,000	383,737
Wells Fargo & Co	5.38%	11/2/2043	1,465,000	1,920,593	1,941,651
Wells Fargo & Co	5.61%	1/15/2044	1,159,000	1,023,305	1,572,659
Wells Fargo & Co	4.90%	11/17/2045	1,010,000	1,091,054	1,274,020
Wells Fargo & Co	4.40%	6/14/2046	990,000	1,014,243	1,177,064
Wells Fargo & Co	4.75%	12/7/2046	780,000	783,089	976,610
Wells Fargo & Co	5.88%	12/29/2049	120,000	121,341	131,100
Wells Fargo & Co Medium Term	2.19%	4/30/2026	920,000	920,468	936,644
Wells Fargo & Co Medium Term	5.01%	4/4/2051	4,310,000	4,919,400	5,906,061
Wells Fargo & Co New Medium Term	3.55%	9/29/2025	220,000	240,812	234,535
Wells Fargo & Co New Medium Term	4.65%	11/4/2044	100,000	101,096	121,426
Wells Fargo & Co Tranche	3.45%	2/13/2023	390,000	392,155	401,284
Wells Fargo Coml	4.22%	7/15/2046	500,000	537,305	517,745
Wells Fargo Coml	3.81%	12/15/2047	1,430,000	1,472,823	1,497,661
Wells Fargo Coml	3.18%	7/15/2048	355,000	365,646	365,467
Wells Fargo Coml	3.79%	9/15/2048	695,653	755,817	732,422
Wells Fargo Coml	3.69%	11/15/2048	8,750,000	9,193,652	9,363,770
Wells Fargo Coml	2.94%	10/15/2049	1,345,000	1,464,369	1,410,297
Wells Fargo Coml	3.47%	11/15/2050	1,085,000	1,207,994	1,168,728
Wells Fargo Coml	3.63%	1/15/2060	1,000,000	1,084,180	1,084,206
Wells Fargo Coml Mtg Tr	3.41%	5/15/2048	540,000	556,171	563,486
Wells Fargo Mtg	3.00%	12/25/2049	28,817	29,104	28,823
Wells Fargo Mtg	3.00%	6/25/2050	128,691	132,914	130,855
Wells Fargo Mtg	2.50%	9/25/2050	177,027	182,421	177,774
Wells Fargo Mtg	2.50%	6/25/2051	3,860,492	3,891,858	3,857,477
Wells Fargo Mtg	2.50%	6/25/2051	381,399	390,338	384,522
Wells Fargo Mtg Backed Secs 2020-2 Mtg Passthru Ctf	3.00%	12/25/2049	183,497	189,374	186,312
Wells Fargo Mtg Fltg Rt	3.00%	7/25/2050	91,993	95,946	93,196
Welltower Inc	2.70%	2/15/2027	2,000,000	2,087,450	2,084,875
Werner Finco LP	8.75%	7/15/2025	1,130,000	1,046,250	1,178,025
Wesco Distr Inc	7.13%	6/15/2025	1,205,000	1,205,000	1,277,300
Westar Energy Inc	2.55%	7/1/2026	390,000	421,738	404,471
Western Gas Partners LP	4.75%	8/15/2028	500,000	417,500	552,500
Western Midstream	2.22%	1/13/2023	140,000	140,000	139,794

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Western Midstream Oper LP	3.60%	2/1/2025	410,000	410,355	428,458
Western Midstream Oper LP	5.30%	2/1/2030	2,050,000	1,893,447	2,257,091
Westinghouse Air Brake Technologies	3.20%	6/15/2025	865,000	901,516	900,618
Westlake Chemical Corporation	3.38%	6/15/2030	3,000,000	2,987,640	3,182,581
Westn Gas Partners	4.50%	3/1/2028	100,000	103,109	108,750
Westn Gas Partners	5.30%	3/1/2048	30,000	34,275	36,150
Westn Gas Partners	5.50%	8/15/2048	230,000	257,027	274,850
Westn Midstream Step CPN	6.50%	2/1/2050	250,000	246,046	295,625
Westvaco Corp	8.20%	1/15/2030	175,000	248,423	242,830
Weyerhaeuser Co	6.88%	12/15/2033	960,000	1,337,262	1,312,398
WFRBS Coml Mtg	3.84%	11/15/2045	750,000	771,387	759,237
WFRBS Coml Mtg	4.50%	8/15/2046	422,000	348,150	417,485
Wi Elec Pwr Co	5.70%	12/1/2036	490,000	489,623	660,794
Williams Cos Inc	3.70%	1/15/2023	280,000	271,950	286,188
Williams Cos Inc	7.50%	1/15/2031	160,000	192,000	216,610
Williams Cos Inc	7.75%	6/15/2031	970,000	1,182,188	1,314,181
Williams Partners	4.85%	3/1/2048	30,000	30,845	36,569
Williams Scotsman	4.63%	8/15/2028	3,915,000	4,013,533	4,042,238
Winnebago Inds Inc	6.25%	7/15/2028	1,030,000	1,066,169	1,102,862
World Omni Auto Receivables	0.87%	10/15/2026	1,020,000	1,019,824	1,010,207
World Omni Select	0.84%	6/15/2026	1,005,000	1,004,828	1,004,607
Ww Intl Inc Secd	4.50%	4/15/2029	1,515,000	1,518,112	1,450,234
Wyndham	6.63%	7/31/2026	3,000,000	3,438,750	3,326,520
Wyndham Step CPN	5.65%	4/1/2024	7,305,000	7,211,666	7,761,562
Xcel Energy Inc	3.40%	6/1/2030	135,000	134,554	144,975
XTO Energy Inc	6.75%	8/1/2037	220,000	315,353	312,982
Ymca Gtr New York Taxable Bd	2.30%	8/1/2026	510,000	513,157	505,681
Yum Brands Inc	4.75%	1/15/2030	2,350,000	2,388,125	2,543,875
Yum Brands Inc	3.63%	3/15/2031	2,300,000	2,294,562	2,291,375
Yum Brands Inc	4.63%	1/31/2032	2,220,000	2,220,000	2,359,016
Yum Brands Inc SR	7.75%	4/1/2025	750,000	764,250	790,312
Z Cap Cr Partners	1.63%	7/16/2031	700,000	700,000	700,131
Zh Trust	2.35%	10/17/2027	570,000	569,999	565,604
Zurich Reins	7.13%	10/15/2023	6,445,000	7,552,348	7,111,735
Total Corporate Bonds			\$3,593,406,984	\$3,688,208,451	\$3,785,321,943

FIXED INCOME

U.S. Securities					
Escrow Holdings					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Esc CB	0.00%		\$ 519,998	\$1,584,970	\$453,899
Esc CB	0.00%		5,371,138	3,768,065	5,371
Esc CB Gulfport Energy 0	6.63%		600,000	-	24,000
Esc CB Gulfport Energy 0	6.38%		1,900,000	14,068	76,000
Esc CB Lehman Bros Sub Nts	0.00%	7/19/2017	370,000	342,302	4
Esc GCB	0.00%		2,375,000	-	332,500
Esc GCB Gulfport Energ 0	6.00%		3,543,000	31,395	141,720
Esc GCB Gulfport Energ 0	0.00%		1,202,000	10,745	48,080
Esc Lehman Broth Hld Inc	5.86%		840,000	808,776	-
Total Escrow Holdings			\$16,721,136	\$6,560,321	\$1,081,574



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
AI Econ Settlement Auth BP Settlement Rev	3.16%	9/15/2025	\$ 3,185,000	\$ 3,207,350	\$ 3,332,172
Alabama St Pub Sch & College Auth	5.15%	9/1/2027	250,000	312,838	295,297
Alameda Cnty Calif Jt Pwrs Auth Lease Rev	7.05%	12/1/2044	780,000	1,175,093	1,283,500
American Mun Pwr Ohio Inc Rev	6.62%	2/15/2023	160,000	201,718	170,543
American Mun Pwr Ohio Inc Rev	5.80%	2/15/2028	2,750,000	3,232,458	3,215,433
American Mun Pwr Ohio Inc Rev	7.33%	2/15/2028	300,000	381,000	371,960
American Mun Pwr Ohio Inc Rev	7.73%	2/15/2033	120,000	170,887	177,836
American Mun Pwr Ohio Inc Rev	7.83%	2/15/2041	685,000	1,026,807	1,132,593
American Mun Pwr Ohio Inc Rev	6.05%	2/15/2043	1,590,000	2,351,102	2,360,551
American Mun Pwr Ohio Inc Rev	7.50%	2/15/2050	480,000	714,438	788,901
American Mun Pwr Ohio Inc Rev 02-15-2035 Beo Taxable	7.00%	2/15/2035	90,000	132,995	133,826
Austin Tex Elec Util Sys Rev	3.09%	11/15/2031	1,000,000	1,000,000	1,087,947
Austin Tex Indpt Sch Dist	1.82%	8/1/2031	7,240,000	7,334,410	7,181,821
Austin Tex Indpt Sch Dist	2.18%	8/1/2038	1,190,000	1,198,949	1,147,175
Austin Tex Rent Car Spl Fac Rev	2.86%	11/15/2042	1,640,000	1,663,643	1,681,245
Bahamas Comwlth Bahamas	8.95%	10/15/2032	18,000,000	19,182,000	16,537,680
Baraga Cnty Mich Mem Hosp Rev	6.50%	9/20/2036	3,979,000	4,061,179	4,001,048
Bay Area Toll Auth Calif Toll Brdg Rev	6.26%	4/1/2049	3,000,000	4,846,953	4,794,471
Bay Area Toll Auth Calif Toll Brdg Rev	6.91%	10/1/2050	335,000	589,850	590,789
California Infrastructure & Economic Devbk Rev	2.19%	10/1/2034	350,000	357,490	345,683
California Mun Fin Auth Fed Lease Rev	2.52%	10/1/2035	4,150,000	4,144,812	4,003,771
California St	4.50%	4/1/2033	5,230,000	5,541,783	6,066,590
California St	7.50%	4/1/2034	2,590,000	3,959,598	3,963,506
California St	7.30%	10/1/2039	9,660,000	14,216,606	15,154,754
California St	7.63%	3/1/2040	1,945,000	3,201,956	3,221,430
California St	7.60%	11/1/2040	2,105,000	3,606,123	3,628,625
California St Pub Wks Brd Lease Rev	8.36%	10/1/2034	3,480,000	5,455,894	5,468,803
California St Taxable-Build Amer Bds	7.35%	11/1/2039	270,000	444,989	426,132
California St Univ Rev	6.43%	11/1/2030	270,000	349,138	345,862
California State	7.55%	4/1/2039	2,465,000	3,907,930	4,113,728
Calleguas-Las Virgenes Calpub Fing Authwtr Rev	5.94%	7/1/2040	325,000	459,184	454,859
Chicago Ill	6.05%	1/1/2029	260,000	253,201	283,140
Chicago Ill	6.26%	1/1/2040	75,000	77,416	95,877
Chicago Ill	6.31%	1/1/2044	175,000	235,736	247,319
Chicago Ill Met Wtr Reclamation Dist Gtrchicago	5.72%	12/1/2038	590,000	843,882	812,621
Chicago Ill O Hare Intl Arpt Rev	6.39%	1/1/2040	425,000	580,437	639,833
Chicago Ill Tran Auth Sales Tax Rcpts Rev	5.47%	12/1/2023	1,395,000	1,535,927	1,510,476
Chicago Illpk Dist	1.83%	1/1/2029	100,000	100,000	98,328
Clark Cnty Nev Arpt Rev	6.82%	7/1/2045	365,000	593,454	572,961
CMO Virginia St Hsg Dev Auth	2.75%	4/25/2042	1,130,962	1,129,877	1,139,782
Colorado Brdg Enterprise Rev	6.08%	12/1/2040	110,000	151,277	156,116
Commonwealth Fing Auth Pa Rev	5.65%	6/1/2024	2,300,000	2,464,289	2,439,551

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Commonwealth Fing Auth Pa Rev	4.01%	6/1/2033	3,025,000	3,152,806	3,469,317
Connecticut St	5.85%	3/15/2032	240,000	330,257	311,840
Contra Costa Calif Cmnty College Dist	5.88%	8/1/2025	2,575,000	2,907,638	2,887,607
Cuyahoga Cnty Ohio	6.03%	12/1/2034	75,000	100,389	99,021
Dallas Fort Worth Tex Intl Arpt Rev	2.84%	11/1/2046	2,000,000	2,000,000	2,010,574
Dallas Tex Area Rapid Tran Sales Tax Rev	6.00%	12/1/2044	7,705,000	10,063,648	11,460,665
Dallas Tex Area Rapid Tran Sales Tax Rev	2.61%	12/1/2048	3,000,000	3,000,000	2,941,534
District Columbia Income Tax Rev	5.59%	12/1/2034	3,595,000	4,283,823	4,520,461
District Columbia Income Tax Rev	5.58%	12/1/2035	505,000	666,297	645,746
District Columbia Wtr & Swr Auth Pub Util Rev	5.42%	10/1/2028	4,000,000	4,774,320	4,723,313
District Columbia Wtr & Swr Auth Pub Util Rev	5.52%	10/1/2044	100,000	138,062	138,369
East Bay Calif Mun Util Dist Wastewater Sys Rev	5.03%	6/1/2032	3,700,000	4,464,938	4,593,742
East Bay Calif Mun Util Dist Wtr Sys Rev	5.87%	6/1/2040	520,000	761,228	744,171
Energy Northwest Wash Elec Rev	5.71%	7/1/2024	125,000	140,844	139,410
Energy Northwest Wash Elec Rev	4.05%	7/1/2030	2,200,000	2,447,672	2,565,040
Fannie Mae	2.95%	11/25/2029	175,145	179,742	179,535
Fannie Mae	2.35%	7/25/2030	2,352,257	2,275,367	2,378,826
Fannie Mae	2.00%	5/1/2036	417,831	431,933	430,285
Fannie Mae	2.00%	2/1/2051	89,203	91,963	89,052
Fannie Mae	2.50%	4/1/2051	176,935	182,990	183,183
Fannie Mae	2.00%	4/1/2051	95,275	96,123	96,039
Fannie Mae Conn Ave Secs	2.35%	7/25/2030	195,000	195,061	196,726
Fannie Mae Connecticut Avenue Sec	3.10%	10/25/2029	175,000	180,141	179,920
Fannie Mae Connecticut Avenue Sec	2.30%	1/25/2030	195,000	195,609	197,994
Fannie Mae Fn	2.00%	9/1/2051	294,335	298,888	293,847
Fed Farm Cr Bks Cons Systemwide Bds	0.74%	6/30/2025	5,925,000	5,925,000	5,830,667
Fed Farm Cr Bks Cons Systemwide Bds	1.14%	10/20/2026	2,500,000	2,500,000	2,473,706
Fed Home Ln	3.65%	9/25/2028	7,805,000	8,671,477	8,744,809
Fed Home Ln Mtg	2.00%	4/1/2051	196,423	197,099	196,372
Fed Home Ln Mtg	3.00%	8/1/2051	20,746,449	21,829,155	21,556,233
Federal Farm Cr Bks	3.17%	6/20/2034	7,200,000	7,200,000	7,286,758
Federal Farm Cr Bks Cons Systemwide Bds	0.88%	11/18/2024	1,190,000	1,188,632	1,187,553
Federal Farm Cr Bks Cons Systemwide Bds	1.43%	11/23/2026	15,000,000	15,000,000	14,985,157
Federal Farm Cr Bks Cons Systemwide Bds	1.54%	11/30/2026	1,100,000	1,100,000	1,100,061
Federal Home Ln	0.63%	3/30/2026	2,760,000	2,760,000	2,739,842
Federal Home Ln Bks	0.13%	3/17/2023	2,140,000	2,137,646	2,130,171
Federal Home Ln Bks	0.25%	12/28/2023	7,300,000	7,300,000	7,250,584
Federal Home Ln Bks	2.88%	6/14/2024	6,735,000	6,953,742	7,062,763
Federal Home Ln Bks	0.88%	6/17/2024	2,500,000	2,500,000	2,497,398
Federal Home Ln Bks	1.00%	7/6/2027	11,000,000	11,000,000	10,762,278
Federal Home Ln Bks Cons Bd Dtd 07/20/2021 .07-20-2026	0.30%	7/20/2026	3,020,000	3,020,000	3,012,629
Federal Home Ln Bks Cons Bd Dtd 09/10/2021 .1208-28-2023	0.13%	8/28/2023	3,060,000	3,053,513	3,033,510



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal Home Ln Mtg	4.00%	4/25/2029	166,323	173,495	170,848
Federal Home Ln Mtg Corp	0.25%	11/6/2023	3,050,000	3,047,255	3,023,329
Federal Home Ln Mtg Corp	1.50%	2/12/2025	2,120,000	2,118,368	2,151,040
Federal Home Ln Mtg Corp	4.00%	5/1/2025	105,226	107,939	110,555
Federal Home Ln Mtg Corp	4.00%	6/1/2025	137,430	142,960	144,325
Federal Home Ln Mtg Corp	0.38%	7/21/2025	9,670,000	9,621,843	9,426,268
Federal Home Ln Mtg Corp	3.50%	11/1/2025	901,240	952,780	949,172
Federal Home Ln Mtg Corp	3.50%	8/1/2027	2,302	2,421	2,425
Federal Home Ln Mtg Corp	0.57%	12/25/2027	2,998,779	106,409	92,944
Federal Home Ln Mtg Corp	2.50%	1/1/2028	48,271	49,538	49,341
Federal Home Ln Mtg Corp	3.50%	9/1/2028	17,775	18,689	18,824
Federal Home Ln Mtg Corp	3.50%	4/1/2029	4,951	5,206	5,244
Federal Home Ln Mtg Corp	3.50%	6/1/2029	33,545	35,270	35,365
Federal Home Ln Mtg Corp	3.55%	10/25/2029	190,000	197,244	195,498
Federal Home Ln Mtg Corp	0.84%	10/25/2029	1,294,706	90,297	75,399
Federal Home Ln Mtg Corp	1.53%	7/25/2030	898,158	99,710	92,709
Federal Home Ln Mtg Corp	3.00%	12/1/2030	2,132,905	2,226,386	2,238,151
Federal Home Ln Mtg Corp	4.00%	2/1/2031	84,420	89,591	90,438
Federal Home Ln Mtg Corp	2.15%	2/1/2031	5,436,000	5,727,336	5,486,328
Federal Home Ln Mtg Corp	4.50%	1/1/2032	7,175,316	7,877,108	7,753,987
Federal Home Ln Mtg Corp	3.00%	9/1/2032	115,004	120,898	120,890
Federal Home Ln Mtg Corp	3.50%	8/1/2034	195,988	204,835	209,724
Federal Home Ln Mtg Corp	4.00%	12/1/2034	21,532,941	22,619,850	22,658,158
Federal Home Ln Mtg Corp	5.00%	7/1/2035	308,989	300,685	349,148
Federal Home Ln Mtg Corp	5.00%	8/1/2035	340,204	335,952	384,827
Federal Home Ln Mtg Corp	6.00%	9/1/2035	29,388	29,902	32,367
Federal Home Ln Mtg Corp	2.00%	1/1/2036	271,164	283,705	278,889
Federal Home Ln Mtg Corp	4.50%	6/1/2036	11,127,645	12,165,089	12,268,307
Federal Home Ln Mtg Corp	2.00%	8/1/2036	476,602	494,363	488,589
Federal Home Ln Mtg Corp	6.00%	10/1/2036	322,822	367,266	370,687
Federal Home Ln Mtg Corp	0.00%	12/15/2036	9,070,000	5,921,894	6,608,269
Federal Home Ln Mtg Corp	5.50%	1/1/2037	123,187	122,398	139,777
Federal Home Ln Mtg Corp	6.00%	9/1/2037	252,386	252,307	292,839
Federal Home Ln Mtg Corp	6.00%	12/1/2037	36,450	36,914	42,292
Federal Home Ln Mtg Corp	3.50%	1/1/2038	464,323	504,661	498,528
Federal Home Ln Mtg Corp	5.00%	2/1/2038	136,532	134,697	153,364
Federal Home Ln Mtg Corp	5.50%	4/1/2038	611,276	607,626	699,832
Federal Home Ln Mtg Corp	5.50%	10/1/2038	94,148	93,883	107,924
Federal Home Ln Mtg Corp	5.50%	12/1/2038	44,240	47,475	50,666
Federal Home Ln Mtg Corp	4.50%	10/1/2039	683,536	735,229	756,186
Federal Home Ln Mtg Corp	4.00%	12/1/2039	1,136,988	1,193,483	1,245,489
Federal Home Ln Mtg Corp	4.00%	1/1/2040	276,881	298,469	304,142
Federal Home Ln Mtg Corp	4.00%	11/1/2040	1,407,695	1,449,046	1,544,174
Federal Home Ln Mtg Corp	4.00%	1/1/2041	1,051,671	1,045,861	1,151,833
Federal Home Ln Mtg Corp	4.00%	3/1/2041	840,020	817,248	920,018

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal Home Ln Mtg Corp	5.00%	6/1/2041	68,262	75,750	77,146
Federal Home Ln Mtg Corp	3.50%	12/1/2041	1,225,331	1,248,497	1,324,311
Federal Home Ln Mtg Corp	4.00%	4/1/2042	49,090	52,481	53,679
Federal Home Ln Mtg Corp	3.50%	10/1/2042	30,601	31,825	32,908
Federal Home Ln Mtg Corp	3.00%	5/1/2043	1,222,720	1,221,096	1,291,391
Federal Home Ln Mtg Corp	3.00%	7/1/2043	4,002,652	3,871,628	4,227,036
Federal Home Ln Mtg Corp	3.00%	9/1/2043	4,365,304	4,295,050	4,609,129
Federal Home Ln Mtg Corp	3.50%	9/1/2043	2,523,749	2,489,836	2,710,420
Federal Home Ln Mtg Corp	3.50%	11/1/2043	1,357,317	1,364,528	1,461,040
Federal Home Ln Mtg Corp	4.50%	12/1/2043	888,644	957,687	987,233
Federal Home Ln Mtg Corp	3.50%	1/1/2044	1,288,155	1,284,230	1,386,570
Federal Home Ln Mtg Corp	4.50%	2/1/2044	1,222,835	1,317,844	1,348,795
Federal Home Ln Mtg Corp	4.00%	5/1/2044	275,011	291,555	299,724
Federal Home Ln Mtg Corp	4.50%	7/1/2044	944,650	1,048,629	1,038,200
Federal Home Ln Mtg Corp	3.00%	1/1/2045	1,951,106	1,995,158	2,051,530
Federal Home Ln Mtg Corp	3.50%	3/1/2045	1,239,613	1,298,842	1,333,074
Federal Home Ln Mtg Corp	3.00%	9/1/2045	2,910,957	2,919,144	3,060,871
Federal Home Ln Mtg Corp	3.00%	1/1/2046	5,144,706	5,288,597	5,402,283
Federal Home Ln Mtg Corp	3.00%	3/1/2046	1,136,479	1,158,321	1,194,923
Federal Home Ln Mtg Corp	3.00%	8/1/2046	2,324,730	2,406,096	2,443,427
Federal Home Ln Mtg Corp	4.00%	9/1/2046	345,700	352,978	372,169
Federal Home Ln Mtg Corp	3.00%	11/1/2046	1,081,419	1,143,755	1,138,489
Federal Home Ln Mtg Corp	3.00%	11/1/2046	1,241,106	1,308,592	1,294,894
Federal Home Ln Mtg Corp	2.50%	12/1/2046	4,019,758	4,147,259	4,129,675
Federal Home Ln Mtg Corp	3.00%	1/1/2047	1,221,802	1,219,988	1,291,940
Federal Home Ln Mtg Corp	3.00%	3/1/2047	2,126,401	2,109,284	2,229,607
Federal Home Ln Mtg Corp	2.10%	3/1/2047	674,969	694,586	690,989
Federal Home Ln Mtg Corp	3.00%	5/1/2047	1,475,817	1,431,542	1,560,609
Federal Home Ln Mtg Corp	4.00%	9/1/2047	2,323,949	2,440,237	2,485,178
Federal Home Ln Mtg Corp	2.87%	11/1/2047	653,736	679,987	675,106
Federal Home Ln Mtg Corp	3.50%	1/1/2048	90,511	96,324	95,964
Federal Home Ln Mtg Corp	4.00%	8/1/2048	3,370,084	3,408,260	3,589,570
Federal Home Ln Mtg Corp	5.00%	10/1/2048	151,874	158,744	166,166
Federal Home Ln Mtg Corp	3.01%	11/1/2048	1,719,053	1,786,741	1,775,093
Federal Home Ln Mtg Corp	5.00%	11/1/2048	24,679	25,734	27,158
Federal Home Ln Mtg Corp	3.09%	2/1/2050	286,877	297,187	296,422
Federal Home Ln Mtg Corp	3.50%	3/1/2050	695,755	732,473	737,464
Federal Home Ln Mtg Corp	2.50%	9/1/2050	471,209	494,033	481,443
Federal Home Ln Mtg Corp	2.50%	9/25/2050	300,139	34,797	38,339
Federal Home Ln Mtg Corp	2.50%	9/25/2050	800,772	101,598	116,142
Federal Home Ln Mtg Corp	2.50%	10/1/2050	309,681	328,601	316,422
Federal Home Ln Mtg Corp	2.00%	10/25/2050	553,965	70,111	70,093
Federal Home Ln Mtg Corp	2.00%	11/1/2050	541,582	543,359	541,665
Federal Home Ln Mtg Corp	2.50%	11/25/2050	170,487	20,778	20,081
Federal Home Ln Mtg Corp	2.00%	2/1/2051	2,708,362	2,797,441	2,703,781



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal Home Ln Mtg Corp	2.00%	3/1/2051	653,939	660,069	652,855
Federal Home Ln Mtg Corp	2.00%	3/1/2051	383,803	384,222	384,269
Federal Home Ln Mtg Corp	2.00%	4/1/2051	183,381	183,696	184,853
Federal Home Ln Mtg Corp	2.00%	4/1/2051	94,877	95,010	95,638
Federal Home Ln Mtg Corp	3.00%	5/1/2051	4,633,725	4,842,242	4,804,071
Federal Home Ln Mtg Corp	3.00%	11/1/2051	14,430,558	15,048,367	15,004,885
Federal Home Loan Banks	0.93%	9/14/2026	10,400,000	10,396,360	10,291,441
Federal Home Loan Mortgage Corp	3.50%	2/1/2034	335,832	365,270	354,806
Federal Home Loan Mortgage Corp	2.00%	9/1/2036	491,127	508,969	503,479
Federal Home Loan Mortgage Corp	2.50%	4/1/2041	92,114	96,100	94,933
Federal Home Loan Mortgage Corp	2.00%	4/1/2041	4,606,532	4,719,371	4,683,008
Federal Home Loan Mortgage Corp	2.50%	11/1/2050	173,270	185,480	177,888
Federal Home Loan Mortgage Corp	0.70%	1/25/2051	76,216	76,216	76,193
Federal Home Loan Mortgage Corp	1.50%	2/1/2051	11,650,826	11,754,592	11,264,740
Federal Home Loan Mortgage Corp	2.00%	5/1/2051	1,276	1,285	1,275
Federal Home Loan Mortgage Corp	3.00%	6/1/2051	7,961,705	8,277,996	8,254,395
Federal Home Loan Mortgage Corp	2.00%	8/1/2051	497,269	508,769	496,428
Federal Home Loan Mortgage Corp	2.50%	8/1/2051	520,883	539,094	532,192
Federal Home Loan Mortgage Corp	2.00%	11/1/2051	4,963,288	4,946,227	4,955,055
Federal Home Loan Mortgage Corp 04-01-2049	4.00%	4/1/2049	653,352	708,070	706,346
Federal Home Loan Mortgage Corp 09-01-2041	2.00%	9/1/2041	1,662,155	1,710,591	1,689,752
Federal National Mortgage Assoc	2.00%	11/1/2035	428,018	445,474	438,783
Federal National Mortgage Assoc	1.50%	12/1/2035	273,536	281,593	274,715
Federal National Mortgage Assoc	2.00%	1/1/2036	403,236	422,642	413,377
Federal National Mortgage Assoc	2.50%	4/1/2041	380,374	399,214	397,134
Federal National Mortgage Assoc	2.50%	4/1/2041	565,005	591,666	585,368
Federal National Mortgage Assoc	2.50%	8/1/2050	1,103,322	1,162,798	1,127,278
Federal National Mortgage Assoc	2.50%	8/1/2050	374,550	394,931	382,682
Federal National Mortgage Assoc	2.00%	10/1/2050	845,185	875,427	843,756
Federal National Mortgage Assoc	2.50%	11/1/2050	273,922	294,166	281,520
Federal National Mortgage Assoc	2.50%	11/1/2050	83,580	88,648	86,217
Federal National Mortgage Assoc	2.50%	11/1/2050	185,668	198,868	190,245
Federal National Mortgage Assoc	2.50%	1/1/2051	208,631	218,215	213,161
Federal National Mortgage Assoc	2.00%	1/1/2051	280,311	281,253	279,873
Federal National Mortgage Assoc	2.00%	1/1/2051	183,919	190,327	183,950
Federal National Mortgage Assoc	2.00%	2/1/2051	95,619	98,846	95,559
Federal National Mortgage Assoc	2.00%	2/1/2051	286,119	296,044	285,939
Federal National Mortgage Assoc	2.50%	2/1/2051	1,109,495	1,171,731	1,133,585
Federal National Mortgage Assoc	2.00%	3/1/2051	192,804	193,377	192,484
Federal National Mortgage Assoc	2.50%	4/1/2051	8,695,775	9,030,019	8,884,582
Federal National Mortgage Assoc	2.50%	4/1/2051	388,004	400,614	397,489
Federal National Mortgage Assoc	2.50%	5/1/2051	4,562,374	4,738,453	4,665,551
Federal National Mortgage Assoc	2.50%	6/1/2051	2,820,116	2,911,770	2,883,380

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal National Mortgage Assoc	2.50%	9/1/2051	1,581,990	1,646,506	1,623,591
Federal National Mortgage Assoc 03-01-2051	2.00%	3/1/2051	182,830	182,516	183,773
Federal National Mortgage Assoc 03-01-2051	2.00%	3/1/2051	187,455	189,476	187,725
Federal Natl Mtg Assn	4.00%	2/1/2041	408,246	412,010	446,089
Federal Natl Mtg Assn	4.50%	8/1/2041	5,442	5,862	5,842
Federal Natl Mtg Assn	4.00%	4/1/2042	16,544	18,385	18,170
Federal Natl Mtg Assn	4.00%	4/1/2043	88,449	91,793	97,255
Federal Natl Mtg Assn	4.50%	1/1/2044	166,029	180,972	181,799
Federal Natl Mtg Assn	3.50%	11/1/2046	356,031	382,289	379,662
Federal Natl Mtg Assn	3.00%	12/1/2046	521,594	520,922	551,324
Federal Natl Mtg Assn Gtd Mtg	4.00%	3/1/2026	160,222	166,531	168,743
Federal Natl Mtg Assn Gtd Mtg	3.50%	4/1/2026	205,575	213,027	216,615
Federal Natl Mtg Assn Gtd Mtg	3.50%	5/1/2029	286,613	302,030	303,256
Federal Natl Mtg Assn Gtd Mtg	3.00%	6/1/2029	269,951	282,858	284,502
Federal Natl Mtg Assn Gtd Mtg	3.00%	11/1/2033	71,672	72,759	74,696
Federal Natl Mtg Assn Gtd Mtg	6.00%	9/1/2039	138,013	157,852	159,862
Federal Natl Mtg Assn Gtd Mtg	5.50%	5/1/2040	317,877	344,831	363,802
Federal Natl Mtg Assn Gtd Mtg	6.50%	5/1/2040	277,490	307,277	322,817
Federal Natl Mtg Assn Gtd Mtg	4.50%	3/1/2041	36,503	39,492	39,208
Federal Natl Mtg Assn Gtd Mtg	5.00%	5/1/2041	274,174	306,047	310,071
Federal Natl Mtg Assn Gtd Mtg	4.00%	6/1/2041	951,008	948,927	1,039,194
Federal Natl Mtg Assn Gtd Mtg	4.50%	8/1/2041	52,655	57,130	58,242
Federal Natl Mtg Assn Gtd Mtg	4.50%	10/1/2041	157,713	168,697	173,042
Federal Natl Mtg Assn Gtd Mtg	4.00%	4/1/2042	142,173	157,989	156,125
Federal Natl Mtg Assn Gtd Mtg	3.50%	8/1/2042	584,409	589,249	631,390
Federal Natl Mtg Assn Gtd Mtg	4.50%	9/1/2043	136,714	148,495	151,468
Federal Natl Mtg Assn Gtd Mtg	4.50%	3/1/2044	6,060	6,582	6,704
Federal Natl Mtg Assn Gtd Mtg	4.50%	4/1/2044	77,127	83,755	85,170
Federal Natl Mtg Assn Gtd Mtg	4.50%	4/1/2044	704,925	761,980	778,514
Federal Natl Mtg Assn Gtd Mtg	3.00%	2/1/2047	741,591	714,622	777,838
FHLB Disc	0.00%	1/21/2022	5,000,000	4,998,925	4,999,975
FHLB Disc	0.00%	3/9/2022	5,000,000	4,999,343	4,999,549
FHLMC	0.35%	3/29/2024	3,851,000	3,851,000	3,809,380
FHLMC	6.00%	1/1/2026	72,000	73,406	79,168
FHLMC	2.50%	9/1/2032	1,023,288	1,020,410	1,063,592
FHLMC	2.00%	9/1/2035	1,000,181	1,039,563	1,025,335
FHLMC	2.00%	10/1/2036	371,324	382,348	380,663
FHLMC	2.18%	1/1/2037	133,459	135,164	133,773
FHLMC	3.50%	8/1/2040	17,439,315	18,670,966	18,488,564
FHLMC	3.00%	4/1/2046	4,486,415	4,573,340	4,717,258
FHLMC	4.00%	4/1/2049	1,635,061	1,700,974	1,737,468
FHLMC	4.00%	7/1/2049	1,143,613	1,188,464	1,215,904
FHLMC	3.00%	9/1/2049	764,519	779,391	802,811
FHLMC	3.00%	11/1/2049	7,387,531	7,574,528	7,659,113
FHLMC	3.50%	12/1/2049	461,229	478,273	486,462

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FHLMC	3.00%	1/1/2050	57,562	58,648	60,995
FHLMC	2.50%	8/1/2050	600,424	628,102	613,641
FHLMC	3.00%	10/1/2050	230,911	243,935	239,399
FHLMC	2.50%	12/1/2050	364,151	382,017	372,057
FHLMC	2.00%	2/1/2051	96,261	97,152	96,400
FHLMC	2.00%	3/1/2051	182,885	183,942	183,495
FHLMC	1.50%	3/1/2051	7,563,519	7,457,157	7,319,989
FHLMC	2.00%	4/1/2051	93,137	93,559	93,618
FHLMC	3.00%	10/1/2051	164,473	172,671	171,402
FHLMC	2.00%	12/1/2051	100,000	99,883	99,834
FHLMC	4.75%	5/25/2057	2,580,000	2,544,914	2,647,677
FHLMC Gold	7.64%	5/1/2025	2,540,579	2,999,845	2,766,539
FHLMC Gold	6.00%	11/1/2026	116,045	117,523	127,645
FHLMC Gold	5.50%	5/1/2037	60,930	60,216	69,186
FHLMC Gold	6.00%	9/1/2037	159,527	161,073	185,111
FHLMC Gold	7.00%	3/1/2039	132,641	156,599	156,120
FHLMC Gold	6.50%	9/1/2039	61,168	67,734	70,918
FHLMC Gold	4.00%	11/1/2041	1,334,868	1,377,834	1,466,455
FHLMC Gold	3.50%	10/1/2042	2,746,100	2,764,550	2,948,280
FHLMC Gold	3.50%	12/1/2042	20,918	22,188	22,178
FHLMC Gold	3.50%	1/1/2043	33,466	35,497	35,792
FHLMC Gold	3.50%	1/1/2043	20,175	21,399	21,517
FHLMC Gold	3.50%	2/1/2043	22,233	23,582	23,847
FHLMC Gold	3.50%	5/1/2043	555,157	594,538	599,997
FHLMC Gold	4.00%	6/1/2043	39,892	41,276	43,829
FHLMC Gold	3.50%	7/1/2043	2,323,852	2,330,025	2,511,452
FHLMC Gold	4.00%	8/1/2043	161,778	166,138	177,056
FHLMC Gold	3.50%	2/1/2044	3,549,070	3,564,320	3,816,778
FHLMC Gold	3.50%	1/1/2045	1,259,222	1,323,758	1,347,396
FHLMC Gold	4.00%	9/1/2045	18,866	20,192	20,608
FHLMC Gold	3.50%	6/1/2046	224,694	226,344	240,977
FHLMC Gold	3.00%	1/1/2047	542,878	543,048	572,792
FHLMC Gold	3.00%	1/1/2047	374,724	373,729	396,710
FHLMC Gold	3.00%	1/1/2047	234,455	233,613	247,446
FHLMC Gold Mbs 01/10/2046 Usd'G6-7701' G67701 3 10-01-2046	3.00%	10/1/2046	1,125,535	1,095,550	1,190,158
FHLMC Gold Pool	3.50%	4/1/2049	1,979,118	2,040,965	2,109,445
FHLMC Gold Pool G67713	4.00%	6/1/2048	3,081,645	3,371,994	3,347,458
FHLMC Gold Pool# U91254 4	4.00%	4/1/2043	223,446	230,830	243,811
FHLMC Gold Q19611 4 07-01-2043	4.00%	7/1/2043	193,372	201,212	214,995
FHLMC Gold Q19615 4 07-01-2043	4.00%	7/1/2043	253,500	263,065	278,855
FHLMC Gold U90598	3.50%	12/1/2042	13,131	13,928	14,082
FHLMC Gold U90778	3.50%	1/1/2043	19,572	20,760	20,921
FHLMC Gold U90841	3.50%	2/1/2043	31,583	33,500	33,844
FHLMC Gold U90903	3.50%	2/1/2043	60,878	64,574	65,469

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FHLMC Gold U90940	3.50%	2/1/2043	22,468	23,832	23,990
FHLMC Mbs	4.00%	11/1/2044	1,037,584	1,082,330	1,135,680
FHLMC Multiclass	3.02%	6/25/2027	6,100,000	6,429,029	6,520,750
FHLMC Multiclass	1.38%	1/25/2030	2,500,000	276,270	258,778
FHLMC Multiclass	2.60%	3/25/2030	1,132,717	1,141,212	1,154,517
FHLMC Multiclass	0.85%	8/25/2033	173,843	173,843	173,738
FHLMC Multiclass	3.54%	3/25/2034	7,890,000	9,539,999	8,979,399
FHLMC Multiclass	3.00%	6/15/2040	17,734	17,421	18,127
FHLMC Multiclass	2.40%	1/25/2050	1,170,000	1,148,794	1,169,293
FHLMC Multiclass	4.75%	7/25/2058	2,910,000	2,647,936	2,976,597
FHLMC Multiclass Freddie Mac	3.09%	11/25/2027	200,000	201,988	209,502
FHLMC Multiclass Tranche	1.31%	7/25/2026	2,184,378	164,070	105,988
FHLMC Multiclass Tranche	3.77%	12/25/2028	1,000,000	1,029,918	1,131,081
FHLMC Umbs	2.00%	2/1/2051	1,013,909	1,047,891	1,014,309
FHLMC Umbs 15Y Fixed	1.50%	10/1/2035	447,468	456,208	449,259
FHLMC Umbs 30Y	2.50%	2/1/2051	428,318	444,887	437,617
FHLMC Umbs 30Y	2.00%	3/1/2051	94,541	95,383	94,888
FHLMC Umbs 30Y	2.50%	5/1/2051	226,174	235,291	232,960
FHLMC Umbs 30Y Fixed	2.50%	6/1/2050	252,636	262,821	258,122
FHLMC Umbs 30Y Fixed	2.50%	2/1/2051	267,684	284,582	274,759
FHLMC Umbs 30Y Fixed	2.50%	3/1/2051	183,861	190,152	190,353
FHLMC Umbs 30Y Fixed	2.50%	6/1/2051	15,618,201	16,330,781	15,972,416
FHLMC Umbs 30Y Fixed	2.00%	9/1/2051	295,998	299,756	295,507
Florida St Brd Admin Fin Corp Rev	1.71%	7/1/2027	5,780,000	5,926,234	5,765,562
FNMA	5.00%	4/1/2022	10,353	10,183	10,663
FNMA	6.00%	4/1/2024	6,091	6,361	6,134
FNMA	0.50%	6/17/2025	6,090,000	6,077,394	5,969,829
FNMA	3.48%	9/1/2025	3,486,004	3,557,903	3,634,772
FNMA	5.33%	4/1/2026	4,136,631	4,314,700	4,596,477
FNMA	1.88%	9/24/2026	2,000,000	1,917,340	2,055,621
FNMA	2.68%	12/1/2026	7,500,000	7,421,484	7,754,368
FNMA	3.05%	1/1/2027	10,133,000	10,112,417	10,824,964
FNMA	2.23%	2/25/2027	112,658	113,014	116,095
FNMA	3.32%	4/1/2027	3,710,000	3,728,550	4,021,065
FNMA	2.90%	6/25/2027	199,077	203,183	210,508
FNMA	3.00%	9/1/2027	214,951	222,139	225,550
FNMA	2.50%	9/1/2027	1,013,399	1,053,618	1,052,786
FNMA	2.50%	10/1/2027	411,315	414,014	425,584
FNMA	2.89%	1/1/2028	9,630,590	9,559,866	10,250,462
FNMA	3.25%	2/1/2028	1,202,579	1,202,579	1,305,125
FNMA	3.00%	5/1/2028	80,324	82,998	84,282
FNMA	3.00%	5/1/2028	31,625	32,683	33,189
FNMA	3.65%	9/1/2028	10,000,000	9,800,000	10,843,914
FNMA	3.27%	2/25/2029	390,000	395,843	428,034
FNMA	3.50%	3/1/2029	13,473	14,203	14,240



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	3.50%	5/1/2029	4,081	4,303	4,321
FNMA	3.50%	5/1/2029	4,302	4,535	4,545
FNMA	3.16%	5/1/2029	193,272	194,683	211,129
FNMA	3.50%	7/1/2029	14,561	15,351	15,376
FNMA	1.35%	7/25/2029	1,399,498	1,399,060	1,372,751
FNMA	3.50%	8/1/2029	432,224	455,659	456,122
FNMA	3.00%	10/1/2029	397,322	410,577	416,602
FNMA	3.00%	10/1/2029	22,839	23,603	23,957
FNMA	3.00%	10/1/2029	32,944	34,046	34,569
FNMA	3.00%	10/1/2029	152,867	157,979	160,395
FNMA	3.00%	11/1/2029	530,660	548,405	556,615
FNMA	2.68%	2/1/2030	12,200,000	13,025,406	12,624,550
FNMA	2.26%	4/1/2030	676,715	700,929	705,238
FNMA	1.32%	5/25/2030	10,050,000	10,250,725	9,783,369
FNMA	1.70%	6/1/2030	10,000,000	10,521,875	9,932,789
FNMA	4.00%	2/1/2031	1,136,188	1,239,722	1,216,760
FNMA	3.61%	2/25/2031	210,000	217,506	237,529
FNMA	4.00%	4/1/2031	65,140	69,629	69,756
FNMA	2.00%	7/1/2031	4,057,967	4,208,872	4,160,025
FNMA	2.50%	10/1/2031	993,461	1,029,649	1,032,221
FNMA	3.00%	4/1/2033	856,911	849,547	901,612
FNMA	5.50%	7/1/2033	291,746	294,664	329,673
FNMA	4.00%	11/1/2033	3,216,599	3,312,594	3,387,306
FNMA	3.00%	7/1/2034	450,981	459,314	471,467
FNMA	3.72%	8/1/2034	5,932,857	6,187,784	6,515,417
FNMA	3.50%	9/1/2034	71,823	75,459	76,838
FNMA	3.50%	12/1/2034	226,558	244,718	242,372
FNMA	3.50%	1/1/2035	135,612	146,545	145,079
FNMA	5.50%	5/1/2035	86,616	87,469	97,064
FNMA	3.50%	5/1/2035	2,365,868	2,469,375	2,531,102
FNMA	2.50%	7/1/2035	500,603	527,276	518,566
FNMA	3.00%	7/1/2035	222,398	235,829	234,845
FNMA	2.00%	8/1/2035	688,839	716,177	706,163
FNMA	2.00%	9/1/2035	803,159	837,168	823,359
FNMA	5.00%	10/1/2035	134,414	145,251	151,510
FNMA	6.00%	11/1/2035	100,485	114,804	114,926
FNMA	5.50%	12/1/2035	128,934	126,506	147,023
FNMA	3.50%	12/1/2035	15,466,391	16,544,205	16,300,541
FNMA	5.50%	1/1/2036	146,437	143,496	166,937
FNMA	2.00%	1/1/2036	421,740	441,378	432,347
FNMA	1.50%	2/1/2036	5,078,395	5,196,626	5,098,558
FNMA	3.00%	2/1/2036	478,022	505,583	505,278
FNMA	6.50%	4/1/2036	10,673	10,813	12,032
FNMA	3.00%	4/1/2036	356,138	376,616	376,086
FNMA	5.00%	5/1/2036	122,054	118,383	137,870

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	5.50%	5/1/2036	37,369	36,884	40,945
FNMA	3.00%	7/1/2036	754,585	798,917	792,541
FNMA	2.00%	7/1/2036	563,063	583,914	577,224
FNMA	2.00%	8/1/2036	326,594	339,148	335,207
FNMA	3.00%	8/1/2036	1,324,314	1,405,015	1,392,404
FNMA	5.50%	9/1/2036	830	803	932
FNMA	2.00%	11/1/2036	5,409,557	5,554,938	5,545,607
FNMA	6.00%	12/1/2036	133,712	134,485	154,998
FNMA	3.00%	12/1/2036	1,231,519	1,305,662	1,295,186
FNMA	3.50%	2/1/2037	110,516	118,442	118,194
FNMA	5.50%	4/1/2037	7,512	7,270	8,293
FNMA	5.00%	4/1/2037	199,324	216,982	224,482
FNMA	3.00%	5/1/2037	4,699,146	4,799,737	4,934,927
FNMA	5.50%	6/1/2037	134,716	130,127	154,044
FNMA	6.00%	8/1/2037	26,932	26,701	30,714
FNMA	6.00%	8/1/2037	81,567	82,724	90,232
FNMA	7.00%	10/1/2037	1,635	1,898	1,684
FNMA	3.50%	12/1/2037	98,009	106,340	105,764
FNMA	7.00%	12/1/2037	6,280	7,292	6,913
FNMA	3.50%	12/1/2037	11,464,006	12,207,375	12,210,501
FNMA	7.00%	2/1/2038	1,384	1,608	1,429
FNMA	2.50%	3/1/2038	680,122	717,635	700,574
FNMA	5.00%	3/1/2038	247,811	234,258	280,828
FNMA	5.50%	3/1/2038	219,089	214,536	250,712
FNMA	3.00%	6/1/2038	396,165	419,006	416,060
FNMA	3.50%	7/1/2038	2,130,313	2,117,331	2,254,036
FNMA	4.50%	8/1/2038	53,120	56,872	58,696
FNMA	4.50%	8/1/2038	17,190,674	18,265,092	18,740,223
FNMA	4.00%	9/1/2038	27,803,026	29,857,191	29,647,667
FNMA	7.00%	11/1/2038	8,537	9,914	9,355
FNMA	7.00%	11/1/2038	2,686	3,119	2,869
FNMA	6.00%	12/1/2038	29,111	29,939	32,056
FNMA	4.00%	3/1/2039	8,750,843	9,208,895	9,309,872
FNMA	6.50%	6/25/2039	21,134	24,701	22,900
FNMA	3.50%	8/1/2039	133,209	143,242	141,639
FNMA	3.00%	12/1/2039	25,833,234	27,186,707	26,875,448
FNMA	3.50%	2/1/2040	310,564	336,768	335,730
FNMA	3.50%	2/1/2040	107,209	115,535	114,335
FNMA	3.00%	3/1/2040	393,116	414,891	412,934
FNMA	3.00%	5/1/2040	24,728,516	25,941,759	25,673,645
FNMA	3.00%	6/1/2040	21,518,370	22,644,722	22,395,024
FNMA	5.00%	6/1/2040	76,397	84,153	86,641
FNMA	3.00%	7/1/2040	21,693,080	22,764,240	22,565,670
FNMA	2.00%	9/1/2040	2,770,356	2,840,539	2,812,741
FNMA	2.00%	11/1/2040	4,145,468	4,246,747	4,188,516



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	4.50%	11/1/2040	33,679	36,437	36,045
FNMA	2.00%	12/1/2040	834,330	869,137	841,970
FNMA	2.00%	12/1/2040	10,147,895	10,498,314	10,247,347
FNMA	2.00%	1/1/2041	1,253,293	1,305,873	1,274,092
FNMA	4.50%	2/1/2041	913,809	946,506	1,009,241
FNMA	2.50%	3/1/2041	372,765	391,228	388,764
FNMA	2.50%	5/1/2041	1,133,187	1,183,915	1,170,532
FNMA	4.50%	6/1/2041	27,225	29,454	29,683
FNMA	4.50%	10/1/2041	163,337	174,713	180,640
FNMA	4.50%	11/1/2041	366,424	388,581	405,717
FNMA	1.70%	12/25/2041	2,340,000	2,340,000	2,342,928
FNMA	4.00%	7/1/2042	281,942	310,092	306,658
FNMA	3.50%	7/1/2042	244,281	256,190	263,904
FNMA	6.50%	7/25/2042	1,220,005	1,473,728	1,432,213
FNMA	3.00%	8/1/2042	1,014,829	1,052,251	1,071,755
FNMA	3.50%	9/1/2042	226,822	237,880	245,047
FNMA	4.00%	10/1/2042	1,848,150	1,939,691	2,014,105
FNMA	4.00%	12/1/2042	181,775	198,135	198,042
FNMA	4.00%	12/1/2042	18,765	20,853	20,605
FNMA	4.00%	12/1/2042	2,913,410	3,057,715	3,199,998
FNMA	4.00%	1/1/2043	23,723	26,514	26,059
FNMA	3.00%	3/1/2043	2,066,055	2,072,189	2,186,269
FNMA	3.50%	5/1/2043	4,326,562	4,369,996	4,644,958
FNMA	4.00%	6/1/2043	120,662	125,432	132,670
FNMA	4.00%	6/1/2043	104,999	108,970	115,219
FNMA	4.00%	6/1/2043	29,344	30,417	32,259
FNMA	4.00%	6/1/2043	46,034	47,645	51,103
FNMA	4.00%	6/1/2043	24,641	25,616	26,856
FNMA	4.00%	6/1/2043	78,141	81,144	86,843
FNMA	4.00%	6/1/2043	94,846	98,507	104,180
FNMA	4.00%	6/1/2043	117,150	121,781	128,815
FNMA	4.00%	6/1/2043	27,548	28,590	30,291
FNMA	4.00%	6/1/2043	24,228	25,084	26,608
FNMA	4.00%	6/1/2043	258,372	267,496	283,750
FNMA	3.00%	7/1/2043	2,374,126	2,311,527	2,505,387
FNMA	4.00%	7/1/2043	46,477	48,234	51,222
FNMA	4.00%	7/1/2043	250,273	259,541	274,842
FNMA	4.00%	8/1/2043	127,038	131,246	138,221
FNMA	3.00%	8/1/2043	4,114,936	4,066,071	4,330,022
FNMA	4.00%	9/1/2043	1,276,771	1,360,360	1,401,296
FNMA	4.50%	9/1/2043	42,283	45,745	46,715
FNMA	3.50%	9/1/2043	513,354	511,910	551,850
FNMA	4.50%	9/1/2043	375,578	409,585	414,314
FNMA	4.50%	10/1/2043	2,126	2,309	2,347
FNMA	4.50%	11/1/2043	151,382	163,068	167,691

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	4.50%	11/1/2043	210,206	229,124	230,431
FNMA	4.50%	12/1/2043	61,145	66,419	67,694
FNMA	4.50%	12/1/2043	276,903	301,911	304,085
FNMA	4.50%	1/1/2044	5,691	6,181	6,223
FNMA	5.00%	2/1/2044	384,227	442,221	440,781
FNMA	4.50%	3/1/2044	36,325	39,595	40,088
FNMA	4.50%	5/1/2044	85,805	93,199	92,777
FNMA	4.50%	5/1/2044	24,285	26,288	26,812
FNMA	4.50%	6/1/2044	92,682	100,668	102,145
FNMA	3.50%	8/1/2044	267,045	286,698	285,739
FNMA	4.00%	9/1/2044	2,936,697	3,135,382	3,208,308
FNMA	3.00%	9/1/2044	2,312,035	2,321,879	2,422,909
FNMA	4.50%	10/1/2044	1,026,214	1,125,307	1,133,422
FNMA	3.00%	2/1/2045	3,752,094	3,796,504	3,943,334
FNMA	4.00%	2/1/2045	1,372,754	1,504,597	1,502,644
FNMA	3.50%	4/1/2045	1,907,864	1,959,735	2,047,511
FNMA	3.50%	6/1/2045	328,759	350,693	352,392
FNMA	3.00%	6/1/2045	2,534,150	2,516,332	2,663,290
FNMA	4.00%	9/1/2045	23,729	25,371	25,423
FNMA	3.50%	11/1/2045	1,197,993	1,253,400	1,284,489
FNMA	3.50%	1/1/2046	72,708	74,900	78,306
FNMA	4.00%	1/1/2046	668,310	715,013	723,368
FNMA	4.00%	2/1/2046	3,478,128	3,665,621	3,757,705
FNMA	3.50%	6/1/2046	369,486	377,338	396,060
FNMA	3.00%	7/1/2046	311,291	306,037	328,301
FNMA	3.00%	7/1/2046	5,393,563	5,608,463	5,657,639
FNMA	3.00%	10/1/2046	5,662,507	5,823,755	5,907,287
FNMA	5.00%	11/1/2046	998,997	1,092,731	1,116,996
FNMA	3.00%	1/1/2047	7,243,563	7,149,077	7,601,761
FNMA	3.00%	1/1/2047	930,733	928,152	982,572
FNMA	3.00%	2/1/2047	1,119,360	1,117,393	1,182,056
FNMA	3.00%	2/1/2047	1,870,194	1,967,857	1,962,222
FNMA	4.00%	2/1/2047	454,714	465,940	493,617
FNMA	3.50%	2/1/2047	123,271	124,561	130,983
FNMA	4.00%	2/1/2047	72,091	78,343	77,961
FNMA	4.00%	4/1/2047	6,730,617	7,112,545	7,227,037
FNMA	3.00%	4/1/2047	807,014	782,930	852,464
FNMA	3.50%	5/1/2047	1,724,412	1,842,966	1,828,697
FNMA	4.00%	6/1/2047	3,859,139	4,075,612	4,130,261
FNMA	4.00%	7/1/2047	313,614	315,329	340,964
FNMA	4.00%	8/1/2047	337,481	339,221	365,851
FNMA	3.50%	9/1/2047	1,699,249	1,752,085	1,828,230
FNMA	3.00%	9/1/2047	791,486	778,129	834,348
FNMA	4.00%	10/1/2047	3,413,042	3,542,112	3,653,543
FNMA	3.50%	11/1/2047	5,324,428	5,582,217	5,647,351

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	4.00%	11/1/2047	644,300	674,249	690,408
FNMA	3.50%	12/1/2047	645,715	640,367	686,622
FNMA	3.00%	12/1/2047	1,057,479	1,055,992	1,103,071
FNMA	3.50%	1/1/2048	910,225	992,429	976,318
FNMA	3.50%	2/1/2048	387,774	404,436	410,999
FNMA	3.50%	4/1/2048	2,663,271	2,684,910	2,816,571
FNMA	4.00%	4/1/2048	4,189,264	4,288,759	4,522,432
FNMA	4.00%	5/1/2048	4,898,494	4,981,922	5,208,506
FNMA	4.00%	6/1/2048	1,576,892	1,602,763	1,682,215
FNMA	3.50%	8/1/2048	765,386	818,245	815,392
FNMA	5.00%	9/1/2048	352,862	399,837	391,479
FNMA	4.00%	10/1/2048	543,781	593,061	583,926
FNMA	3.00%	11/1/2048	387,773	398,770	405,616
FNMA	3.00%	11/1/2048	6,176,593	6,494,108	6,441,568
FNMA	4.50%	1/1/2049	3,310,261	3,430,258	3,544,192
FNMA	3.50%	6/1/2049	1,680,937	1,731,233	1,773,501
FNMA	4.00%	6/1/2049	0	-	-
FNMA	4.00%	6/1/2049	17,085,535	18,334,854	18,155,199
FNMA	3.00%	9/1/2049	1,407,088	1,436,549	1,490,569
FNMA	3.00%	9/1/2049	3,280,422	3,409,588	3,401,017
FNMA	2.50%	11/1/2049	1,526,491	1,588,028	1,559,635
FNMA	4.00%	12/1/2049	0	-	-
FNMA	3.00%	3/1/2050	3,419,526	3,617,751	3,558,073
FNMA	2.50%	4/1/2050	7,571,054	7,594,122	7,735,440
FNMA	2.50%	5/1/2050	29,608	31,107	30,251
FNMA	2.50%	6/1/2050	462,360	478,325	472,475
FNMA	2.50%	6/1/2050	1,075,962	1,129,760	1,102,607
FNMA	3.00%	6/1/2050	7,117,870	7,506,016	7,406,703
FNMA	3.00%	7/1/2050	74,021	79,410	77,419
FNMA	2.00%	7/25/2050	515,214	512,402	476,010
FNMA	2.50%	8/1/2050	7,079,326	7,466,477	7,233,036
FNMA	2.50%	8/25/2050	608,382	77,514	89,383
FNMA	3.00%	9/1/2050	265,378	277,569	275,180
FNMA	2.50%	10/25/2050	261,074	35,449	37,837
FNMA	2.50%	12/1/2050	10,108,788	10,558,945	10,331,240
FNMA	2.50%	12/1/2050	477,075	492,207	487,433
FNMA	2.00%	12/1/2050	496,954	496,818	497,669
FNMA	2.00%	12/1/2050	463,375	480,969	462,592
FNMA	2.50%	12/1/2050	306,419	312,978	313,072
FNMA	2.50%	1/1/2051	353,329	368,180	362,117
FNMA	2.00%	2/1/2051	188,147	194,644	188,280
FNMA	2.50%	2/1/2051	221,817	231,374	227,284
FNMA	2.50%	2/25/2051	849,174	137,460	137,800
FNMA	2.00%	3/1/2051	371,330	371,736	371,207
FNMA	2.00%	3/1/2051	466,920	467,285	466,151

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	2.00%	3/1/2051	182,310	182,225	182,002
FNMA	2.00%	3/1/2051	184,417	184,201	185,368
FNMA	2.00%	3/1/2051	1,264,285	1,264,680	1,264,783
FNMA	2.00%	3/1/2051	654,654	659,257	655,114
FNMA	2.00%	3/1/2051	92,741	93,596	92,792
FNMA	2.00%	3/1/2051	276,163	282,592	275,696
FNMA	2.00%	4/1/2051	485,454	490,081	485,025
FNMA	2.00%	4/1/2051	93,031	93,119	93,576
FNMA	2.00%	4/1/2051	92,956	93,043	93,436
FNMA	2.50%	4/1/2051	286,142	296,112	295,177
FNMA	2.50%	5/1/2051	286,000	295,563	294,867
FNMA	3.00%	5/1/2051	4,560,191	4,763,262	4,730,519
FNMA	2.50%	6/1/2051	7,324,106	7,618,215	7,490,216
FNMA	2.50%	6/1/2051	1,049,424	1,090,417	1,081,283
FNMA	3.00%	6/1/2051	4,959,989	5,228,138	5,169,728
FNMA	3.00%	6/1/2051	9,424,785	9,944,621	9,788,461
FNMA	2.50%	6/1/2051	4,670,922	4,845,789	4,774,570
FNMA	3.00%	6/1/2051	12,184,449	12,867,921	12,647,697
FNMA	2.00%	7/1/2051	585,595	595,020	586,280
FNMA	2.50%	7/1/2051	4,776,836	4,896,257	4,880,553
FNMA	2.50%	8/1/2051	781,321	802,100	798,848
FNMA	2.50%	9/1/2051	99,475	104,138	102,889
FNMA	2.50%	9/1/2051	6,102,770	6,263,683	6,241,968
FNMA	2.50%	9/1/2051	99,079	102,795	102,051
FNMA	2.00%	10/1/2051	99,471	99,533	99,680
FNMA	2.50%	10/1/2051	199,263	204,587	203,808
FNMA	2.50%	10/1/2051	4,912,297	5,035,872	5,018,956
FNMA	2.00%	11/1/2051	199,501	199,190	199,622
FNMA	2.50%	11/1/2051	4,948,978	5,069,803	5,056,433
FNMA	3.00%	11/1/2051	8,392,546	8,816,107	8,718,549
FNMA	4.00%	2/1/2056	2,758,941	2,885,680	3,093,935
FNMA	5.50%	9/1/2056	1,005,278	1,138,555	1,174,189
FNMA	4.00%	6/1/2057	376,527	384,146	413,866
FNMA	4.50%	8/1/2058	402,130	458,680	449,336
FNMA	0.00%		8,300,000	8,269,199	8,262,106
FNMA	0.00%		4,000,000	4,138,906	4,140,038
FNMA #725162 02-01-2034 Beo	6.00%	2/1/2034	9,141	10,443	10,328
FNMA #890248 08-01-2037 Beo	6.00%	8/1/2037	128,071	146,322	147,129
FNMA #934648 Beo	7.00%	11/1/2038	20,526	23,836	24,783
FNMA #955183 11-01-2037 Beo	7.00%	11/1/2037	6,456	7,497	6,903
FNMA #985626 04-01-2033 Beo	6.00%	4/1/2033	57,220	65,374	65,775
FNMA #A	4.50%	1/1/2040	2,926	3,166	3,225
FNMA #A	4.50%	9/1/2040	895	968	971
FNMA #A01-2037 Beo	6.00%	8/1/2037	9,264	10,584	10,446
FNMA #Aa5781 04-01-2039 Beo	5.00%	4/1/2039	92,623	100,351	103,925



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA #Aa7717	4.50%	7/1/2039	2,873	3,121	3,078
FNMA #Ae0758 02-01-2039 Beo	7.00%	2/1/2039	138,890	160,418	164,032
FNMA #Ap4781 09-01-2042 Beo	3.00%	9/1/2042	436,796	458,226	463,987
FNMA #Ap4854	4.50%	9/1/2042	5,538	5,991	6,065
FNMA #Ap7399 09-01-2042 Beo	4.00%	9/1/2042	20,226	22,517	22,175
FNMA #Ap9766 10-01-2042 Beo	4.00%	10/1/2042	79,079	86,320	85,933
FNMA #As0012	3.50%	7/1/2028	145,609	153,441	154,161
FNMA #As4271	4.50%	1/1/2045	29,769	33,406	33,346
FNMA #As6562	3.50%	1/1/2046	87,659	90,165	93,972
FNMA #As8623 01-01-2047 Beo	3.00%	1/1/2047	325,617	324,688	343,313
FNMA #At6549 Reg	4.00%	6/1/2043	30,454	31,567	33,482
FNMA #At9637 Reg	4.00%	7/1/2043	461,384	478,830	508,600
FNMA #At9839 Reg	4.00%	6/1/2043	39,479	40,922	43,405
FNMA #Au6899	4.50%	9/1/2043	263,219	284,772	291,413
FNMA #Ax3783 10-01-2029 Beo	3.00%	10/1/2029	65,713	67,910	68,702
FNMA #Bc9077	3.50%	12/1/2046	245,207	265,092	262,350
FNMA #Bf0222	4.50%	9/1/2057	970,949	1,018,359	1,078,194
FNMA #Bm1948 07-01-2041 Beo	6.00%	7/1/2041	198,367	239,280	229,005
FNMA #Bq0254	2.00%	8/1/2050	163,323	163,017	163,387
FNMA #Bq1528	2.00%	9/1/2050	81,875	81,696	81,907
FNMA #Br5589	2.00%	3/1/2051	182,471	182,400	182,162
FNMA #Cb0100	2.50%	4/1/2041	754,455	793,327	789,095
FNMA #Fm3773	3.50%	11/1/2048	2,392,677	2,557,360	2,547,950
FNMA #Fm5754	3.50%	3/1/2037	67,147	72,351	71,497
FNMA #Fm6460	2.50%	3/1/2051	280,834	292,024	289,847
FNMA #Fm6555 04-01-2051 Beo	2.00%	4/1/2051	658,262	660,319	657,592
FNMA #Fm7210 04-01-2051 Beo	2.00%	4/1/2051	1,182,449	1,201,664	1,182,042
FNMA #Fm7675	2.50%	6/1/2051	468,397	484,278	482,245
FNMA #Fm7676	2.50%	6/1/2051	96,132	99,271	98,633
FNMA #Fm7740	2.50%	6/1/2051	3,721,994	3,868,547	3,839,524
FNMA #Fm7741	2.50%	5/1/2051	275,145	284,646	282,588
FNMA #Fm7900	2.50%	7/1/2051	193,258	201,955	198,405
FNMA #Fm8576 02-01-2050 Beo	3.00%	2/1/2050	595,190	629,369	624,026
FNMA #Fm8864	2.50%	10/1/2051	590,934	610,970	608,730
FNMA #Ma0968	4.50%	12/1/2031	28,686	30,918	31,008
FNMA #Ma1221	4.50%	9/1/2042	14,692	16,014	16,064
FNMA #Ma1253 11-01-2042 Beo	4.00%	11/1/2042	385,873	415,055	420,636
FNMA #Ma1547 08-01-2043 Beo	4.00%	8/1/2043	146,472	151,324	159,366
FNMA #Ma2093 11-01-2029 Beo	3.00%	11/1/2029	240,755	248,806	252,657
FNMA #Ma2773 10-01-2036 Beo	3.00%	10/1/2036	1,594,646	1,691,820	1,678,574
FNMA 01/04/2051	2.00%	4/1/2051	185,674	185,993	186,632
FNMA 04-01-2051	2.00%	4/1/2051	91,638	91,724	92,175
FNMA 2019-M23 CI 3A3 Var Rt	2.72%	10/25/2031	199,790	201,086	213,896
FNMA Bd	6.25%	5/15/2029	15,000,000	19,656,167	19,941,411
FNMA Bond	1.63%	1/7/2025	3,020,000	3,010,366	3,075,187

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA Ca2652	5.00%	11/1/2048	50,838	53,188	55,608
FNMA Conn Ave Secs	4.45%	5/25/2029	179,216	186,609	186,053
FNMA Fannie Mae	2.13%	4/24/2026	9,000,000	8,640,563	9,335,378
FNMA Prin Strip Prin Pmt On	0.00%	11/15/2030	17,700,000	12,789,666	15,173,330
FNMA Remic	5.50%	4/25/2042	557,018	642,224	627,082
FNMA Remic	2.50%	2/25/2044	68,438	68,566	69,099
FNMA Remic	3.73%	11/25/2045	6,319,613	7,222,380	7,048,579
FNMA Remic	3.00%	3/25/2047	221,885	224,450	227,338
FNMA Remic 2019-M19	2.56%	9/25/2029	622,654	635,480	656,664
FNMA Remic Tr	2.50%	2/25/2051	849,528	122,120	119,204
FNMA Remic Tr 2005-29 CI-Za	5.50%	4/25/2035	799,294	880,378	903,504
FNMA Single Family Mortgage	3.00%		485,000	502,316	502,676
FNMA Single Family Mortgage	0.00%		2,300,000	2,419,672	2,419,308
FNMA Single Family Mortgage 30 Years	2.00%		2,923,000	2,904,552	2,915,464
FNMA Single Family Mortgage 30 Years	2.50%		3,350,000	3,410,798	3,419,486
FNMA Single Family Mortgage 30 Years	3.50%		987,000	1,037,352	1,039,357
FNMA Single Family Mortgage 30 Years Settles February	0.00%	2/15/2052	9,700,000	9,879,895	9,878,889
FNMA Single Family Mortgage 30 Years Settles January	0.00%		200,000	212,781	212,781
FNMA Tranche 05-25-2027	3.06%	5/25/2027	199,660	219,337	214,095
Freddie Mac	2.15%	10/25/2033	192,000	195,480	195,428
Freddie Mac	2.00%	9/1/2036	654,014	674,349	670,462
Freddie Mac	3.00%	10/1/2051	164,397	172,617	171,324
Freddie Mac	2.00%	11/1/2051	199,586	199,461	199,443
Freddie Mac	3.50%	12/1/2051	14,141,590	14,981,247	14,959,513
Freddie Mac 01/07/2051	2.50%	7/1/2051	193,779	202,711	199,306
Freddie Mac 01/11/2051 11-01-2051	2.00%	11/1/2051	196,756	196,925	196,423
Freddie Mac Fr	2.50%	9/1/2051	294,572	307,644	302,431
Freddie Mac Multiclass	2.30%	8/25/2033	5,000,000	5,000,000	5,033,073
Freddie Mac Stacr	2.85%	10/25/2050	38,966	39,355	39,272
Freddie Mac Stacr Remic	0.85%	10/25/2041	2,750,000	2,750,000	2,747,423
Freddie Mac Stacr Remic	0.95%	12/25/2050	72,934	72,934	72,934
Freddie Mac Stacr Remic Tr	0.95%	12/25/2050	223,665	223,665	223,665
Freddie Mac Stacr Remic Tr 2021-Dna6	1.55%	10/25/2041	560,000	560,000	559,300
Freddie Mac-Stacr 2021-Dna5 M2Fltg	1.70%	1/25/2034	570,000	570,000	571,781
Fresno Calif Wtr Sys Rev	6.75%	6/1/2040	360,000	519,211	529,900
Geneva N Y Dev Corp Rev	4.52%	9/1/2045	2,895,000	3,380,657	3,436,395
GNMA	5.00%	11/15/2033	76,955	76,570	88,024
GNMA	5.50%	12/15/2033	51,993	52,757	57,283
GNMA	5.50%	1/15/2034	22,243	22,569	25,128
GNMA	5.50%	3/15/2034	361,867	367,181	412,453
GNMA	5.50%	3/15/2034	43,728	44,370	48,031
GNMA	6.00%	10/15/2036	50,881	51,787	58,293
GNMA	5.00%	3/20/2037	294,416	285,077	328,253
GNMA	6.00%	11/15/2037	17,407	19,219	20,208

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
GNMA	6.50%	8/15/2038	119,268	122,958	137,377
GNMA	6.00%	12/15/2038	259,544	271,061	292,189
GNMA	6.00%	1/15/2039	79,406	88,042	90,442
GNMA	5.50%	2/15/2039	100,513	104,502	113,346
GNMA	3.00%	9/16/2039	63,400	64,963	64,932
GNMA	4.00%	10/15/2040	966,964	994,613	1,063,319
GNMA	5.00%	10/20/2040	346,041	395,568	390,931
GNMA	4.00%	12/15/2040	616,665	633,045	676,966
GNMA	4.00%	2/15/2041	748,138	746,385	822,694
GNMA	4.50%	4/20/2041	1,108,430	1,220,312	1,222,452
GNMA	6.00%	6/15/2041	254,833	299,190	293,320
GNMA	6.00%	6/20/2041	101,689	113,765	117,223
GNMA	3.00%	9/15/2042	92,313	92,457	97,282
GNMA	3.00%	9/15/2042	542,781	539,135	568,524
GNMA	3.00%	11/15/2042	240,391	246,701	251,807
GNMA	3.00%	1/20/2044	151,696	153,023	159,148
GNMA	4.00%	6/15/2044	26,474	28,232	29,772
GNMA	3.50%	4/15/2045	232,573	244,056	259,064
GNMA	4.00%	5/15/2045	176,174	188,891	198,117
GNMA	3.50%	1/20/2046	107,649	114,679	114,151
GNMA	3.00%	3/16/2046	54,398	54,865	55,236
GNMA	3.12%	3/16/2046	29,339	30,957	29,794
GNMA	3.50%	3/20/2046	543,834	580,542	575,523
GNMA	3.50%	7/20/2046	122,747	131,033	129,305
GNMA	3.50%	9/20/2046	67,504	70,173	71,062
GNMA	4.00%	1/20/2047	1,356,084	1,436,219	1,446,305
GNMA	3.50%	4/20/2047	3,302,852	3,433,643	3,470,485
GNMA	3.50%	5/20/2047	1,017,299	1,089,463	1,068,900
GNMA	3.50%	10/20/2047	327,015	340,594	348,832
GNMA	4.00%	11/20/2047	788,389	820,233	840,309
GNMA	4.00%	4/20/2048	319,533	332,864	339,329
GNMA	4.50%	4/20/2048	373,053	405,753	397,471
GNMA	3.37%	6/16/2048	76,136	79,181	79,928
GNMA	4.50%	6/20/2048	34,006	35,595	36,169
GNMA	3.25%	7/16/2048	2,453,493	2,394,265	2,472,156
GNMA	4.50%	4/20/2049	54,982	57,537	58,094
GNMA	4.00%	11/20/2049	1,087,899	1,143,653	1,135,679
GNMA	3.50%	2/20/2050	86,328	91,022	90,428
GNMA	4.00%	2/20/2050	114,074	120,882	123,035
GNMA	4.00%	3/15/2050	38,873	41,648	41,356
GNMA	3.00%	3/20/2050	537,135	562,289	550,949
GNMA	3.50%	5/15/2050	269,808	287,809	286,154
GNMA	2.50%	8/20/2050	277,915	37,866	35,445
GNMA	2.50%	8/20/2050	361,853	48,624	48,166
GNMA	2.50%	9/20/2050	278,082	37,976	38,220

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
GNMA	2.50%	10/20/2050	276,752	38,270	36,373
GNMA	2.00%	10/16/2051	49,286	48,116	49,342
GNMA	2.60%	1/16/2052	3,124,997	3,117,673	3,169,831
GNMA	3.10%	11/16/2054	1,577,675	1,564,918	1,609,509
GNMA	2.60%	11/16/2055	3,382,362	3,435,740	3,433,797
GNMA	2.85%	11/16/2055	1,218,804	1,246,229	1,233,359
GNMA	2.90%	10/16/2056	5,909,991	5,626,546	6,039,139
GNMA	0.63%	7/16/2058	967,057	62,708	37,662
GNMA	1.25%	1/16/2061	7,576,977	7,558,922	7,309,886
GNMA	0.58%	3/20/2061	340,167	340,167	340,868
GNMA	1.30%	1/16/2063	6,691,501	6,512,713	6,504,774
GNMA	0.58%	7/20/2067	4,046,121	4,049,240	4,054,644
GNMA	0.60%	7/20/2070	69,500	69,597	70,014
GNMA	0.55%	7/20/2070	140,046	139,827	140,784
GNMA #4855 11-20-2040 Beo	5.00%	11/20/2040	7,369	7,920	8,327
GNMA #5240 11-20-2041 Beo	6.00%	11/20/2041	250,628	280,390	288,644
GNMA #784571	3.50%	6/15/2048	82,756	81,877	88,287
GNMA #Ab9108	3.00%	10/15/2042	54,411	55,618	56,995
GNMA #Ab9109	3.00%	10/15/2042	270,641	277,745	283,328
GNMA #B	3.50%	10/20/2047	441,702	460,043	464,138
GNMA #Bm9734 10-20-2049 Beo	4.00%	10/20/2049	101,390	106,705	108,464
GNMA #Bs1728 01-20-2050 Beo	4.00%	1/20/2050	61,372	65,035	66,473
GNMA #Bs1757 03-20-2050 Beo	4.00%	3/20/2050	50,609	54,221	54,985
GNMA #Ma3663	3.50%	5/20/2046	118,341	126,329	124,613
GNMA #Ma5399	4.50%	8/20/2048	653,343	708,597	691,960
GNMA 2011-H06 Remic Passthru	0.53%	2/20/2061	1,820,904	1,814,025	1,823,269
GNMA 2012	1.75%	12/16/2045	1,246,201	1,262,168	1,248,507
GNMA 2012-053 Remic Passthru Ctf	2.38%	12/16/2043	335,575	343,115	338,362
GNMA 2012-130 Remic Passthru Ctf Clpa 3 04-20-2041	3.00%	4/20/2041	70,721	73,394	71,787
GNMA 2013-107 Remic Passthru Ctf CI Mx-Ad Fltg Rt 11-16-2047	2.77%	11/16/2047	309,269	317,980	316,279
GNMA 2020-181 Mtg	2.00%	12/20/2050	2,369,008	251,707	241,455
GNMA 2020-H13 Remic Passthru Ctf .61177-20-2070	0.55%	7/20/2070	244,849	244,466	246,241
GNMA 2021-002 Mtg Passthru Ctf	1.50%	6/16/2063	9,778,203	9,924,876	9,509,583
GNMA 20-H09 CI FI Fltg	1.25%	5/20/2070	827,691	853,935	864,418
GNMA Fixed	3.00%	7/20/2049	409,552	413,391	425,682
GNMA II	2.50%		736,000	755,090	754,141
GNMA II	0.00%		900,000	929,707	929,883
GNMA R2021-167 Emic Passthru Ctf 12-16-2063	2.00%	12/16/2063	9,647,028	9,845,998	9,597,486
GNMA Remic	3.23%	6/16/2054	27,785	30,286	28,549
Gnma-Ii	5.00%	2/20/2037	278,909	270,323	311,145
Gnma-Ii	6.00%	5/20/2038	10,459	11,700	12,051
Gnma-Ii	6.00%	7/20/2038	344,507	385,417	396,780

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Gnma-Ii	5.00%	7/20/2040	49,877	53,308	56,165
Gnma-Ii	3.00%	9/15/2042	64,841	69,339	69,026
Gnma-Ii	3.50%	11/20/2042	141,834	147,593	146,404
Gnma-Ii	4.00%	2/20/2043	26,513	27,830	27,416
Gnma-Ii	3.50%	6/20/2044	62,734	62,126	66,905
Gnma-Ii	3.50%	3/20/2045	40,672	41,429	43,048
Gnma-Ii	3.50%	4/20/2046	271,646	289,982	287,070
Gnma-Ii	3.50%	6/20/2046	223,905	239,019	235,879
Gnma-Ii	4.00%	6/20/2047	135,699	144,637	144,451
Gnma-Ii	4.50%	8/20/2047	232,658	255,524	249,719
Gnma-Ii	4.00%	9/20/2047	1,074,211	1,112,144	1,142,154
Gnma-Ii	3.50%	11/20/2047	47,786	48,302	50,260
Gnma-Ii	4.00%	12/20/2047	248,532	256,570	264,896
Gnma-Ii	4.00%	2/20/2048	279,603	292,535	297,997
Gnma-Ii	4.00%	3/20/2048	234,788	244,657	249,620
Gnma-Ii	4.50%	9/20/2048	33,818	35,358	35,898
Gnma-Ii	4.50%	12/20/2048	149,785	161,019	158,467
Gnma-Ii	3.50%	2/20/2049	79,984	82,813	83,971
Gnma-Ii	4.50%	3/20/2049	613,525	637,912	648,894
Gnma-Ii	3.00%	1/20/2050	72,795	75,184	75,429
Gnma-Ii	4.00%	4/20/2050	448,244	480,234	482,860
Gnma-Ii	3.00%	9/20/2051	1,469,102	1,541,639	1,524,374
Gnma-Ii	3.50%	11/20/2051	13,960,409	14,695,512	14,633,463
Gnma-Ii	4.34%	4/20/2063	71,969	79,508	74,413
Gnma-Ii Pool Ma5711	4.50%	1/20/2049	174,513	183,349	184,578
Golden St Tob Securitization Corp	2.35%	6/1/2030	3,300,000	3,297,954	3,315,765
Government Natl Mtg Assn Remic	2.70%	6/16/2051	398,254	420,822	400,728
Grand Parkway Transp Corp Tex Sys Toll	3.24%	10/1/2052	615,000	623,525	622,250
Grand Parkway Transp Corp Tex Sys Toll R	3.24%	10/1/2052	370,000	384,788	374,361
Grand River Dam Auth Okla Rev	4.36%	6/1/2034	650,000	695,500	702,985
Great Lakes Wtr Auth Mich Sew Disp Sys Rev	3.06%	7/1/2039	410,000	439,737	432,622
Hawaii St	2.14%	8/1/2036	8,050,000	8,178,639	7,832,108
Helios Leasing I LLC	1.48%	12/4/2024	180,673	168,026	181,968
Henrico Cnty Va Wtr & Swr Rev	1.66%	5/1/2033	725,000	725,000	697,040
Henrico Cnty Va Wtr & Swr Rev	1.76%	5/1/2034	725,000	725,000	696,788
Hlth Care Auth For Baptist Ala	5.50%	11/15/2043	100,000	125,421	131,744
Hlth Care Auth For Baptist Ala Taxable-Ser A	5.50%	11/15/2043	500,000	483,750	658,719
Houston Tex	4.06%	3/1/2035	60,000	69,481	67,217
I/O Fannie Mae	1.39%	8/25/2055	261,430	16,176	10,411
I/O Fed Home Ln Mtg Corp	3.50%	10/15/2027	728,072	116,605	40,516
I/O Federal Home Ln Mtg Corp	6.09%	5/15/2039	10,587	2,567	43
I/O Federal Home Ln Mtg Corp	1.58%	4/15/2041	197,092	13,407	10,930
I/O Federal National Mortgage Assn Remicfltgt Rt	6.55%	3/25/2042	388,428	77,790	53,681
I/O Federal Natl Mtg Assn Gtd Remic Pass Thr	0.00%	3/25/2042	27,745	25,664	26,134

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
I/O FHLMC Multiclass	1.81%	4/25/2030	1,396,965	178,895	166,779
I/O FHLMC Multiclass	3.50%	10/15/2032	256,898	48,811	25,945
I/O FHLMC Multiclass	1.33%	7/25/2035	169,792	24,633	24,314
I/O FHLMC Multiclass	1.70%	2/15/2038	15,074	1,141	790
I/O FHLMC Multiclass	5.92%	5/15/2038	51,594	5,933	6,013
I/O FHLMC Multiclass	6.12%	1/15/2040	199,214	30,803	34,136
I/O FHLMC Multiclass	5.84%	10/15/2041	139,542	28,074	21,117
I/O FHLMC Multiclass	5.89%	8/15/2042	677,907	156,025	109,205
I/O FHLMC Multiclass	6.14%	9/15/2042	140,336	26,144	17,028
I/O FHLMC Multiclass	5.84%	2/15/2044	293,630	68,177	45,079
I/O FHLMC Multiclass	5.89%	5/15/2044	181,894	41,936	29,124
I/O FHLMC Multiclass	2.50%	5/25/2049	983,950	137,446	132,749
I/O FHLMC Multiclass	2.50%	1/25/2051	755,027	117,029	118,122
I/O FHLMC Multiclass 5013 CI In	2.50%	9/25/2050	372,722	44,785	54,547
I/O FHLMC Multiclass Federal Home Ln Mtg Corp	1.02%	6/25/2029	1,994,649	147,251	116,712
I/O FHLMC Multiclass Federal Home Ln Mtgcorp K094 CI Xam Ftg 06-25-2029	1.15%	6/25/2029	4,850,000	488,565	379,993
I/O FHLMC Multiclass K	1.20%	6/25/2027	1,571,680	106,052	69,548
I/O FNMA	3.00%	9/25/2027	269,641	38,424	13,635
I/O FNMA	1.46%	9/25/2034	1,288,207	142,508	127,622
I/O FNMA	5.00%	1/25/2038	42,824	9,389	6,443
I/O FNMA	5.00%	1/25/2039	46,784	10,102	6,687
I/O FNMA	4.00%	11/25/2041	346,725	80,959	46,633
I/O FNMA	1.61%	8/25/2044	462,567	34,909	24,657
I/O FNMA	2.50%	8/25/2050	359,641	45,742	50,589
I/O FNMA	2.50%	12/25/2050	1,805,641	223,448	234,350
I/O FNMA	2.50%	2/25/2051	1,542,066	199,987	207,511
I/O FNMA 407 CI 23 Var	5.00%	1/25/2039	25,904	5,577	4,019
I/O FNMA 407 CI 27 Var 01-25-2039	5.50%	1/25/2039	20,332	4,098	3,386
I/O FNMA Fnma Strip Tr 409 CI C-2 3 04-01-2027	3.00%	4/25/2027	314,482	34,003	15,109
I/O FNMA Remic	6.55%	2/25/2041	6,216	1,461	57
I/O FNMA Remic	6.05%	9/25/2041	648,987	120,468	69,234
I/O FNMA Remic	6.50%	7/25/2042	62,423	13,421	10,295
I/O FNMA Remic	6.05%	12/25/2042	220,904	59,644	39,267
I/O FNMA Remic Tr	6.38%	4/25/2040	305,876	52,764	52,928
I/O FNMA Remic Tr 2012-101 CI-Bi	4.00%	9/25/2027	16,235	1,575	677
I/O FNMA Remic Tr 2013-26 CI-Hi	3.00%	4/25/2032	141,980	16,416	2,798
I/O FNMA Smbs Tr 000390 CI	6.00%	7/25/2038	74,886	13,386	15,268
I/O FNMA Strip	4.00%	4/25/2042	248,428	46,477	34,494
I/O FNMA Strip Tr 409 CI C-22	4.50%	11/25/2039	97,832	12,174	13,563
I/O FNMA Stripped Mtg Backed Secs	6.00%	1/25/2038	102,300	18,382	17,150
I/O FNMA Tranche	6.05%	12/25/2042	117,491	35,100	20,258
I/O FNMA Tranche	6.05%	8/25/2045	150,168	38,668	30,033
I/O GNMA	6.15%	4/20/2037	260,429	55,667	35,863
I/O GNMA	3.50%	5/20/2043	444,862	94,240	60,635



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
I/O GNMA	3.50%	4/20/2050	675,734	116,036	89,101
I/O GNMA	3.50%	4/20/2050	260,911	45,374	38,572
I/O GNMA	2.50%	10/20/2050	1,110,225	156,125	146,521
I/O GNMA	0.54%	11/16/2055	4,950,299	393,425	127,400
I/O GNMA	1.76%	10/20/2062	867,593	61,003	37,687
I/O GNMA	0.88%	7/16/2063	2,919,997	246,717	231,793
I/O GNMA 2010-085 Remic Passthru	6.55%	1/20/2040	15,167	2,877	635
I/O GNMA 2011-	4.00%	10/16/2026	54,608	6,655	2,837
I/O GNMA 2013-057 Remic Passthru	0.64%	6/16/2054	9,859,108	532,238	83,416
I/O GNMA 2015-167 Remic Pass Thru Ctf Cloi 04-16-2045	4.00%	4/16/2045	200,034	46,320	31,474
I/O GNMA Fltg I/O 2012-34 CI SA 03-20-2042	5.95%	3/20/2042	238,146	51,201	45,743
I/O GNMA Fltg Rt Ser20	6.04%	6/16/2043	179,943	33,121	15,044
I/O GNMA Gnr	0.88%	11/16/2063	2,463,906	210,298	202,931
I/O GNMA Gtd	6.38%	4/20/2040	21,524	3,915	3,700
I/O GNMA Remic	5.99%	8/16/2042	186,877	41,930	33,987
I/O GNMA Remic	6.10%	8/20/2044	582,569	137,086	124,076
I/Ognma	2.50%	10/20/2050	187,778	25,849	24,553
Illinois Mun Elec Agy Pwr Supply Sys Rev	6.83%	2/1/2035	170,000	226,860	219,573
Illinois St	6.88%	7/1/2025	250,000	288,724	275,881
Illinois St	7.10%	7/1/2035	260,000	294,425	335,362
Illinois St	7.10%	7/1/2035	4,300,000	5,779,071	5,756,279
Illinois St Toll Hwy Auth Toll Highway Rev	5.85%	12/1/2034	4,880,000	6,745,966	6,638,712
Indianapolis Ind Loc Pub Impt Bd Bk	6.12%	1/15/2040	430,000	625,402	604,902
Israel St U S Govt Gtd Nts	0.00%	5/15/2022	315,000	230,602	314,318
Israel(State Of) Aid-Israel	5.50%	9/18/2033	5,947,000	6,854,668	8,229,859
Jobsohio Beverage Sys Ohio Statewide Liquor Profits Rev	4.53%	1/1/2035	245,000	312,150	296,572
Kansas St Dev Fin Auth Rev	4.73%	4/15/2037	240,000	305,947	288,338
Kansas St Dev Fin Auth Rev	4.93%	4/15/2045	550,000	728,420	716,056
Kentucky St Ppty & Bldgs Commn Revs	6.16%	11/1/2029	2,800,000	3,332,420	3,328,944
Ks St Dev Fin Auth Rev Pub Employees Retsys-C	5.50%	5/1/2034	3,000,000	3,734,370	3,695,763
Lee Mem Health Sys Fla Hosp Rev	7.28%	4/1/2027	485,000	608,591	593,736
Long Island Pwr Auth N Y Elec Sys Rev	5.70%	5/1/2026	2,370,000	2,791,931	2,770,569
Long Island Pwr Auth N Y Elec Sys Rev	5.85%	5/1/2041	155,000	204,882	216,419
Los Angeles Calif Cmnty College Dist	6.68%	8/1/2036	225,000	332,982	336,766
Los Angeles Calif Cmnty College Dist	6.60%	8/1/2042	635,000	1,027,000	1,007,789
Los Angeles Calif Cmnty College Dist	6.75%	8/1/2049	25,000	43,960	42,971
Los Angeles Calif Dept Arpts Arpt Rev	7.05%	5/15/2040	265,000	389,571	415,072
Los Angeles Calif Dept Wtr & Pwr Rev	6.57%	7/1/2045	225,000	384,371	365,061
Los Angeles Calif Dept Wtr & Pwr Wtrwks Rev	6.01%	7/1/2039	245,000	332,536	324,830
Los Angeles Calif Uni Sch Dist	5.75%	7/1/2034	5,580,000	7,154,023	7,263,181
Los Angeles Calif Uni Sch Dist	6.76%	7/1/2034	4,525,000	6,363,477	6,301,901
Los Angeles Cnty Calif Pub Wks Fing Authlease Rev	7.49%	8/1/2033	605,000	810,458	833,002

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Los Angeles Cnty Calif Pub Wks Fing Authlease Rev	7.62%	8/1/2040	755,000	1,169,764	1,246,324
Marshall Tex Indpt Sch Dist	2.19%	2/15/2038	175,000	174,282	168,212
Massachusetts St Port Auth Spl Facs Rev	6.20%	7/1/2031	90,000	105,659	103,998
Mercedes Tex Indpt Sch Dist	4.70%	8/15/2032	885,000	962,473	963,416
Met Govt Nshvle & Davidson Cnty	3.23%	7/1/2052	2,900,000	2,909,294	2,945,241
Metropolitan Transn Auth Ny Dedicated Tax Fd	7.34%	11/15/2039	750,000	1,093,250	1,200,848
Metropolitan Wash D C Arpts Auth Dulles Toll Rd Rev	7.46%	10/1/2046	550,000	923,717	968,993
Miami-Dade Cnty Fla Spl Oblig	7.50%	4/1/2040	115,000	182,527	175,957
Michigan Fin Auth Rev	3.08%	12/1/2034	3,920,000	4,149,986	4,194,128
Michigan St Strategic Fd Ltd	3.22%	9/1/2047	630,000	651,892	634,216
Michigan St Univ Revs	6.17%	2/15/2050	3,000,000	3,872,940	3,832,714
Milwaukee Cnty Wis	6.84%	12/1/2028	9,186	11,316	11,391
Minnesota St Hsg Fin Agy Homeownership Fin	0.00%	9/1/2051	5,961,938	5,961,938	5,842,803
Mississippi Dev Bk Spl Oblig	6.41%	1/1/2040	3,100,000	4,587,597	4,595,477
Missouri Jt Mun Elec Util Commn Pwr Projrev	7.73%	1/1/2039	65,000	102,298	105,011
Missouri Jt Mun Elec Util Commn Pwr Projrev	6.89%	1/1/2042	2,015,000	2,991,431	3,016,211
Missouri St Hwys & Transn Commn St Rd Rev	5.45%	5/1/2033	405,000	534,016	509,109
Mn St Hsg Fin Agy Homeownership Fin	3.00%	10/1/2047	3,178,862	3,178,862	3,236,091
N.J Econ Dev Auth St Pension Fdg Rev	7.43%	2/15/2029	2,099,000	2,649,954	2,638,090
New Jersey St Tpk Auth Tpk Rev	7.41%	1/1/2040	760,000	1,244,104	1,223,393
New Jersey St Tpk Auth Tpk Rev	7.10%	1/1/2041	3,495,000	5,551,833	5,483,376
New York N Y	5.97%	3/1/2036	1,000,000	1,315,430	1,351,821
New York N Y City Transitional Fin Auth Rev	5.01%	8/1/2027	350,000	431,648	407,852
New York N Y City Transitional Fin Auth Rev	3.96%	8/1/2032	300,000	344,562	331,362
New York N Y City Transitional Fin Auth Rev	2.40%	11/1/2032	5,500,000	5,554,780	5,490,646
New York N Y City Transitional Fin Auth Rev	5.77%	8/1/2036	1,160,000	1,473,948	1,454,178
New York N Y City Transitional Fin Auth Rev	5.51%	8/1/2037	410,000	555,747	538,934
New York N Y City Transitional Fin Auth Rev	5.57%	11/1/2038	515,000	687,180	668,841
New York Ny	5.65%	6/1/2027	5,100,000	5,922,888	5,837,140
New York Ny	5.21%	10/1/2031	3,150,000	3,812,952	3,756,190
New York Ny	5.97%	3/1/2036	520,000	743,343	702,947
New York Ny City Mun Wtr Fin Auth Wtr &Swr Sys Rev	5.95%	6/15/2042	1,485,000	2,264,515	2,230,698
New York Ny City Transitional Fin Auth Rev	5.40%	2/1/2027	500,000	614,665	586,441
New York Ny City Transitional Fin Auth Rev	5.27%	5/1/2027	125,000	154,212	146,595
New York St Dorm Auth Revs Non St	4.95%	8/1/2048	460,000	519,970	521,767
New York St Dorm Auth Revs Non St Supported Debt	4.85%	7/1/2048	915,000	1,055,333	1,047,003
New York St Dorm Auth St Pers Income Taxrev	5.50%	3/15/2030	870,000	1,034,698	1,015,138
New York St Dorm Auth St Pers Income Taxrev	3.06%	2/15/2034	1,045,000	1,045,000	1,099,656
New York St Dorm Auth St Pers Income Taxrev	5.63%	3/15/2039	750,000	957,844	968,178
New York St Urban Dev Corp Rev	3.32%	3/15/2029	165,000	185,597	176,894



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
New York St Urban Dev Corp Rev	5.84%	3/15/2040	250,000	314,808	326,481
Newport Beach Calif Ctfs Partn	7.17%	7/1/2040	470,000	655,966	712,363
Nma	4.00%	6/1/2043	21,994	22,798	23,915
Northeast Ohio Regl Swr Dist Wastewtr Rev	3.30%	11/15/2049	225,000	240,588	235,100
Ny Ny Cy Mun Wtr Fin Auth Wtr	6.01%	6/15/2042	50,000	77,783	75,404
Ohio St Wtr Dev Auth Rev	4.82%	12/1/2030	275,000	338,836	327,770
Oklahoma Dev Fin Auth Health Sys Rev	5.45%	8/15/2028	750,000	815,925	839,378
Or Sch Brds Assn Taxable-Pension	5.55%	6/30/2028	3,570,000	4,189,458	4,135,688
Or Sch Brds Assn Taxable-Pension-Ser B	5.68%	6/30/2028	2,110,000	2,532,535	2,489,518
Orange Cnty Calif Loc Transn Auth Sales Tax Rev	6.91%	2/15/2041	180,000	270,346	269,593
Oregon St	5.89%	6/1/2027	1,350,000	1,599,161	1,581,266
Overseas Private Inv Cor	3.42%	7/15/2038	10,390,874	10,396,797	13,258,984
Overseas Private Invt Corp U S Govt Gtd Ctfs Partn	3.17%	10/5/2034	8,667,606	8,432,367	9,439,266
P/O FNMA	0.00%	3/25/2042	13,872	12,832	13,058
Pasadena Calpub Fing Auth Lease Rev Taxable-Ser	7.15%	3/1/2043	1,255,000	1,999,529	2,025,159
Pennsylvania St	5.45%	2/15/2030	1,400,000	1,717,030	1,706,009
Pennsylvania St Higher Edl Facs Auth Rev	6.14%	4/1/2030	3,000,000	3,710,430	3,694,198
Philpa Auth For Indl Dev Pension Ret Sys-Ser A	6.35%	4/15/2028	580,000	676,402	708,605
Phoenix Ariz Civic	3.35%	7/1/2027	1,435,000	1,533,341	1,526,949
Port Auth Ny & Nj	3.92%	10/15/2028	750,000	808,732	806,428
Port Auth Ny & Nj	5.65%	11/1/2040	380,000	509,962	532,009
Port Auth Ny & Nj	4.82%	6/1/2045	95,000	106,968	104,468
Port Auth Ny & Nj	5.31%	8/1/2046	1,300,000	1,440,681	1,422,822
Port St Lucie Fla Spl Oblig Rev	5.03%	5/1/2042	70,000	75,354	72,415
Regional Transn Auth Ill	2.60%	6/1/2034	1,415,000	1,388,695	1,398,108
Resolution Fdg Corp Fed Book Entry Prin Strips Generic Prin Pmt 01-15-2030	0.00%	1/15/2030	4,750,000	4,279,608	4,145,523
Resolution Fdg Corp Fed Book Entry Prin Strips Generic Prin Pmt 04-15-2030	0.00%	4/15/2030	4,675,000	4,198,197	4,045,944
Riverside Calif Elec Rev	7.61%	10/1/2040	360,000	574,070	585,213
San Antonio Tex Elec & Gas Rev	5.72%	2/1/2041	545,000	783,133	755,928
San Antonio Tex Elec & Gas Rev Taxable	5.81%	2/1/2041	3,000,000	4,310,220	4,294,708
San Diego Calif Pub Facs Fing Auth Leaserev	4.08%	10/15/2033	240,000	261,208	268,604
San Diego Cnty Calif Regl Rprt Auth Spl Facs Rev	5.59%	7/1/2043	275,000	314,320	302,931
San Diego Cnty Calif Wtr Auth Fing Agy Wtr Rev	6.14%	5/1/2049	220,000	341,143	330,901
San Fran Cal Cy & Cnty Pub Util	5.75%	10/1/2035	40,000	55,212	54,934
San Francisco Calif City & Cnty Ctfs Partn	6.36%	11/1/2029	225,000	265,364	275,365
San Francisco Calif Cy & Cnty Pub Utils Commn Wtr	6.00%	11/1/2040	490,000	693,182	667,866
San Francisco Calif Cy & Cnty Pub Utils Commn Wtr Rev	6.95%	11/1/2050	200,000	340,460	328,611
Santa Cruz Cnty Calif Pension Oblig	2.65%	6/1/2036	100,000	100,050	99,096

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Sedgwick Cnty Kans Uni Sch Dist No 259 Wichita	6.22%	10/1/2028	60,000	75,000	73,284
Small Business Admin Gtd De Part Ctf Partctf	3.62%	9/1/2033	4,941,717	5,145,853	5,230,603
Small Business	3.55%	9/10/2028	942,901	942,901	997,957
Small Business	2.78%	1/1/2036	2,693,241	2,693,241	2,810,903
Small Business Adm Gtd Dev Partn Ctf	4.77%	4/1/2024	69,888	70,522	71,865
Small Business Admin	2.85%	3/10/2027	5,818,973	5,848,275	5,998,807
Small Business Admin	2.28%	9/10/2029	1,268,077	1,268,077	1,287,837
Small Business Admin	3.54%	12/1/2038	8,818,774	8,875,636	9,579,555
Small Business Admin	3.42%	3/1/2044	497,347	497,347	539,140
Small Business Admin Gtd	2.98%	4/1/2039	204,115	204,115	217,857
Small Business Admin Gtd Dev Partn	1.98%	5/1/2024	749,189	749,189	757,469
Small Business Admin Gtd Dev Partn	5.87%	7/1/2028	946,507	1,030,289	1,022,672
Small Business Admin Gtd Dev Partn	3.38%	11/1/2033	321,098	335,246	339,544
Small Business Admin Gtd Dev Partn	3.54%	7/1/2038	4,629,247	4,652,943	4,993,033
Small Business Admin Gtd Dev Partn	3.26%	2/1/2039	4,670,990	4,707,335	5,041,339
Small Business Admin Gtd Dev Partn	2.69%	7/1/2044	13,305,459	14,156,537	13,915,000
Small Business Admin Gtd Dev Partn	1.75%	11/1/2046	5,000,000	5,000,000	5,002,218
Small Business Admin Gtd Dev Partn Ctf	4.07%	6/1/2023	5,823	6,128	5,924
Small Business Admin Gtd Dev Partn Ctf	4.89%	12/1/2023	37,243	38,889	38,178
Small Business Admin Gtd Dev Partn Ctf	6.07%	7/1/2026	69,239	72,722	73,262
Small Business Admin Gtd Dev Partn Ctf	5.51%	11/1/2027	814,206	866,042	877,637
Small Business Admin Gtd Dev Partn Ctf	5.29%	12/1/2027	438,074	463,298	475,947
Small Business Admin Gtd Dev Partn Ctf	2.63%	2/1/2032	116,636	116,636	119,470
Small Business Admin Gtd Dev Partn Ctf	3.65%	9/1/2043	5,595,465	5,595,465	6,127,760
Small Business Admin Gtd Dev Partn Ctf	2.22%	10/1/2044	591,715	591,715	605,583
Small Business Admin Gtd Dev Partn Ctf	1.77%	4/1/2045	5,112,621	5,112,621	5,115,822
Small Business Admin Gtd Dev Partn Ctf 2004-20 F Partn Ctf	5.52%	6/1/2024	119,916	123,854	124,242
Small Business Admin Gtd Dev Partn Ctf 2004-20 I Partn Ctf .0001 09-01-2024 Reg	4.99%	9/1/2024	292,364	319,770	299,735
Small Business Admin Gtd Dev Partn Ctf 2004-20K Partn Ctf	4.88%	11/1/2024	160,968	159,379	167,006
Small Business Admin Gtd Dev Partn Ctf 2006-20E Partn Ctf	5.87%	5/1/2026	223,139	231,034	237,993
Small Business Admin Gtd Dev Partn Ctf 2006-20J Partn Ctf	5.37%	10/1/2026	90,728	93,590	95,488
Small Business Admin Gtd Dev Partn Ctf 2009-20A Partn Ctf	5.72%	1/1/2029	247,445	255,950	266,824
Small Business Admin Gtd Dev Partn Ctf 2009-20F Partn Ctf	4.95%	6/1/2029	637,284	673,046	684,441
Small Business Admin Gtd Dev Partn Ctf Partn Ctf	2.81%	12/1/2036	8,230,171	8,251,079	8,687,284
Small Business Admin Gtd Dev Partn Partnctf	1.34%	6/1/2045	6,661,028	6,661,028	6,506,696
Small Business Admin Gtd Dev Partn Partnctf	1.34%	2/1/2046	4,873,182	4,873,182	4,746,549
Small Business Admin Gtd Partn Ctf	2.52%	9/10/2027	13,621,880	13,278,777	14,090,876
Small Business Admin Gtd Partn Ctf	1.30%	9/10/2031	7,500,000	7,500,000	7,375,650
Small Business Admin Gtd Partn Ctf Gtd	2.35%	3/10/2023	771,092	768,192	779,697



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Small Business Admin Gtd Partn Ctfs Srs	2.08%	3/10/2030	645,148	645,148	653,040
Small Business Admin Partn Certs	5.11%	8/1/2025	309,639	332,253	322,682
Small Business Administration	3.87%	11/1/2038	8,135,802	8,320,799	8,942,274
Small Business Administration Particip 2002-20F 1	5.80%	6/1/2022	8,889	9,088	8,976
Small Business Administration Particip 2003-20E 1	4.64%	5/1/2023	5,550	5,980	5,679
Sonoma Cnty Calif Pension Oblig 12-01-2029 Beo Taxable	6.00%	12/1/2029	365,000	423,604	437,821
State Pub Sch Bldg Auth Pa Rev	5.09%	9/15/2029	100,000	122,828	120,123
Tacoma Wash Elec Sys Rev	5.79%	1/1/2032	450,000	621,250	598,967
Tenn Val Auth	5.88%	4/1/2036	825,000	1,247,276	1,204,656
Tenn Valley Authority	1.50%	9/15/2031	145,000	144,974	143,020
Tennessee Vy Auth Tennessee Valley Authority	4.65%	6/15/2035	9,232,000	9,597,527	11,965,621
Terrebonne Levee & Conserv Dist La Levee & Conserv Di	2.49%	6/1/2032	60,000	63,466	61,103
Texas St	4.11%	10/1/2035	500,000	500,000	552,376
Texas St	5.52%	4/1/2039	255,000	376,380	358,800
Texas Transn Commn St Hwy Fd Rev	5.18%	4/1/2030	4,700,000	5,742,546	5,642,323
Thirax 1 LLC	1.46%	3/7/2033	815,521	807,179	801,835
Totem Ocean Trailer Express Inc 2002-1 Bd Fin Oblig	6.36%	4/15/2028	3,060,000	3,687,300	3,519,062
Tsy Infl IX N/B	0.15%	1/15/2022	4,600,000	4,818,073	5,634,760
United State Treas NTS	1.25%	12/31/2026	3,360,000	3,357,890	3,358,688
United States Gov Natl Treas Bd Strippedprin Pmt	0.00%	5/15/2040	16,226,000	7,234,834	11,619,729
United States Of Amer Treas Bd	2.38%	5/15/2027	12,807,000	12,951,595	13,525,893
United States Of Amer Treas Bonds	2.50%	5/15/2046	89,320,000	98,024,295	99,096,353
United States Of Amer Treas Bonds	2.00%	8/15/2051	18,046,000	18,323,803	18,480,232
United States Of Amer Treas Notes	0.13%	8/31/2023	5,850,000	5,823,120	5,799,041
United States Of Amer Treas Notes	0.13%	2/15/2024	10,000,000	9,947,396	9,871,094
United States Of Amer Treas Notes	0.25%	9/30/2025	230,000	229,614	222,812
United States Of Amer Treas Notes	0.88%	9/30/2026	600,000	592,031	589,289
United States Of Amer Treas Notes	1.13%	10/31/2026	17,270,000	17,243,238	17,166,110
United States Of Amer Treas Notes	1.25%	11/30/2026	5,450,000	5,460,081	5,450,000
United States Of Amer Treas Notes	1.00%	7/31/2028	8,000,000	7,973,090	7,795,000
United States Of Amer Treas Notes	1.13%	8/31/2028	5,570,000	5,558,794	5,466,868
United States Of Amer Treas Notes Nts	0.13%	2/15/2024	1,450,000	1,432,102	1,431,309
United States Treas	1.63%	11/15/2022	58,495,000	59,253,524	59,121,079
United States Treas	2.25%	10/31/2024	28,605,000	29,931,132	29,657,575
United States Treas	2.00%	2/15/2025	69,000,000	72,054,512	71,091,562
United States Treas	2.25%	2/15/2027	37,000,000	39,167,116	38,784,961
United States Treas	1.63%	5/15/2031	5,670,000	5,802,011	5,747,962
United States Treas Bd	0.00%	5/15/2045	19,501,000	8,479,445	12,319,900
United States Treas Bds	4.75%	2/15/2037	39,190,000	53,192,812	55,701,849
United States Treas Bds	3.50%	2/15/2039	16,000,000	21,074,766	20,123,125
United States Treas Bds	1.13%	5/15/2040	80,500,000	72,141,570	70,780,254

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
United States Treas Bds	1.38%	11/15/2040	6,528,000	5,888,388	5,968,275
United States Treas Bds	1.88%	2/15/2041	3,410,000	3,262,578	3,385,890
United States Treas Bds	2.25%	5/15/2041	9,062,000	9,516,816	9,547,667
United States Treas Bds	1.75%	8/15/2041	6,430,000	6,186,937	6,254,180
United States Treas Bds	0.00%	11/15/2041	338,000	344,404	342,964
United States Treas Bds	2.00%	11/15/2041	9,640,000	9,673,091	9,781,588
United States Treas Bds	3.63%	8/15/2043	10,160,000	11,924,109	13,222,684
United States Treas Bds	3.63%	2/15/2044	1,430,000	2,170,698	1,867,155
United States Treas Bds	3.13%	8/15/2044	26,580,000	31,742,671	32,390,222
United States Treas Bds	2.50%	2/15/2046	17,483,100	17,090,164	19,387,119
United States Treas Bds	2.25%	8/15/2046	116,320,000	120,566,950	123,476,407
United States Treas Bds	3.00%	2/15/2047	15,000,000	18,157,796	18,222,070
United States Treas Bds	3.13%	5/15/2048	30,000	30,300	37,641
United States Treas Bds	2.88%	5/15/2049	1,420,000	1,680,078	1,717,590
United States Treas Bds	2.25%	8/15/2049	3,440,000	3,553,656	3,697,597
United States Treas Bds	1.25%	5/15/2050	33,510,000	30,875,334	28,593,455
United States Treas Bds	1.38%	8/15/2050	10,000,000	9,718,823	8,801,562
United States Treas Bds	1.88%	2/15/2051	33,040,000	30,314,784	32,838,662
United States Treas Bds	1.88%	11/15/2051	7,810,000	7,751,123	7,784,373
United States Treas Bds 1.3711-15-204	1.38%	11/15/2040	1,430,000	1,394,671	1,307,389
United States Treas Bds Dtd 00271	1.13%	8/15/2040	10,270,000	9,915,231	8,995,878
United States Treas Bds Dtd 11/15/2020 1	1.63%	11/15/2050	6,530,000	5,740,013	6,112,437
United States Treas Bds Reg	3.00%	5/15/2047	3,880,000	4,010,342	4,727,538
United States Treas Bills	0.00%	1/20/2022	29,780,000	29,776,890	29,779,824
United States Treas Bills	0.00%	4/7/2022	50,630,000	50,619,368	50,620,349
United States Treas Bills	0.00%	5/26/2022	750,000	749,687	749,720
United States Treas Bills Reg	0.00%	1/27/2022	5,290,000	5,288,920	5,289,903
United States Treas Bills Reg	0.00%	3/3/2022	54,035,000	54,026,111	54,030,793
United States Treas Infl Index Nts	0.56%	1/15/2028	18,000,000	20,935,617	22,597,094
United States Treas Infl Indexed Nts	0.15%	7/15/2022	8,975,000	9,631,552	11,064,551
United States Treas Nts	2.25%	4/15/2022	37,805,000	38,188,957	38,030,614
United States Treas Nts	0.13%	4/30/2022	3,330,000	3,330,780	3,330,086
United States Treas Nts	1.75%	6/15/2022	23,960,000	24,212,703	24,133,148
United States Treas Nts	0.13%	1/31/2023	2,780,000	2,776,221	2,770,444
United States Treas Nts	0.25%	4/15/2023	53,358,000	53,350,006	53,180,835
United States Treas Nts	0.13%	5/15/2023	425,000	422,543	422,576
United States Treas Nts	0.13%	6/30/2023	350,000	348,469	347,648
United States Treas Nts	0.13%	8/15/2023	22,500,000	22,442,207	22,318,066
United States Treas Nts	2.88%	10/31/2023	16,785,000	17,727,189	17,448,532
United States Treas Nts	2.38%	8/15/2024	53,835,000	54,637,707	55,910,592
United States Treas Nts	0.38%	8/15/2024	21,650,000	21,487,255	21,369,227
United States Treas Nts	2.25%	11/15/2025	2,000,000	2,176,562	2,083,984
United States Treas Nts	1.63%	2/15/2026	41,120,000	39,524,016	41,846,025
United States Treas Nts	1.63%	5/15/2026	10,900,000	10,783,953	11,088,621

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
United States Treas Nts	2.00%	11/15/2026	4,220,000	4,395,239	4,368,030
United States Treas Nts	1.13%	2/28/2027	17,025,000	16,930,093	16,905,293
United States Treas Nts	1.25%	6/30/2028	16,660,000	16,644,422	16,503,162
United States Treas Nts	2.88%	8/15/2028	1,290,000	1,442,863	1,409,980
United States Treas Nts	1.25%	9/30/2028	2,060,000	2,048,746	2,037,549
United States Treas Nts	1.38%	10/31/2028	6,830,000	6,791,064	6,808,656
United States Treas Nts	1.38%	12/31/2028	8,450,000	8,391,208	8,419,633
United States Treas Nts	2.63%	2/15/2029	31,000,000	34,076,393	33,541,758
United States Treas Nts	0.00%	5/15/2031	16,475,000	16,596,633	16,701,531
United States Treas Nts	1.63%	5/15/2031	52,000,000	53,200,937	52,715,000
United States Treas Nts	1.38%	11/15/2031	3,390,000	3,369,755	3,351,333
United States Treas Nts .37 Reg	0.38%	4/30/2025	180,000	180,227	176,062
United States Treas Nts Dtd	0.00%	5/15/2031	13,500,000	13,882,773	13,685,625
United States Treas Nts Dtd 04/30/2021 1	1.25%	4/30/2028	6,650,000	6,625,165	6,594,930
United States Treas Nts Infl Idx	0.70%	4/15/2023	5,800,000	5,812,587	6,753,437
United States Treasury	2.25%	11/15/2027	3,000,000	3,279,902	3,152,109
United STS Treas	1.25%	5/31/2028	8,260,000	8,240,711	8,185,144
United STS Treas Nts	0.25%	11/15/2023	120,000	120,122	119,025
United STS Treas Nts	0.25%	5/15/2024	4,775,000	4,768,285	4,710,836
United STS Treas Nts	0.25%	8/31/2025	40,000,000	39,960,938	38,764,062
United STS Treas Nts	0.50%	2/28/2026	38,885,000	38,303,801	37,798,954
United STS Treas Nts	0.88%	6/30/2026	60,000	59,944	59,081
United STS Treas Nts	0.50%	8/31/2027	3,000,000	3,001,758	2,864,766
United STS Treas Nts	0.75%	1/31/2028	585,000	576,385	563,817
United STS Treas Nts	0.88%	11/15/2030	800,000	785,107	761,438
United STS Treas Nts	1.13%	2/15/2031	6,275,000	6,111,997	6,096,800
Univ Calif Regts Med Ctr Pooled Rev	6.46%	5/15/2029	330,000	403,772	400,236
Univ Calif Regts Med Ctr Pooled Rev	6.40%	5/15/2031	475,000	593,049	606,545
Univ Calif Regts Med Ctr Pooled Rev	6.55%	5/15/2048	1,610,000	2,278,290	2,491,294
University Calif Revs	3.35%	7/1/2029	540,000	540,000	593,284
University Calif Revs	4.60%	5/15/2031	1,370,000	1,594,698	1,594,943
University Calif Revs	5.77%	5/15/2043	300,000	428,790	418,365
University Calif Revs	4.13%	5/15/2045	3,000,000	3,536,100	3,557,370
University Calif Revs	6.30%	5/15/2050	325,000	417,110	425,170
University Mass Bldg Auth Proj Rev	5.45%	11/1/2040	165,000	225,233	219,945
University N C Chapel Hill Rev Ref-Taxable-Gen	3.85%	12/1/2034	100,000	121,117	116,328
University Tex Perm Univ Fd	5.26%	7/1/2039	400,000	566,100	552,507
US Treas Bd Stripped Prin Pmt	0.00%	5/15/2043	19,644,000	7,757,462	12,927,389
US Treas Nts	2.50%	2/15/2022	34,980,000	35,245,083	35,080,114
US Treas Nts	2.38%	3/15/2022	53,005,000	53,492,300	53,244,122
US Treas Nts Infl Idx	0.14%	4/15/2022	13,300,000	13,424,955	15,352,066
US Treasury N/B	0.13%	5/31/2023	455,000	454,724	452,192
US Treasury N/B	2.88%	11/30/2023	25,100,000	26,380,500	26,130,473
US Treasury N/B	2.38%	5/15/2029	71,600,000	77,814,939	76,379,859

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
US Treasury N/B	1.50%	2/15/2030	19,795,000	19,746,921	19,916,399
US Treasury N/B	1.25%	8/15/2031	110,000	109,893	107,680
US Treasury N/B Dtd	2.88%	9/30/2023	1,900,000	2,039,012	1,972,586
US Treasury N/B Reg	2.00%	2/15/2050	34,175,000	35,983,679	34,867,845
Ut Tran Auth Sales TX Rev	5.94%	6/15/2039	675,000	944,527	928,984
Utah St Brd Regt Rev Taxable-Hosp-Univ Utah-B	6.24%	8/1/2030	210,000	275,664	263,083
Utd States Treas	1.13%	2/28/2025	23,000,000	23,234,053	23,088,047
Vessel Mgmt Svcs Inc U S Gov Gtd Ship Fing Oblig	5.13%	4/16/2035	2,858,000	3,091,988	3,383,522
Vessel Mgmt Svcs Inc US Govt Gtd Ship Fing	5.85%	5/1/2027	103,000	121,403	113,652
Virginia St Hsg Dev Auth Comwlth Mtg	0.00%	7/25/2051	7,941,141	7,941,141	7,954,653
Virginia St Pub Bldg Auth Pub Facs Rev	5.90%	8/1/2030	150,000	183,069	187,465
Wa Biomedical Resh Facs 3 Wash L Amer	6.52%	7/1/2042	120,000	152,028	180,351
Washington Biomedical Resh Facs 3 Wash Lease Rev	6.42%	7/1/2030	100,000	126,789	124,185
Washoe Cnty Nev Hwy Rev	7.97%	2/1/2040	85,000	132,327	130,475
Wi Treasury Sec	3.38%	11/15/2048	310,000	341,285	407,202
Yuma Ariz Pledged Rev	1.27%	7/15/2026	270,000	270,000	266,312
Total Government & Government Agency Securities			\$3,785,046,074	\$3,850,191,713	\$3,893,544,474

U.S. Securities					
Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CF Blackrock US Debt Index A Fd	0.00%		\$22,596,527	\$1,413,779,825	\$1,837,987,280
CF Wa Floating Rate High Income Fund LLC	0.00%		2,826,733	61,206,361	68,508,701
CF Wa Opportunistic US \$ High Yield Sec Port LLC	0.00%		549,192	17,973,602	23,164,375
Mfb Nt Collective Aggregate Bond Index Fund	0.00%		2,936,721	1,083,347,344	1,817,007,757
Total Fixed Income Funds			\$28,909,173	\$2,576,307,132	\$3,746,668,113

2021 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Argentina					
Argentina Rep	2.50%	7/9/2041	\$ 2,430,000	\$ 1,087,449	\$ 856,575
Argentina Rep . Reg	2.50%	7/9/2041	2,770,000	1,239,603	976,425
Argentina Rep Amortizing Step Up	0.50%	7/9/2030	3,250,804	1,674,197	1,137,814
Argentina Rep Bd	1.00%	7/9/2029	341,637	186,192	123,847
Argentina Rep Step Up	1.13%	7/9/2035	2,646,794	1,224,142	847,001
Buenos Aires(Prov)	3.90%	9/1/2037	1,009,728	1,001,467	434,458
Australia					
Australia & New Zealand Bkg Group Ltd	2.57%	11/25/2035	6,600,000	6,493,872	6,326,449
BHP Billiton Fin	5.00%	9/30/2043	600,000	599,910	795,730
Coronado Fin Pty Ltd	10.75%	5/15/2026	720,000	720,826	776,102
Glencore Fdg LLC	4.00%	3/27/2027	1,750,000	1,750,053	1,889,072
Glencore Fdg LLC Gtd	4.13%	5/30/2023	30,000	30,872	31,198
Macquarie Bk Ltd Sub	3.05%	3/3/2036	2,000,000	1,980,896	1,973,807
Mineral Res Ltd Fixed	8.13%	5/1/2027	3,052,000	3,144,782	3,290,605
National Australia Bk Ltd	2.33%	8/21/2030	6,700,000	6,594,810	6,425,322
Rio Tinto Fin USA	7.13%	7/15/2028	200,000	270,346	260,927
Westpac Bkg	2.67%	11/15/2035	1,420,000	1,399,635	1,384,768
Westpac Bkg Corp	3.02%	11/18/2036	1,900,000	1,900,000	1,880,475
Bahrain					
Bahrain (Kingdom)	7.00%	10/12/2028	1,000,000	952,518	1,086,970
Bahrain (Kingdom)	6.75%	9/20/2029	990,000	1,096,920	1,068,197
Bahrain KgdM Acting Thru Ministry Tranche # Tr 00770	6.25%	11/14/2024	455,000	455,000	488,455
Barbados					
Global Sc Fin VII Srl Asset Backed	2.17%	10/17/2040	9,040,286	9,072,775	9,018,962
Belgium					
Anheuser-Busch	4.00%	4/13/2028	230,000	228,197	256,019
Anheuser-Busch	3.50%	6/1/2030	210,000	209,559	230,397
Anheuser-Busch	4.35%	6/1/2040	590,000	589,628	695,210
Anheuser-Busch	4.60%	4/15/2048	300,000	368,154	367,680
Anheuser-Busch	4.50%	6/1/2050	480,000	479,635	593,834
Anheuser-Busch	4.60%	6/1/2060	6,970,000	8,646,037	8,661,793
Anheuser-Busch Cos LLC Corp	3.65%	2/1/2026	1,250,000	1,270,201	1,342,702
Anheuser-Busch Cos LLC Corp	4.70%	2/1/2036	765,000	867,741	924,532
Anheuser-Busch Cos LLC Corp	4.90%	2/1/2046	3,000,000	3,423,963	3,803,559
Anheuser-Busch Inbev Wor	8.20%	1/15/2039	135,000	217,528	219,682
Anheuser-Busch Inbev Worldwide Inc	4.75%	1/23/2029	510,000	516,291	594,090
Bermuda					
Cal Fdg IV Ltd Asset Backed	2.22%	9/25/2045	2,904,688	2,921,594	2,893,772
Teekay Corp Teekay Corp	9.25%	11/15/2022	900,000	900,000	922,500
Triton Container Intl Ltd	2.05%	4/15/2026	2,000,000	1,997,920	1,985,356
Brazil					
Arcos Dorados	5.88%	4/4/2027	725,000	741,312	748,570
Brazil Federative Rep Bd	4.63%	1/13/2028	790,000	731,422	824,570
Brazil Federative Rep Global Bd 5 T Bond 01-27-2045	5.00%	1/27/2045	1,650,000	1,365,443	1,546,050

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Brazil(Fed Rep Of) 1Gtd Snr 01/01/2023 Brl Brf SA	10.00%	1/1/2023	6,689	1,878,850	1,238,232
Cosan Ltd	4.88%	1/24/2030	565,000	519,094	572,209
Embraer Neth Fin	5.50%	9/20/2029	775,000	774,899	806,976
Marb Bondco PLC	5.40%	2/1/2027	14,000,000	14,493,412	14,605,640
Petrobras Global	3.95%	1/29/2031	600,000	596,340	573,006
Petrobras Global	7.38%	1/17/2027	450,000	459,750	523,800
Petrobras Global	5.75%	2/1/2029	250,000	245,130	269,062
Petrobras Global Fin	6.90%	3/19/2049	370,000	370,000	394,050
Petrobras Global Finance	5.30%	1/27/2025	5,168,000	4,969,197	5,555,600
Petrobras Global Finance Bnds	6.85%	6/5/2115	470,000	478,930	466,475
Petrobras Intl Fin	6.75%	1/27/2041	1,050,000	1,001,584	1,137,938
Rumo Luxembourg	4.20%	1/18/2032	1,250,000	1,244,888	1,179,688
Secretaria Tesouro	10.00%	1/1/2025	5,400	1,167,293	999,001
Secretaria Tesouro	10.00%	1/1/2027	13,350	3,469,304	2,462,243
Secretaria Tesouro	10.00%	1/1/2029	6,620	1,694,128	1,211,473
Secretaria Tesouro	10.00%	1/1/2031	10,400	3,132,315	1,861,802
Secretaria Tesouro 1Gtd Snr 01/01/2027 Brl	10.00%	1/1/2027	3,769	1,016,367	695,146
Suzano Austria	5.00%	1/15/2030	9,000,000	9,810,925	9,866,340
Suzano Austria Gmbh	3.75%	1/15/2031	1,160,000	1,202,816	1,178,862
Suzano Austria Gmbh	3.13%	1/15/2032	250,000	246,568	241,878
Unigel Luxembourg	8.75%	10/1/2026	12,200,000	12,541,500	12,932,122
Burkina Faso					
Iamgold Corp	5.75%	10/15/2028	1,850,000	1,852,500	1,817,625
Canada					
1011778 B C Unlimited Liability Co	3.88%	1/15/2028	1,240,000	1,246,225	1,255,822
1011778 B C Unlimited Liability Co/New	4.00%	10/15/2030	3,325,000	3,306,505	3,266,812
Arkland Corp/Canada	4.50%	10/1/2029	850,000	850,000	850,672
Arkland Corp/Canada	4.63%	5/1/2030	1,150,000	1,149,750	1,142,812
Arkland Fuel Corp	5.88%	7/15/2027	740,000	740,000	780,700
Bank Montreal Medium Term	1.85%	5/1/2025	960,000	959,270	974,589
Bank Montreal Que	3.80%	12/15/2032	7,085,000	6,895,637	7,604,682
Bank Nova Scotia B C	1.30%	6/11/2025	520,000	518,846	517,211
Barrick Gold Corp	5.25%	4/1/2042	110,000	115,550	143,031
Barrick N Amer Fin	5.70%	5/30/2041	590,000	655,352	803,886
Bausch Health Cos Inc	7.00%	1/15/2028	1,000,000	1,000,000	995,000
Bausch Health Cos Inc Fixed	7.25%	5/30/2029	1,000,000	1,000,000	990,000
Brookfield Residential Pptys	6.25%	9/15/2027	1,280,000	1,280,456	1,336,064
Canadian Imperial Bk Comm Toronto	0.95%	6/23/2023	510,000	509,714	510,668
Canadian Natl Ry Co	3.65%	2/3/2048	190,000	212,270	217,536
Canadian Pac Ry Co New	3.00%	12/2/2041	50,000	51,730	51,278
Canadian Pac Ry Co New	3.10%	12/2/2051	540,000	571,990	552,954
Cascades Inc / Cascades USA Inc	5.13%	1/15/2026	775,000	775,000	806,000
Cascades Inc/Cascades USA Inc SR	5.38%	1/15/2028	1,400,000	1,434,812	1,435,000
Element Fleet Mgmt	3.85%	6/15/2025	3,200,000	3,199,520	3,402,427
Fairfax Finl Hldgs	8.30%	4/15/2026	485,000	417,425	589,312

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
First Quantum Minerals Ltd	7.25%	4/1/2023	1,435,000	1,410,709	1,451,502
Kinross Gold Corp	5.95%	3/15/2024	1,750,000	1,935,248	1,898,751
Manulife Finl Corp	4.06%	2/24/2032	2,995,000	3,134,652	3,224,200
Nova Chemicals Corp	5.25%	6/1/2027	800,000	642,000	852,000
Open Text Corp	3.88%	2/15/2028	1,310,000	1,309,750	1,335,218
Open Text Corp	3.88%	12/1/2029	1,100,000	1,100,000	1,113,750
Open Text Hldgs Inc	4.13%	2/15/2030	2,050,000	2,077,477	2,111,500
Open Text Hldgs Inc	4.13%	12/1/2031	1,100,000	1,100,000	1,111,000
Quebecor Media Inc	5.75%	1/15/2023	3,615,000	3,664,388	3,759,600
Rimo Wtr Hldgs Inc	4.38%	4/30/2029	1,000,000	1,000,000	990,000
Ritchie Bros Auctioneers Inc	5.38%	1/15/2025	1,000,000	1,024,045	1,010,120
Rockpoint Gas Storage Cda Ltd	7.00%	3/31/2023	1,400,000	1,383,798	1,396,500
Royal Bk Cda Global	0.62%	4/27/2026	5,470,000	5,470,000	5,462,935
Royal Bk Cda Global Medium Term Bk Nt	1.15%	6/10/2025	510,000	508,225	505,816
Royal Bk Of Canada	1.60%	4/17/2023	820,000	819,475	829,267
Teck Resources Ltd	6.00%	8/15/2040	30,000	30,870	38,461
Teck Resources Ltd	6.25%	7/15/2041	215,000	273,637	285,843
Thomson Reuters	3.85%	9/29/2024	225,000	244,629	237,803
Toronto Dominion Bk	0.45%	9/11/2023	2,950,000	2,945,782	2,932,172
Toronto Dominion Bk	1.15%	6/12/2025	490,000	489,976	486,092
Toronto Dominion Bk Medium Term Bk	0.75%	6/12/2023	970,000	969,282	970,130
Transcanada PIPELINES Ltd Medium Term Nts	7.70%	6/15/2029	200,000	278,040	269,659
Unlimited Liab Co	3.50%	2/15/2029	1,045,000	1,043,275	1,034,236
Videotron Ltd /	5.13%	4/15/2027	1,220,000	1,220,831	1,256,600
Videotron Ltd / Videotron Ltee	5.38%	6/15/2024	1,810,000	1,841,754	1,936,700
Cayman Islands					
Antares Clo 20211 Ltd / Antares Clo	1.79%	7/25/2033	450,000	450,000	450,532
Guggenheim	1.76%	1/21/2034	3,500,000	3,500,000	3,491,387
Msn 41079 & 41084	1.63%	12/14/2024	237,707	228,912	239,952
Chile					
Bonos Tesoreria	5.00%	10/1/2028	1,650,000,000	2,247,013	1,902,746
Celulosa Arauco Y	3.88%	11/2/2027	12,500,000	12,578,125	13,281,375
Chile(Rep Of)	4.70%	9/1/2030	3,130,000,000	4,693,989	3,496,820
Chile(Rep Of)	2.80%	10/1/2033	2,655,000,000	3,477,420	2,361,922
Chile(Rep Of)	5.00%	3/1/2035	1,825,000,000	2,548,713	2,036,368
Enel Chile SA	4.88%	6/12/2028	1,395,000	1,378,595	1,534,500
Entel Chile SA	3.05%	9/14/2032	625,000	624,888	614,069
Inversiones Cmpc SA Corp	3.85%	1/13/2030	485,000	484,200	505,370
Sociedad Quimica	4.25%	5/7/2029	3,500,000	3,963,750	3,858,750
Vtr Comunicaciones SPA	4.38%	4/15/2029	1,700,000	1,724,310	1,683,000

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
China					
Alibaba Group Hldg	3.40%	12/6/2027	2,025,000	2,094,021	2,145,058
Alibaba Group Hldg	4.20%	12/6/2047	620,000	618,952	684,077
NXP B V/Nxp Fdg Llc/Nxp USA Inc	2.70%	5/1/2025	310,000	311,461	320,348
Prosus NV	3.06%	7/13/2031	2,360,000	2,360,000	2,303,069
Rosus NV	4.03%	8/3/2050	300,000	320,250	289,076
Sinopec Grp Overseas Dev (2017)	3.63%	4/12/2027	1,000,000	993,530	1,078,492
State Grid Overseas Invt 2016 Ltd	3.50%	5/4/2027	940,000	935,685	1,014,551
Tencent Hldgs Ltd Medium Term Nts	3.68%	4/22/2041	590,000	589,835	613,472
Tencent Hldgs Ltd Medium Term Nts Tranche # Tr 27	3.84%	4/22/2051	1,300,000	1,299,545	1,369,355
Colombia					
Banco De Bogota	4.38%	8/3/2027	1,000,000	985,120	1,026,260
Bancolombia SA	4.88%	10/18/2027	8,000,000	8,230,980	8,004,000
Colombia Rep Colom	4.13%	2/22/2042	650,000	640,198	542,750
Colombia(Rep Of)	6.00%	4/28/2028	6,760,000,000	2,101,583	1,502,424
Ecopetrol	4.63%	11/2/2031	480,000	480,000	466,656
Ecopetrol SA	5.88%	5/28/2045	1,080,000	1,094,350	1,032,761
Empresas Public Medellin	7.63%	9/10/2024	3,720,000,000	1,003,286	895,725
Empresas Publicas	8.38%	11/8/2027	5,750,000,000	1,635,196	1,302,439
Empresas Publicas De Medellin	7.63%	9/10/2024	1,720,000,000	890,504	414,152
Millicom Intl Cell	4.50%	4/27/2031	733,000	702,936	738,505
Millicom Intl Cellular	4.50%	4/27/2031	375,000	359,619	377,816
Ministerio Hac Bds	7.00%	6/30/2032	881,000,000	268,606	197,678
Republic Of Colombia	3.25%	4/22/2032	640,000	633,805	575,200
Titulos De Tbond	7.75%	9/18/2030	5,069,600,000	2,113,725	1,216,111
Cote d'Ivoire					
Cote D'Ivoire	6.13%	6/15/2033	650,000	677,950	686,264
Czech Republic					
Czech(Rep Of)	2.75%	7/23/2029	27,000,000	1,334,872	1,212,181
Czech(Rep Of)	0.95%	5/15/2030	41,500,000	1,781,336	1,621,975
Czech(Rep Of)	1.50%	4/24/2040	33,400,000	1,258,806	1,252,735
Denmark					
Danske Bk A/S	5.38%	1/12/2024	940,000	947,351	1,012,029
Danske Bk A/S	3.24%	12/20/2025	230,000	230,000	239,019
Danske Bk A/S Medium Term Nts Bookentry Tranche	5.00%	1/12/2022	1,160,000	1,171,301	1,161,028
Dominican Republic					
Dominican Rep	4.50%	1/30/2030	550,000	547,470	558,938
Dominican Republic	6.00%	7/19/2028	685,000	749,732	764,631
Ecuador					
Ecuador(Rep Of)	5.00%	7/31/2030	895,440	1,016,121	742,096
Ecuador(Rep Of)	0.00%	7/31/2030	195,448	148,974	111,308
Ecuador(Rep Of)	1.00%	7/31/2035	13,212,671	9,724,475	8,670,815
Ecuador(Rep Of)	0.50%	7/31/2040	417,040	379,130	243,968

2021 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Egypt					
Arab Rep Egypt Global	5.58%	2/21/2023	710,000	710,000	734,765
Arab Rep Egypt Global Medium Term	7.50%	2/16/2061	1,275,000	1,275,000	1,039,214
Arab Rep Egypt Global Medium Term Nts Bo	8.70%	3/1/2049	200,000	200,000	177,472
Egypt(Arab Rep Of	8.50%	1/31/2047	400,000	406,740	355,780
Egypt(Arab Republic Of)	5.88%	2/16/2031	1,225,000	1,225,000	1,083,733
El Salvador					
CMO La Hipotecaria El Salvadorian	3.50%	10/25/2041	466,764	463,847	473,384
France					
Altice France	5.13%	7/15/2029	1,000,000	1,004,050	975,450
Arcelormittal Step CPN	7.00%	10/15/2039	270,000	213,300	371,974
BNP Paribas	3.38%	1/9/2025	300,000	279,123	315,118
BNP Paribas	2.22%	6/9/2026	650,000	650,000	656,331
BNP Paribas	4.63%	3/13/2027	480,000	476,232	532,379
BNP Paribas	2.16%	9/15/2029	2,800,000	2,805,346	2,743,919
BNP Paribas	4.38%	3/1/2033	250,000	236,287	271,368
BNP Paribas Non Pfd	4.70%	1/10/2025	1,090,000	1,089,894	1,160,607
BNP Paribas Non Pfd Med	4.40%	8/14/2028	1,580,000	1,571,516	1,772,159
Credit Agricole	4.00%	1/10/2033	440,000	438,459	469,215
Danone	2.59%	11/2/2023	1,090,000	1,090,000	1,117,601
Spcm SA	3.38%	3/15/2030	500,000	500,000	481,250
Georgia					
Georgia(Republic Of)	2.75%	4/22/2026	575,000	571,676	571,952
Germany					
Bayer US Fin II LLC	4.25%	12/15/2025	2,900,000	2,894,519	3,138,057
Deutsche Bk AG Ny	4.88%	12/1/2032	1,250,000	1,364,950	1,351,502
Deutsche Bk AG Ny Branch	0.96%	11/8/2023	11,990,000	12,010,054	11,970,009
Iho Verwaltungs Gmbh	6.00%	5/15/2027	2,597,000	2,645,582	2,671,664
Iho Verwaltungs Gmbh	6.38%	5/15/2029	2,747,000	2,767,212	2,953,025
Mercer Intl Inc	5.50%	1/15/2026	500,000	478,649	506,250
Mercer Intl Inc SR	5.13%	2/1/2029	2,450,000	2,474,100	2,502,356
Schaeffler Verwaltung Zwei Gmbh	4.75%	9/15/2026	1,760,000	1,680,741	1,795,200
Vertical Holdco Gmbh SR	7.63%	7/15/2028	925,000	974,725	990,906
Vertical U S Newco Inc	5.25%	7/15/2027	1,428,000	1,452,426	1,501,185
Ghana					
Ghana Rep	7.63%	5/16/2029	515,000	515,000	428,634
Ghana Rep Medium Term Nts Book Entry	7.88%	2/11/2035	275,000	272,140	215,325
Pvptl Republic Of Ghana	8.63%	4/7/2034	675,000	668,817	547,675
Tullow Oil PLC	10.25%	5/15/2026	750,000	750,000	757,792
Greece					
Eletson Hldgs Inc	0.00%	1/15/2022	350,818	296,637	119,717
Guam					
Guam Govt Business Privilege Tax Rev	3.25%	11/15/2026	415,000	415,000	420,164

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Hong Kong					
Sands China Ltd	5.13%	8/8/2025	550,000	549,522	576,983
Seaspan Corp	5.50%	8/1/2029	700,000	700,000	707,000
Hungary					
Hungary(Rep Of)	3.00%	10/27/2027	309,000,000	1,089,706	884,243
Hungary(Rep Of)	3.00%	8/21/2030	316,700,000	1,116,956	873,635
Hungary(Rep Of)	3.00%	10/27/2038	350,000,000	868,698	873,816
India					
Export-Import Bk India	3.25%	1/15/2030	995,000	990,453	1,011,740
Reliance Inds Ltd	1.87%	1/15/2026	558,947	558,947	566,891
Indonesia					
Erusahaan Penerbit Sbsn Indonesia III	4.40%	3/1/2028	1,300,000	1,302,717	1,466,452
Indonesia Government	8.25%	5/15/2036	14,200,000,000	1,038,309	1,108,154
Indonesia Rep	5.88%	1/15/2024	1,533,000	1,600,679	1,678,382
Indonesia Rep Medium Term	3.75%	4/25/2022	310,000	290,935	312,750
Indonesia Rep T Bd	3.70%	10/30/2049	1,160,000	1,149,606	1,226,661
Indonesia(Rep Of)	8.38%	9/15/2026	11,724,000,000	925,240	929,074
Indonesia(Rep Of)	7.00%	5/15/2027	15,590,000,000	1,051,202	1,174,750
Indonesia(Rep Of)	6.13%	5/15/2028	17,300,000,000	1,247,550	1,236,874
Indonesia(Rep Of)	8.25%	5/15/2029	72,486,000,000	5,490,702	5,679,424
Indonesia(Rep Of)	6.50%	2/15/2031	85,461,000,000	5,990,527	6,059,771
Indonesia(Rep Of)	7.50%	8/15/2032	3,585,000,000	283,223	268,008
Indonesia(Rep Of)	7.50%	6/15/2035	18,300,000,000	1,037,938	1,347,222
Indonesia(Republic Of)	4.63%	4/15/2043	380,000	400,496	446,117
Indonesia(Republic Of) T Bond	3.50%	1/11/2028	760,000	756,778	819,751
Pertamina Pt	5.63%	5/20/2043	415,000	445,502	490,554
Perusahaan	5.45%	5/21/2028	540,000	537,943	618,570
Perusahaan	3.00%	6/30/2030	550,000	545,303	545,875
Perusahaan	4.00%	6/30/2050	500,000	491,415	485,325
Republic Of Indonesia	5.13%	1/15/2045	200,000	224,250	248,433
Republic Of Indonesia	4.35%	1/11/2048	860,000	852,828	983,690
T Adaro Indonesia	4.25%	10/31/2024	1,100,000	1,086,800	1,124,750
T Indonesia Asahan Aluminium Persero SR	5.45%	5/15/2030	6,000,000	6,691,500	6,840,780
Ireland					
Aercap Ireland Cap	3.15%	2/15/2024	570,000	566,175	587,955
Aercap Ireland Cap / Globa	3.00%	10/29/2028	890,000	891,120	903,354
Aercap Ireland Cap / Globa	3.30%	1/30/2032	3,450,000	3,506,432	3,521,772
Aercap Ireland Cap Designated	4.45%	4/3/2026	10,000,000	10,046,330	10,867,699
Aercap Ireland Cap/Globa	2.45%	10/29/2026	2,270,000	2,280,007	2,290,117

2021 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Aercap Ireland Cap/Globa	3.85%	10/29/2041	185,000	184,565	193,226
Aercap Ireland Capital Dac	4.63%	10/15/2027	4,000,000	4,480,760	4,428,407
Aercap Ireland Capital Dac Gtd	3.40%	10/29/2033	3,500,000	3,610,600	3,568,080
Ark Aerospace Hldgs	5.25%	8/15/2022	20,000	20,495	20,438
Cimpress N V	7.00%	6/15/2026	2,050,000	2,062,528	2,129,438
Smurfit Cap Fdg	7.50%	11/20/2025	3,635,000	3,479,900	4,461,962
Israel					
Bank Hapoalim B.M.	3.26%	1/21/2032	1,525,000	1,525,000	1,517,375
Energean Israel Fi	5.88%	3/30/2031	1,150,000	1,151,125	1,132,313
Icl Group Ltd	6.38%	5/31/2038	2,520,000	2,520,000	3,250,800
Israel St	3.38%	1/15/2050	290,000	316,100	313,216
Leviathan Bond Ltd	5.75%	6/30/2023	860,000	863,750	884,880
State Of Israel	2.75%	7/3/2030	500,000	500,000	531,398
Teva	2.95%	12/18/2022	310,000	291,775	310,351
Teva	2.80%	7/21/2023	690,000	621,614	692,391
Teva	3.15%	10/1/2026	970,000	917,776	911,800
Teva	5.13%	5/9/2029	2,240,000	2,240,000	2,195,894
Teva Pharmaceutical Fin Neth III B Corp	7.13%	1/31/2025	410,000	410,000	438,700
Teva Pharmaceutical Indst Ltd	4.10%	10/1/2046	1,000,000	861,073	845,000
Italy					
F-Brasile S P A/F-Brasile US LLC Fixed	7.38%	8/15/2026	1,500,000	1,487,838	1,492,500
Intesa Sanpaolo S	3.38%	1/12/2023	790,000	793,961	807,228
Intesa Sanpaolo S P A	5.02%	6/26/2024	340,000	315,690	364,388
Intesa Sanpaolo SPA	5.71%	1/15/2026	200,000	214,836	221,292
Intesa Sanpaolo SPA Rcpts	3.13%	7/14/2022	1,840,000	1,848,141	1,860,945
Telecom Italia Cap	6.38%	11/15/2033	3,345,000	3,946,994	3,601,896
Unicredit SPA	6.57%	1/14/2022	1,390,000	1,415,704	1,392,016
Japan					
Japan(Govt Of)	0.10%	3/10/2026	496,900,000	5,031,170	4,540,878
Mizuho Finl Group Inc	2.17%	5/22/2032	2,000,000	2,000,000	1,947,064
Nissan Mtr Ltd	3.04%	9/15/2023	600,000	600,000	615,713
Nissan Mtr Ltd	3.52%	9/17/2025	1,220,000	1,220,000	1,279,351
Nissan Mtr Ltd	4.34%	9/17/2027	1,130,000	1,130,000	1,220,682
Nissan Mtr Ltd	4.81%	9/17/2030	4,100,000	4,112,833	4,589,716
Nomura Amer Fin LLC Gtd	3.40%	12/31/2033	85,000	48,450	70,054
Kazakhstan					
Kazmunaigaz Fin Sub Bv Gtd Global Medium	4.75%	4/24/2025	270,000	270,000	293,409
Kazmunaigaz Fin Sub Bv Gtd Global Medium	6.38%	10/24/2048	320,000	316,816	419,841
Kaztransgas Jsc Gtd	4.38%	9/26/2027	1,330,000	1,327,327	1,446,375
Sovereign Wealth Fd Samruk-Kazyna	2.00%	10/28/2026	1,120,000	1,106,829	1,102,763
Tengizchevroil Fin Co Intl Ltd	3.25%	8/15/2030	535,000	529,482	534,171
Tengizchevroil Fin Gtd Snr Sec	4.00%	8/15/2026	1,580,000	1,545,656	1,667,557

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Kenya					
Kenya (Republic Of)	6.88%	6/24/2024	480,000	495,950	508,313
Kenya Rep	6.30%	1/23/2034	1,100,000	1,099,901	1,077,934
Equate	4.25%	11/3/2026	3,210,000	3,181,586	3,487,305
Kuwait St	3.50%	3/20/2027	1,280,000	1,276,136	1,393,805
Luxembourg					
Ard Finance SA	6.50%	6/30/2027	800,000	803,143	824,000
Macau					
MGM China Hldgs Ltd	5.88%	5/15/2026	340,000	340,000	340,850
Sands China Ltd	2.30%	3/8/2027	430,000	429,058	404,759
Sands China Ltd	5.40%	8/8/2028	340,000	350,261	366,289
Sands China Ltd	2.85%	3/8/2029	670,000	668,573	630,497
Malaysia					
Malaysia (Govt Of)	3.90%	11/30/2026	6,880,000	1,549,932	1,706,953
Malaysia (Govt Of)	3.88%	8/15/2029	5,300,000	1,322,434	1,299,530
Malaysia (Govt Of)	3.83%	7/5/2034	9,300,000	2,291,253	2,223,132
Malaysia (Govt Of)	4.89%	6/8/2038	4,090,000	1,110,760	1,072,888
Petronas Cap Ltd	3.50%	3/18/2025	450,000	436,657	476,715
Mexico					
Alsea SAB De CV	7.75%	12/14/2026	10,000,000	10,011,400	10,367,100
Axtel	6.38%	11/14/2024	800,000	799,920	824,000
Axtel SAB De CV	6.38%	11/14/2024	514,000	494,725	529,420
Cemex	5.20%	9/17/2030	11,000,000	11,926,540	11,811,250
Comision Federal De Electricidad	3.35%	2/9/2031	975,000	975,000	954,252
Comision Federal De Electricidad	3.88%	7/26/2033	1,150,000	1,150,000	1,127,586
Etrleos Mexicanos	6.70%	2/16/2032	4,548,000	4,034,804	4,593,480
Grupo Cementos De Chihuahua	5.25%	6/23/2024	5,400,000	5,616,000	5,494,500
Infraestructura Energetica Nova SAB	4.88%	1/14/2048	1,370,000	1,327,425	1,383,700
Mexichem SAB De CV	5.88%	9/17/2044	3,500,000	3,465,000	4,278,785
Mexichem SAB De CV SR	6.75%	9/19/2042	1,500,000	1,401,094	1,974,375
Mexico(United Mexican States)	7.75%	11/13/2042	1,450,600	7,076,606	6,885,619
Mexico(United Mexican States) 105/12/24	10.00%	12/5/2024	288,900	2,735,313	1,512,780
Mexico(Utd Mex St)	5.75%	3/5/2026	26,400	124,542	121,709
Mexico(Utd Mex St)	7.50%	6/3/2027	426,000	1,864,456	2,088,931
Mexico(Utd Mex St)	8.50%	5/31/2029	2,419,700	12,085,573	12,521,269
Mexico(Utd Mex St)	8.50%	11/18/2038	993,800	5,453,701	5,116,853
Mexico(Utd Mex St) Gtd Snr 07/11/47 Mxn100	8.00%	11/7/2047	1,332,700	7,242,216	6,463,943
Orbia Advance Corp	1.88%	5/11/2026	780,000	779,150	768,604
Orbia Advance Corp	5.88%	9/17/2044	550,000	489,445	672,380
Orbia Advance Corp SAB De CV	2.88%	5/11/2031	740,000	731,238	723,350
Orbia Advance Corp SAB De CV	5.88%	9/17/2044	750,000	743,625	916,882
Pemex Proj Fdg Master Tr Gtd Bd	6.63%	6/15/2035	350,000	323,750	336,278
Petroleos	2.00%	12/20/2022	36,000	36,000	36,291

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Petroleos Mexicano	7.47%	11/12/2026	362,600	1,321,801	1,611,376
Petroleos Mexicanos	5.35%	2/12/2028	895,000	818,478	889,630
Petroleos Mexicanos	6.38%	1/23/2045	900,000	899,467	781,650
Petroleos Mexicanos Gtd	6.88%	8/4/2026	660,000	658,779	725,670
Petroleos Mexicanos Gtd	7.69%	1/23/2050	680,000	585,820	656,200
United Mexican States	4.50%	4/22/2029	1,113,000	1,181,583	1,239,637
United Mexican States	7.75%	5/29/2031	225,000	1,091,179	1,112,225
United Mexican States	4.28%	8/14/2041	1,250,000	1,249,225	1,295,312
Morocco					
Ocp	3.75%	6/23/2031	390,000	387,524	378,456
Ocp	5.13%	6/23/2051	340,000	334,019	320,693
Office Cherifien Des	6.88%	4/25/2044	835,000	921,060	973,500
Multi-National Agencies Region					
African	3.99%	9/21/2029	1,450,000	1,450,000	1,495,571
Arab Pete Invts	4.13%	9/18/2023	1,790,000	1,786,957	1,887,677
Banque Ouest Africaine De Deve	4.70%	10/22/2031	1,620,000	1,620,000	1,762,819
Central American Bank	2.00%	5/6/2025	945,000	944,868	957,455
Netherlands					
ABN Amro Bk N V	4.75%	7/28/2025	400,000	398,928	435,539
Aercap Ireland Cap	4.63%	7/1/2022	680,000	700,828	693,260
Aercap Ireland Cap	3.65%	7/21/2027	3,120,000	3,243,219	3,290,007
Ahold Lease	8.62%	1/2/2025	150,613	184,748	170,472
Cooperatieve	4.38%	8/4/2025	250,000	244,855	270,942
ING Groep N V /04-01-2021 Beo	1.06%	4/1/2027	3,485,000	3,485,000	3,515,917
Rabobank Nederland	1.34%	6/24/2026	610,000	610,000	601,501
Shell International Fin	4.55%	8/12/2043	310,000	325,258	387,706
Shell International Fin	4.38%	5/11/2045	420,000	419,164	511,905
Shell Intl Fin B V	2.88%	5/10/2026	1,210,000	1,205,292	1,284,144
Shell Intl Fin B V	4.00%	5/10/2046	230,000	241,309	268,368
Veon Hldgs B V	3.38%	11/25/2027	825,000	825,000	805,266
Ziggo Secd Fin B V Secd	5.50%	1/15/2027	1,250,000	1,303,125	1,284,375
Nigeria					
Nigeria Fed Rep	6.50%	11/28/2027	590,000	597,134	587,929
Nigeria Fed Rep Of	6.50%	11/28/2027	660,000	629,970	660,492
Nigeria Fed Rep Tranche	7.14%	2/23/2030	420,000	420,000	412,146
Nigeria Federal Republic Of	8.25%	9/28/2051	1,500,000	1,500,000	1,402,500
Norway					
Aker BP Asa	3.75%	1/15/2030	8,465,000	8,933,567	8,971,846
Oman					
Oman (Sultanate)	6.75%	1/17/2048	1,150,000	1,156,785	1,172,670
Oman Gov Int Bond	6.00%	8/1/2029	960,000	806,400	1,035,576
Oman Sovereign	4.88%	6/15/2030	440,000	440,000	467,500
Pakistan					
Pakistan(Rep Of)	6.88%	12/5/2027	620,000	671,150	627,142

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Panama					
Carnival Corporation Tlb 10-06-2028	0.00%	10/6/2028	1,000,000	995,000	990,000
Panama Rep Global Bd	2.25%	9/29/2032	410,000	409,180	388,988
Republic Of Panama	4.50%	4/1/2056	570,000	570,000	627,861
Peru					
&&&Bonos De Tesoreria	5.94%	2/12/2029	2,310,000	697,719	593,102
Bonos De Tesoreria Bnds	5.70%	8/12/2024	7,500	2,157,164	1,944,393
Peru Rep	5.63%	11/18/2050	660,000	742,037	927,307
Peru Rep Bd	6.55%	3/14/2037	240,000	309,240	327,002
Southn Copper Corp	5.25%	11/8/2042	2,890,000	2,929,015	3,637,788
Qatar					
Qatar Pete	3.13%	7/12/2041	630,000	627,675	636,688
Qatar Pete Bd	2.25%	7/12/2031	3,930,000	3,888,224	3,892,932
Qatar Pete Bd	3.30%	7/12/2051	640,000	640,000	658,796
Qatar St	4.50%	4/23/2028	1,150,000	1,139,650	1,320,430
State Of Qatar	4.00%	3/14/2029	920,000	916,771	1,036,454
State Of Qatar	4.82%	3/14/2049	2,310,000	2,310,000	3,027,578
Russian Federation					
Cbom Fin PLC	3.88%	9/21/2026	1,250,000	1,250,000	1,178,125
Lukoil Capital Dac	3.60%	10/26/2031	1,150,000	1,150,000	1,118,513
Lukoil Lukoil Securities Bv	3.88%	5/6/2030	1,125,000	1,125,000	1,145,588
MMC Fin Designated Activity Co	2.55%	9/11/2025	1,125,000	1,125,000	1,105,312
Russia Govt Bd - Ofz	7.05%	1/19/2028	1,221,730,000	17,186,363	15,328,339
Russian Federation	7.65%	4/10/2030	155,500,000	2,229,077	2,001,844
Russian Federation	7.70%	3/23/2033	316,616,000	4,806,566	4,066,657
Russian Federation	7.70%	3/16/2039	84,600,000	1,081,902	1,073,315
Russian Federation Ministry Finance	8.15%	2/3/2027	445,350,000	6,770,429	5,911,640
Russian Federation Snr 16/08/2023 Rub1000	7.00%	8/16/2023	81,620,000	1,201,248	1,068,556
Saudi Arabia					
SA Global Sukuk Ltd	0.95%	6/17/2024	2,300,000	2,300,000	2,264,470
SA Global Sukuk Ltd	1.60%	6/17/2026	2,725,000	2,725,000	2,681,400
Saudi Arabian Oil	3.50%	4/16/2029	880,000	929,500	940,500
Saudi Arabian Oil Co Global Medium Tranche	1.63%	11/24/2025	620,000	619,795	616,092
Senegal					
Pvptl Senegal Rep	6.75%	3/13/2048	725,000	725,000	709,992
Senegal(Rep Of)	6.25%	5/23/2033	740,000	686,143	763,498
Serbia					
Serbia (Republic)	2.05%	9/23/2036	750,000	858,033	783,077
South Africa					
Anglo Amern Cap	4.75%	4/10/2027	620,000	631,089	689,958
Anglo Amern Cap	4.00%	9/11/2027	490,000	470,588	527,180
Anglo Amern Cap PLC Gtd	3.63%	9/11/2024	200,000	199,890	209,982
Rep Of South Africa	8.75%	2/28/2048	35,585,000	2,302,329	1,855,181
Sasol Fing USA LLC	5.88%	3/27/2024	1,150,000	1,073,812	1,200,025
South Africa(Republic Of)	6.25%	3/31/2036	33,465,000	2,396,152	1,467,131

2021 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Sth Africa(Rep Of)	10.50%	12/21/2026	18,000,000	1,473,552	1,248,512
Sth Africa(Rep Of)	8.00%	1/31/2030	31,200,000	1,975,871	1,804,752
Sth Africa(Rep Of)	7.00%	2/28/2031	195,300,000	11,251,177	10,321,467
Spain					
Banco Santander	3.85%	4/12/2023	600,000	599,900	620,681
Banco Santander	1.24%	4/12/2023	400,000	400,000	404,048
Banco Santander	2.75%	5/28/2025	1,400,000	1,412,652	1,447,645
Banco Santander SA	1.85%	3/25/2026	2,235,000	2,243,288	2,223,864
Grifols Escr	4.75%	10/15/2028	850,000	856,430	867,187
Telefonica Emisiones	5.21%	3/8/2047	280,000	296,450	348,709
Sweden					
Stena Intl	6.13%	2/1/2025	2,810,000	2,822,876	2,880,250
Swedbank Ab Medium	1.30%	6/2/2023	630,000	629,263	633,732
Switzerland					
Cr Suisse AG New York Brh Medium Tranche# Sb 00771	2.95%	4/9/2025	550,000	550,517	575,940
Cr Suisse Group AG	2.59%	9/11/2025	650,000	650,000	663,889
Credit Suisse Group AG	4.19%	4/1/2031	510,000	510,000	562,992
Credit Suisse Group AG	3.09%	5/14/2032	1,150,000	1,154,901	1,171,490
Swiss RE Fin Luxembourg	5.00%	4/2/2049	2,800,000	3,082,739	3,132,500
UBS AG London Brh	1.75%	4/21/2022	910,000	908,808	912,856
UBS AG London Brh Callable Fixed Rate Nt	1.50%	2/2/2031	2,800,000	2,761,500	2,620,671
UBS Group Fdg Switz AG	2.86%	8/15/2023	200,000	206,222	202,405
UBS Group Fdg Switz AG Conv Corp	7.00%	12/31/2049	1,690,000	1,690,000	1,822,242
UBS Group Fdg Switz AG SR	4.25%	3/23/2028	600,000	615,340	664,883
UBS Group Funding	4.13%	9/24/2025	360,000	359,327	388,852
UBS Group Funding (Switzerland)	3.49%	5/23/2023	1,560,000	1,560,928	1,575,823
Tanzania, United Republic Of					
Hta Group Ltd	7.00%	12/18/2025	1,640,000	1,679,740	1,707,240
Thailand					
Thailand(Kingdom)	4.88%	6/22/2029	80,170,000	3,116,265	2,907,368
Thailand(Kingdom)	3.65%	6/20/2031	82,000,000	2,764,784	2,831,121
Thailand(Kingdom)	3.40%	6/17/2036	53,400,000	1,894,230	1,785,101
Tunisia					
Tunisia Aid US	6.53%	5/15/2028	943,947	1,065,210	1,202,532
Turkey					
Anadolu Efes Biracilik Ve Malt	3.38%	6/29/2028	700,000	694,610	678,790
Turk Telekomunikasyon As	6.88%	2/28/2025	620,000	616,255	627,614
Turkcell Iletisim	5.80%	4/11/2028	460,000	449,783	439,300
Turkey Rep Bd	4.88%	4/16/2043	675,000	525,825	516,510
Turkey Rep T-Bond	6.88%	3/17/2036	555,000	489,732	519,724
Ukraine					
Metinvest Bv	8.50%	4/23/2026	1,050,000	1,068,375	1,097,124
Mhp Lux	6.95%	4/3/2026	620,000	620,000	616,506
Mhp Lux	6.25%	9/19/2029	1,060,000	1,060,000	994,280

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Ukraine(Rep Of)	7.75%	9/1/2027	1,050,000	1,079,820	999,335
Ukraine(Rep Of)	7.38%	9/25/2032	450,000	434,250	402,808
Ukraine(Rep Of) Frn	0.00%	5/31/2040	905,000	900,475	827,147
United Arab Emirates					
Abu Dhabi Crude Oilpipeline LLC Secd Bd	4.60%	11/2/2047	1,000,000	1,018,960	1,182,094
DP World Ltd Global	5.63%	9/25/2048	1,020,000	1,006,779	1,251,387
DP World PLC	6.85%	7/2/2037	1,680,000	1,785,813	2,216,790
Dubai Dof Sukuk	2.76%	9/9/2030	2,175,000	2,175,000	2,213,624
Emirate Of Abu Dhabi	3.88%	4/16/2050	1,750,000	1,682,380	2,038,379
Pvptl Abu Dhabi Govt Int'L	2.50%	10/11/2022	1,150,000	1,146,194	1,166,905
United Kingdom					
180 Med Inc	3.88%	10/15/2029	1,015,000	1,023,219	1,027,688
Ashtead Cap Inc	4.00%	5/1/2028	1,800,000	1,796,250	1,881,849
Ashtead Cap Inc	4.25%	11/1/2029	975,000	981,188	1,040,504
Avon Prods Inc Step CPN	6.50%	3/15/2023	8,035,000	8,670,338	8,426,706
Barclays Bk PLC Fixed	1.70%	5/12/2022	390,000	389,680	391,323
Barclays PLC	4.97%	5/16/2029	440,000	439,820	502,255
Barclays PLC	2.89%	11/24/2032	1,975,000	1,975,000	1,991,337
Barclays PLC	3.81%	3/10/2042	2,900,000	2,900,000	3,100,112
Barclays PLC	7.88%	12/31/2049	725,000	765,781	734,969
Barclays PLC Fltg Rt	5.09%	6/20/2030	1,720,000	1,738,846	1,952,743
Bat Cap Corp	3.56%	8/15/2027	2,420,000	2,430,198	2,539,730
Bat Cap Corp	4.54%	8/15/2047	290,000	290,000	304,233
BP Cap Mkts P L C	3.54%	11/4/2024	100,000	99,710	106,460
BP Cap Mkts PLC	3.51%	3/17/2025	4,080,000	4,162,612	4,343,819
Connect Finco Sarl/Connect U S Finco L	6.75%	10/1/2026	4,790,000	4,864,500	5,035,488
Glencore Fdg LLC	4.13%	3/12/2024	410,000	411,502	431,185
Glencore Fdg LLC Gtd	4.63%	4/29/2024	910,000	925,925	971,999
HSBC Hldgs PLC	4.25%	8/18/2025	660,000	654,588	709,934
HSBC Hldgs PLC	4.30%	3/8/2026	1,960,000	2,078,290	2,148,756
HSBC Hldgs PLC	1.64%	4/18/2026	5,000,000	5,051,650	4,960,635
HSBC Hldgs PLC	4.29%	9/12/2026	2,445,000	2,695,497	2,640,831
HSBC Hldgs PLC	6.50%	5/2/2036	400,000	513,148	544,208
HSBC Holdings PLC	4.25%	3/14/2024	740,000	735,116	781,514
Jaguar Ld Rover Automotive PLC	5.88%	1/15/2028	750,000	752,850	763,125
Lloyds Bkg Group	4.58%	12/10/2025	233,000	202,347	254,284
Lloyds Bkg Group	4.38%	3/22/2028	400,000	399,957	449,069
Lloyds Bkg Group PLC	3.90%	3/12/2024	680,000	678,994	718,413
Lloyds Bkg Group PLC	4.55%	8/16/2028	400,000	398,792	455,296
Merlin Entertainments Pl	5.75%	6/15/2026	2,600,000	2,631,162	2,704,000
Motion Bondco Designated Activity Co	6.63%	11/15/2027	1,315,000	1,294,925	1,328,150
Natwest Group PLC	4.60%	12/31/2049	2,155,000	2,138,502	2,111,900
Natwest Group PLC Fxd/Fltg Srnt	4.27%	3/22/2025	680,000	680,000	720,323
Natwest Group PLC Gbl Coco	4.52%	6/25/2024	200,000	200,000	209,261
Nvent Finance	4.55%	4/15/2028	525,000	542,185	583,974

2021 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Reynolds Amern Inc	5.85%	8/15/2045	\$ 380,000	\$ 405,128	\$ 463,009
Rolls-Royce PLC Gtd	5.75%	10/15/2027	800,000	803,750	884,720
Royal Bk Scotland Group PLC	4.89%	5/18/2029	230,000	230,393	263,260
Shell Intl Fin Bv	2.75%	4/6/2030	460,000	459,719	480,948
Shell Intl Fin Bv	3.25%	4/6/2050	880,000	860,490	939,831
Technipfmc PLC	6.50%	2/1/2026	1,275,000	1,298,127	1,365,204
Virgin Media Fin	5.00%	7/15/2030	800,000	799,000	796,000
Virgin Media Secd Fin PLC	5.50%	5/15/2029	570,000	570,000	599,925
Vmed O2 Uk Fing I PLC Secd	4.75%	7/15/2031	550,000	554,125	556,875
Vodafone Group PLC	4.38%	5/30/2028	710,000	704,440	799,503
Weir Group PLC	2.20%	5/13/2026	1,510,000	1,506,779	1,489,732
Uruguay					
Republica Oriental	8.500%	3/15/2028	10,155,000	355,867	251,045
Republica Oriental	5.10%	6/18/2050	925,000	1,165,500	1,221,472
Total International Securities			\$ 276,873,760,761	\$784,169,155	\$781,311,911

International Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CF Babson Cap Global Ln Tranche B Dist Fundnv Clcits B Eursv Inv	0.00%		\$ 7,449,636	\$ 735,000,000	\$ 734,087,107
Total International			\$276,881,210,397	\$1,519,169,155	\$1,515,399,018
Total Fixed Income			\$284,305,293,764	\$11,640,436,772	\$12,942,015,122

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
10X Genomics Inc	183,213	\$ 26,708,104	\$ 27,291,408
1St Indl Rlty Tr Inc Com	9,090	376,895	601,758
3M Co Com	70,867	12,778,736	12,588,105
5Th 3Rd Bancorp Com	430,111	7,726,393	18,731,334
Abbott Lab Com	536,309	50,075,174	75,480,129
Abbvie Inc	610,480	50,453,947	82,658,992
Abiomed Inc Com	25,373	7,991,263	9,113,220
ABM Inds Inc Com	153,699	5,103,914	6,278,604
Acadia Pharmaceuticals Inc Com	425,331	10,325,758	9,927,226
Accenture PLC Shs	193,673	36,025,549	80,287,142
Activision Blizzard Inc	86,776	5,329,104	5,773,207
Acuity Brands Inc Com	51,774	6,355,445	10,961,591
Adaptive Biotechnologies Corp	108,448	3,800,032	3,043,051
Adient PLC Adient PLC Ltd Com	136,668	6,273,955	6,543,664
Adobe Sys Inc Com	173,656	46,582,263	98,473,371
ADT Inc	87,785	811,809	738,272
Adtalem Global Ed Inc Com	26,487	953,777	782,956
Advance Auto Pts Inc Com	24,532	4,496,862	5,884,736
Advanced Drain Sys Inc	10,052	1,024,637	1,368,379
Advanced Energy Inds Inc Com	53,709	4,788,513	4,890,742
Advanced Micro Devices Inc Com	439,196	21,034,916	63,200,304
Aecom	25,918	1,305,080	2,004,757
AES Corp Com	80,265	1,441,559	1,950,440
Affiliated Managers Group Inc	3,131	544,743	515,081
Affirm Hldgs Inc	221,086	33,901,883	22,232,408
AFLAC Inc Com	533,628	21,027,656	31,158,539
Agco Corp Com	100,750	4,879,156	11,689,015
Agilent Technologies Inc Com	165,428	19,259,593	26,410,580
Agilon Health Inc Com	16,675	475,115	450,225
Agnc Invt Corp Com	60,561	940,093	910,837
Air Prod & Chem Inc Com	20,690	5,831,578	6,295,139
Airbnb Inc	286,335	33,123,836	47,671,914
Akamai Technologies Inc	90,963	9,067,737	10,646,310
Alaska Air Group Inc Com	33,940	2,046,815	1,768,274
Albany Intl Corp	80,633	3,714,812	7,131,989
Albemarle Corp Com	22,756	3,486,703	5,319,670
Albertsons Cos Inc	36,223	937,009	1,093,572
Alexandria Real Estate Equities Inc Com	14,265	2,235,280	3,180,524
Align Technology Inc Com	141,929	36,862,936	93,272,900
Aligos Therapeutics Inc Com	18,190	611,184	215,915
Alleghany Corp	143	89,884	95,465
Allegheny Technologies Inc Com	1,145,347	20,944,596	18,245,378
Allegiant Travel Co Com	36,735	5,818,504	6,870,914
Allegion PLC	24,581	2,669,515	3,255,508
Allegro Microsystems Inc	4,280	116,261	154,850



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Alliant Energy Corp Com	161,282	7,731,556	9,914,005
Allison Transmission Holding	182,107	7,572,983	6,619,589
Allstate Corp Com	253,494	15,870,952	29,823,569
Ally Finl Inc Com	128,714	6,006,100	6,128,074
Alnylam Pharmaceuticals Inc Com	74,627	5,566,266	12,655,247
Alphabet Inc	100,379	104,755,624	290,801,978
Alphabet Inc Cap	113,192	101,380,387	327,531,239
Alteryx Inc Com	6,255	729,805	378,428
Altice USA Inc	15,228	360,139	246,389
Altria Group Inc Com	601,461	29,357,426	28,503,237
Amazon Com Inc Com	187,576	299,946,644	625,442,160
Amcors PLC	155,507	1,712,021	1,867,639
Amdocs	187,101	11,981,021	14,002,639
Amedisys Inc Com	10,492	2,324,743	1,698,445
Amer Elec Pwr Co Inc Com	287,498	23,410,646	25,578,697
Amer Finl Group Inc Oh	68,262	2,405,269	9,373,738
Amerco Com	1,406	768,396	1,021,079
Ameren Corp Com	25,451	1,957,370	2,265,394
American Airlines Inc	53,116	1,509,378	953,963
American Express Co	281,152	32,809,242	45,996,467
American Homes 4 Rent	23,939	759,684	1,043,980
American International Group Inc Com	77,133	5,093,194	4,385,782
American Tower Corp	279,231	51,612,719	81,675,068
American Wtr Wks Co Inc	110,712	13,175,097	20,909,068
Ameriprise Finl Inc Com	100,505	10,724,660	30,318,338
Ameris Bancorp Com	121,177	1,864,560	6,020,073
Amerisourcebergen Corp Com	21,166	1,924,234	2,812,750
Amern Woodmark Corp Com	14,390	1,338,221	938,228
Ametek Inc New Com	26,075	3,258,907	3,834,068
Amgen Inc Com	243,746	39,828,138	54,835,538
Amphenol Corp	141,985	7,120,543	12,418,008
Analog Devices Inc Com	76,362	11,158,488	13,422,149
Anaplan Inc Com	33,247	1,835,819	1,524,375
Angi Inc	38,730	463,468	356,703
Ani Pharmaceuticals Inc Com	71,392	3,711,622	3,289,743
Annaly Cap Mgmt Inc Com	686,415	6,450,799	5,367,765
Ansys Inc Com	25,020	6,676,360	10,036,022
Anthem Inc Com	47,899	13,693,486	22,203,102
Aon PLC	66,347	9,722,990	19,941,254
APA Corp Com	52,617	1,204,144	1,414,871
Apellis Pharmaceuticals Inc Com	63,298	3,075,685	2,992,729
Apollo	30,288	1,772,523	2,193,760
Appian Corp	4,820	506,895	314,312
Apple Inc	5,242,334	417,977,436	930,881,248
Applied Materials Inc Com	446,154	23,810,058	70,206,793

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Aptargroup Inc Com	3,395	414,739	415,820
Aptiv PLC	44,848	5,602,866	7,397,678
Aramark Com	9,787	293,832	360,651
Arch Capital Group	9,315	366,126	414,052
Archer-Daniels-Midland Co Com	148,927	8,294,073	10,065,976
Ares Management LP Com Shs	28,498	1,470,793	2,316,032
Argo Group International Holdings	340,633	17,109,794	19,794,184
Arista Networks Inc Com	74,462	5,442,320	10,703,912
Armstrong World Inds Inc New	2,396	202,910	278,224
Array Technologies Inc Com	920,668	16,642,167	14,445,281
Arrow Electr Inc Com	106,729	8,383,411	14,330,503
Artisan Partners Asset Mgmt Inc	162,041	5,120,584	7,719,633
Arvinas Inc Com	43,943	3,802,608	3,609,478
Asana Inc	3,095	409,925	230,732
Asbury Automotive Group Inc Com	34,452	5,887,695	5,950,894
Aspen Technology Inc Com	17,599	2,213,890	2,678,568
Assurant Inc Com	7,432	756,254	1,158,352
Astec Inds Inc Com	72,149	3,607,565	4,997,761
AT&T Inc Com	1,820,606	59,697,342	44,786,908
Athene	9,421	363,748	785,052
Atlantic Un Bankshares Corp Com	173,534	4,482,879	6,471,083
Atmos Energy Corp Com	52,373	5,106,980	5,487,119
Autodesk Inc Com	86,479	17,517,662	24,317,030
Automatic Data Processing Inc Com	109,661	15,117,747	27,040,209
Autonation Inc Com	32,267	2,341,967	3,770,399
Autozone Inc Com	8,165	11,519,690	17,117,024
Avalara Inc Com	8,877	925,235	1,146,109
Avalonbay Cmnty	21,896	5,002,332	5,530,711
Avangrid Inc Com	4,971	256,740	247,953
Avantor Inc Com	62,247	1,302,317	2,623,089
Avery Dennison Corp Com	19,965	2,843,881	4,323,820
Avient Corporation	185,743	5,752,216	10,392,321
Avis Budget Group Inc	2,105	627,495	436,514
Axalta Coating Systems Ltd	3,739	114,430	123,836
Axis Capital Holdings Ltd	22,550	831,114	1,228,298
Axon Enterprise Inc Com	11,595	1,266,941	1,820,415
Axonics Inc Com	205,716	12,846,226	11,520,096
Azek Co Inc	190,115	8,081,048	8,790,918
Azenta Inc	6,102	575,265	629,177
Baker Hughes Co	766,048	20,320,549	18,431,115
Ball Corp Com	42,672	3,179,687	4,108,033
Banc Calif Inc Com	340,638	6,213,515	6,683,318
Bank New York Mellon Corp	1,311,969	54,568,008	76,199,160
Bank Of America Corp	2,363,867	63,226,957	105,168,443
Bankunited Inc	120,667	5,179,241	5,105,421



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Banner Corp	155,685	7,087,077	9,445,409
Bath & Body Works Inc	93,446	4,033,273	6,521,596
Baxter Intl Inc Com	168,818	12,982,972	14,491,337
Beacon Roofing Supply Inc Com	235,962	13,051,713	13,532,421
Becton Dickinson & Co Com	44,891	11,241,718	11,289,189
Bed Bath & Beyond Inc Com	12,238	360,651	178,430
Belden Inc Com	158,296	6,963,350	10,404,796
Benchmark Electrs Inc Com	230,838	5,919,612	6,255,710
Bentley Sys Inc	14,118	862,206	682,323
Berkley W R Corp Com	11,452	781,133	943,530
Berkshire Hathaway Inc	246,927	52,024,059	73,831,173
Berkshire Hills Bancorp Inc Com	224,332	5,877,518	6,377,759
Berry Global Group Inc	160,404	7,520,227	11,834,607
Best Buy Inc	187,901	16,085,652	19,090,742
Beyond Meat Inc	5,264	740,923	343,002
Bigcommerce Hldgs Inc	110,020	5,463,367	3,891,407
Bill Com Hldgs Inc Com	9,333	1,186,582	2,325,317
Bio Rad Laboratories Inc	4,785	2,756,925	3,615,402
Biogen Inc	67,345	18,363,264	16,157,412
Biomarin Pharmaceutical Inc Com	176,165	13,907,260	15,564,178
Bio-Techne Corp Com	14,371	5,503,953	7,434,693
Bjs Whsl Club Hldgs Inc Com	34,751	1,587,484	2,327,274
Black Knight Inc	12,723	1,047,935	1,054,609
Blackline Inc Com	29,599	3,612,852	3,064,680
Blackrock Inc	22,615	13,307,479	20,705,389
Blackstone Inc	134,728	12,391,032	17,432,456
Blend Labs Inc	57,641	594,279	423,085
Block H & R Inc Com	14,183	229,818	334,151
Block Inc	778,929	78,331,578	125,804,823
Bloom Energy Corp	26,787	882,632	587,439
Bloomin Brands Inc Com	342,116	6,529,775	7,177,594
Blueprint Medicines Corp Com	3,430	384,392	367,387
Boeing Co Com	48,474	13,807,117	9,758,786
Bok Finl Corp	4,600	292,150	485,254
Booking Hldgs Inc Com	20,183	37,314,945	48,423,659
Booz Allen Hamilton Hldg Corp	30,588	2,254,729	2,593,557
Borg Warner Inc Com	120,348	4,960,158	5,424,084
Boston Beer Inc	3,442	2,596,158	1,738,554
Boston Scientific Corp Com	131,263	5,229,111	5,576,052
Boyd Gaming Corp Com	161,348	4,694,281	10,579,588
Brady Corp	66,047	3,379,864	3,559,933
Brandywine Rlty	294,578	4,756,100	3,953,237
Bright Horizons Fa	52,703	6,532,978	6,634,254
Brighthouse Finl Inc Com	124,972	5,477,696	6,473,550
Brinks Co Com	131,621	10,169,170	8,630,389

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Bristol Myers Squibb Co Com	1,007,652	55,441,601	62,827,102
Brixmor Ppty Group Inc Com	148,890	2,552,377	3,783,295
Broadcom Inc Com	113,477	30,540,636	75,508,731
Broadridge Finl Solutions Inc	29,725	3,765,723	5,434,324
Brookfield Renewable Corp	12,788	550,725	470,982
Brown & Brown Inc Com	49,471	2,732,781	3,476,822
Brown Forman Corp	9,804	652,924	664,613
Brown-Forman Inc	115,825	8,305,402	8,439,010
Bruker Corp	19,133	1,129,595	1,605,450
Brunswick Corp Com	6,006	441,221	604,984
Bstn Pptys Inc	62,111	6,972,295	7,153,945
Builders Firstsource Inc	204,875	9,512,747	17,559,836
Bunge Ltd	10,354	734,371	966,649
Burlington Stores Inc Com	10,880	2,181,406	3,171,629
Bwx Technologies Inc Com	15,173	889,656	726,483
C H Robinson Worldwide Inc	2,592	240,726	278,977
C.H. Robinson Worldwide Inc	10,687	813,498	1,150,242
C3 Ai Inc	28,823	989,616	900,719
Cable One Inc Com	630	1,005,856	1,110,974
Cabot Corp Com	69,658	2,809,519	3,914,780
Caci Intl Inc	10,426	2,535,438	2,806,783
Cactus Inc	201,464	5,925,689	7,681,822
Cadence Bk Com	285,420	8,305,363	8,502,662
Cadence Design Sys Inc Com	181,679	18,851,446	33,855,882
Caesars Entmt Inc	181,874	15,467,243	17,010,675
Cal Maine Foods Inc	158,428	6,450,033	5,860,252
Camden Ppty Tr	7,031	774,077	1,256,299
Campbell Soup Co Com	37,836	1,831,830	1,644,353
Capital One Finl Corp Com	610,688	47,042,214	88,604,722
Capri Holdings Ltd	11,715	601,850	760,421
Cardinal Hlth Inc	156,374	9,680,095	8,051,697
Cardlytics Inc Com	13,325	1,333,416	880,649
Carlisle Companies Inc Com	6,770	1,116,343	1,679,772
Carlyle Group Inc Com	12,701	608,346	697,285
Carmax Inc Com	28,716	3,469,123	3,739,685
Carnival Corp Com	627,422	14,172,970	12,623,731
Carpenter Technology Corp Com	213,035	6,538,499	6,218,492
Carrier Global Corporation	432,376	12,258,400	23,452,074
Carvana Co	127,422	33,851,447	29,535,145
Caseys Gen Stores Inc Com	7,700	1,406,918	1,519,595
Catalent Inc Com	33,159	3,244,385	4,245,347
Catchmark Timber Tr Inc	370,800	4,193,315	3,229,668
Caterpillar Inc Com	170,598	32,625,721	35,269,431
CBIZ Inc Com	205,129	1,940,043	8,024,646
CBOE Global Markets Inc	19,323	1,926,761	2,519,719



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
CBRE Group Inc	168,703	13,798,898	18,305,963
CDK Global Inc Com	27,904	1,301,461	1,164,713
CDW Corp Com	44,009	5,571,329	9,012,163
Celanese Corp	159,340	10,620,949	26,778,680
Cent Garden & Pet Co	115,249	3,105,005	5,514,665
Centene Corp	73,026	4,445,222	6,017,342
Centerpoint Energy Inc Com	795,826	17,432,566	22,211,504
Century Therapeutics Inc Com	14,170	257,469	224,736
Ceridian Hcm Hldg Inc Com	17,568	1,903,730	1,835,153
Cerner Corp Com	147,043	11,301,270	13,655,883
Certara Inc Com	6,132	199,556	174,271
CF Inds Hldgs Inc Com	51,865	2,708,026	3,671,005
Ch Robinson Worldwide Inc	17,586	1,681,806	1,892,781
Charles Riv Laboratories Intl Inc Com	18,964	4,993,458	7,145,256
Charter Communications Inc	179,289	82,234,771	116,891,049
Cheesecake Factory Inc Com	177,629	7,885,694	6,954,175
Chegg Inc Com	11,502	770,040	353,111
Chemed Corp	3,060	1,492,437	1,618,862
Chemed Corp New Com	416	147,502	220,081
Chemours Co Com	8,852	308,001	297,073
Cheniere Energy Inc	322,188	23,361,755	32,676,307
Chevron Corp Com	226,275	22,232,728	26,553,371
Chewy Inc	14,881	982,454	877,533
Chipotle Mexican Grill Inc	7,779	6,089,356	13,599,637
Choice Hotels Intl Inc Com	5,812	651,007	906,614
Chubb Ltd	92,436	12,651,805	17,868,803
Church & Dwight Inc Com	29,780	2,609,116	3,052,450
Churchill Downs Inc Com	3,757	770,730	905,061
Ciena Corp	21,165	1,045,791	1,629,070
Cigna Corp	297,849	55,901,099	68,395,066
Cigna Corp New Com	16,048	3,164,341	3,685,102
Cin Fncl Corp Com	112,648	10,913,807	12,833,987
Cintas Corp Com	36,130	9,749,495	16,011,732
Circor Intl Inc Com	10,103	376,078	274,600
Cisco Systems Inc	1,633,171	68,882,401	103,494,046
Citigroup Inc	652,078	45,126,369	39,378,990
Citizens Finl Group Inc Com	424,779	18,755,245	20,070,808
Citrix Sys Inc Com	81,374	9,192,733	7,697,167
Clarivate PLC	60,392	1,411,107	1,420,420
Clean Hbrs Inc Com	5,239	348,015	522,695
Clearway Energy Inc	26,423	725,702	884,642
Clearway Energy Inc	171,693	5,267,065	6,186,099
Cleveland Cliffs	21,229	322,203	462,155
Clorox Co.	21,121	3,802,482	3,682,658
Clorox Co.,	29,769	5,548,871	5,190,523

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Cloudflare Inc Com	237,435	29,433,778	31,222,702
Cmc Matls Inc Com	14,594	1,733,411	2,797,524
CME Group Inc	33,623	5,665,841	7,681,511
CMS Energy Corp Com	201,761	10,886,046	13,124,553
Coca Cola Co Com	733,891	35,733,283	43,453,686
Cognex Corp Com	22,646	1,300,822	1,760,953
Cognizant Tech Solutions Corp	595,249	40,757,085	52,810,491
Coherent Inc Com	2,265	319,671	603,713
Coinbase Global Inc Com	8,248	2,755,404	2,081,548
Colfax Corp Com	16,051	620,779	737,864
Colgate-Palmolive Co Com	204,778	15,938,912	17,475,755
Columbia Sportswear Co Com	14,423	1,296,075	1,405,377
Com Alcoa Corporation	7,462	353,979	444,586
Comcast Corp	1,452,455	45,068,816	73,102,060
Comcast Corp New	396,258	18,032,158	19,943,665
Comerica Inc Com	26,289	1,720,036	2,287,143
Commscope Hldg Co Inc Com	19,699	399,814	217,477
Conagra Brands Inc	344,634	12,116,307	11,769,251
Concentrix Corp	12,350	1,280,546	2,205,957
Conduent Inc Com	1,000,840	8,155,928	5,344,486
Connectone Bancorp Inc	272,801	5,048,514	8,923,321
Conocophillips Com	671,120	32,891,769	48,441,442
Cons Edison Inc Com	213,703	15,929,564	18,233,140
Consensus Cloud Solutions Inc	9,765	319,917	565,101
Constellation Brands Inc	17,842	3,419,103	4,477,807
Continental Res Inc Com	8,160	286,017	365,242
Cooper Cos Inc	5,407	1,704,267	2,265,209
Copart Inc Com	91,410	9,282,315	13,859,584
Core & Main Inc Com	1,837	47,460	55,735
Core Laboratories NV Nlg	233,047	9,920,974	5,199,279
Corning Inc Com	195,770	7,058,917	7,288,517
Corp Office Pptys Tr Com	283,487	8,001,711	7,929,131
Corteva Inc	301,668	12,377,786	14,262,863
Costar Group Inc Com	871,168	36,799,485	68,848,407
Costco Wholesale Corp	89,670	30,648,110	50,905,659
Costco Wholesale Corp New Com	60,722	13,911,784	34,471,879
Coterra Energy Inc Com	80,109	1,599,738	1,522,071
Couchbase Inc Com	456,035	14,972,367	11,382,634
Coupa Software Inc Com	8,339	1,428,667	1,317,979
Cousins Pptys Inc	19,506	644,868	785,702
Covetrus Inc	554,200	15,518,528	11,067,374
Cracker Barrel Old Country Store Com	41,059	5,832,986	5,281,830
Crane Co Com	92,125	5,503,379	9,371,876
Credit Accep Corp Mich Com	659	431,014	453,181
Crinetics Pharmaceuticals Inc Com	16,116	436,744	457,856

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Crispr Therapeutics AG Com	16,382	2,484,003	1,241,428
Crocs Inc Com	6,218	852,472	797,272
Crowdstrike Hldgs Inc	24,550	4,473,550	5,026,612
Crown Castle Intl Corp	108,193	14,090,634	22,584,207
Crown Castle Intl Corp New Com	114,091	17,238,892	23,815,355
Crown Hldgs Inc Com	71,734	7,399,408	7,935,215
CSG Sys Intl Inc Com	122,310	5,150,908	7,047,502
CSX Corp	228,358	6,814,115	8,586,261
Cubsmart	20,085	843,659	1,143,037
Cullen / Frost Bankers Inc Com	2,304	253,941	290,465
Cummins Inc	119,031	21,257,893	25,965,422
Curaleaf Holdings Sub	40,315	518,157	360,654
Curtiss Wright Corp Com	40,320	4,810,367	5,591,174
CVS Health Corp Com	673,048	52,410,451	69,431,632
Cwt Travel Holdings Inc	130,664	1,844,939	4,279,246
Cyrusone Inc Com	6,521	475,994	585,064
Cytokinetics Inc	338,726	10,774,909	15,439,131
D R Horton Inc Com	80,554	6,526,466	8,736,081
D.R. Horton Inc Com	46,332	2,778,624	5,024,705
Danaher Corp Com	117,261	16,985,287	38,580,042
Darden Restaurants Inc Com	22,844	2,876,339	3,441,220
Darling Ingredients Inc	133,976	6,591,105	9,283,197
Datadog Inc	26,056	2,579,431	4,640,834
Davita Inc Com	89,356	8,256,437	10,165,139
Deckers Outdoor Corp Com	7,299	2,071,693	2,673,697
Deere & Co Com	73,174	19,954,790	25,090,633
Definitive Healthcare Corp	865	23,727	23,640
Dell Technologies Inc	589,198	20,525,619	33,095,252
Delta Air Lines Inc	229,879	10,390,332	8,983,671
Deluxe Corp Com	333,153	10,563,538	10,697,543
Denali Therapeutics Inc Com	7,510	460,360	334,946
Dentsply Sirona Inc Com	26,439	1,390,104	1,475,032
Designer Brands Inc Com	530,451	7,616,579	7,537,709
Devon Energy Corp	122,523	4,802,902	5,397,138
Devon Energy Corp Com	16,822	441,031	741,009
Dexcom Inc Com	152,762	54,374,228	82,025,556
Diamondback Energy Inc Com	97,552	9,195,114	10,520,983
Dicks Sporting Goods Inc	93,200	3,437,166	10,717,068
Dicks Sporting Goods Inc Oc-Com Oc-Com	19,698	1,501,728	2,265,073
Digital Rlty Tr Inc Com	31,232	4,014,894	5,524,004
Digital Turbine Inc	6,356	441,345	387,652
Dime Cmnty Bancshares Inc	196,084	6,285,121	6,894,313
Diodes Inc Com	56,500	4,828,249	6,204,265
Discover Finl Svcs	191,105	16,347,392	22,084,094
Discovery Inc	13,568	316,501	319,391

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Discovery Inc	109,794	2,452,223	2,514,283
Discovery Inc - A	73,245	1,797,021	1,724,187
Dish Network Corp	420,395	15,460,883	13,637,614
Diversey Holdings Ltd	5,669	91,464	75,454
DocuSign Inc Com	29,352	4,054,464	4,470,603
Dolby Laboratories Inc	12,548	1,022,940	1,194,821
Dollar Gen Cor	19,346	4,304,485	4,562,367
Dollar Gen Corp	12,610	2,623,306	2,973,816
Dollar Gen Corp New Com	10,373	1,348,441	2,446,265
Dollar Tree Inc	119,991	13,638,740	16,861,135
Dominion Energy Inc Com	118,222	8,945,551	9,287,520
Dominos Pizza Inc Com	13,722	5,366,871	7,743,736
Donaldson Inc Com	18,009	970,805	1,067,213
DoorDash Inc	341,520	54,821,943	50,852,328
DoubleVerify Hldgs Inc Com	5,352	187,299	178,115
Douglas Emmett Inc	23,815	728,824	797,802
Dover Corp	42,474	6,093,739	7,713,278
Dow Inc	87,312	4,803,556	4,952,337
Dr Horton Inc Com	11,217	882,011	1,216,484
DraftKings Inc	31,577	1,625,251	867,420
Dril-Quip Inc Com	152,276	6,057,525	2,996,792
Dropbox Inc	86,357	1,979,830	2,119,201
Dt Midstream Inc	211,091	9,238,016	10,128,146
DTE Energy Co Com	20,894	1,574,503	2,497,669
Duck Creek Technologies Inc Com	1,661	73,868	50,013
Duke Energy Corp	297,243	28,308,302	31,180,791
Duke Rlty Corp	69,072	2,724,493	4,533,886
DuPont De Nemours Inc	55,666	5,124,029	4,496,699
DXC Technology Co Com	185,313	7,371,520	5,965,225
Dynatrace Inc Com	18,985	655,344	1,145,745
Eagle Matls Inc Com	111,301	15,084,846	18,527,164
Earthstone Energy Inc	248,736	2,143,589	2,721,172
East West Bancorp Inc Com	4,119	298,617	324,083
Eastern Bankshares Inc Com	349,716	7,309,163	7,053,772
Eastgroup Pptys Inc	2,221	299,205	506,055
Eastman Chem Co Com	131,077	9,965,432	15,848,520
Eaton Corp PLC	42,054	3,791,410	7,267,772
Ebay Inc	573,902	25,171,946	38,164,483
Ecolab Inc Com	48,066	9,805,814	11,275,803
Edgewellpers Care Co Com	146,717	5,251,096	6,706,434
Edison Intl Com	39,401	2,400,608	2,689,118
Edwards Lifesciences Corp Com	623,817	28,046,323	80,815,492
Elanco Animal Health Inc Com	280,000	8,967,116	7,946,400
Elastic NV	14,252	1,494,630	1,754,279
Electr Arts Com	137,604	17,556,324	18,149,968



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Eli Lilly & Co Com	306,239	50,456,534	84,589,337
Elpollo Loco Hldgs Inc Com	239,727	3,061,151	3,401,726
Emcor Group Inc Com	16,042	1,423,561	2,043,590
Emerson Electric Co Com	222,431	18,280,618	20,679,410
Empire St Rlty Tr Inc	489,651	6,651,091	4,357,894
Encompass Health Corp	10,769	797,779	702,785
Enphase Energy Inc Com	39,824	6,199,325	7,285,403
Ensign Group Inc	65,095	1,144,806	5,465,376
Entegris Inc Com	25,035	1,684,136	3,469,350
Entergy Corp	144,533	14,537,465	16,281,642
Entergy Corp Com	54,691	5,908,756	6,160,941
Enterprise Finl Svcs Corp	131,050	3,865,472	6,171,144
Envista Hldgs Corp Com	23,023	785,511	1,037,416
EOG Resources Inc Com	178,144	14,382,641	15,824,532
Epam Sys Inc	32,900	15,958,924	21,992,005
Eqty Lifestyle Pptys Inc	16,487	1,009,413	1,445,250
Eqty Resdntl	87,180	6,442,710	7,889,790
Equifax Inc Com	32,585	5,803,928	9,540,562
Equinix Inc	19,944	10,708,082	16,869,433
Erie Indty Co	4,771	923,766	919,181
Essent Group Ltd	102,100	3,736,608	4,648,613
Essential Utils Inc Com	232,412	10,846,658	12,478,200
Essex Ppty	5,574	1,904,970	1,963,330
Essex Ppty Tr	4,515	1,111,448	1,590,318
Essex Ppty Tr REIT	19,698	5,723,697	6,938,227
Estee Lauder Companies Inc	91,496	18,778,170	33,871,819
Etsy Inc Com	69,633	9,956,958	15,245,449
Euronet Worldwide Inc Com	8,307	1,057,013	989,945
Everbridge Inc Com	3,815	536,115	256,864
Everest RE Group Com	73,010	9,472,702	19,998,899
Every Inc	359,964	22,904,328	24,697,130
Eversource Energy Com	38,081	2,757,555	3,464,609
Exact Sciences Corp Com	18,068	1,624,123	1,406,232
Exelixis Inc	77,253	1,627,280	1,412,185
Exelon Corp Com	309,886	14,079,034	17,899,015
Exide Technologies Declaration Of Worthless Sec 03-17-2021	59,863	266,336	59,863
Exide Technologies New Cmn Stk	1,399,229	5,536,913	979,460
Exlservice Com Inc	47,790	4,108,961	6,918,558
Expedia Group Inc	32,826	4,750,354	5,932,315
Expeditors Intl Wash Inc Com	136,927	13,219,220	18,387,927
Exponent Inc	7,367	652,856	859,950
Expro Group Holdings N.V	173,426	5,586,594	2,488,663
Extra Space Storage Inc Com	33,052	5,067,346	7,493,880
Exxon Mobil Corp Com	622,550	42,093,645	38,093,834
F5 Inc	7,608	1,238,578	1,861,754

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
F5 Inc Com	35,821	6,383,910	8,765,757
Factset Resh Sys Inc	21,356	8,873,051	10,379,230
Fair Isaac Corporation Com	42,947	16,989,719	18,624,825
Fastenal Co Com	344,552	15,750,716	22,072,001
Federal Rlty Invt	9,179	1,165,200	1,251,281
Fedex Corp Com	312,235	57,255,700	80,756,460
Fidelity Natl Finl Inc	94,410	4,405,350	4,926,314
Fidelity Natl Information Svcs Inc	72,252	9,818,183	7,886,306
Figs Inc	13,814	480,790	380,714
First Amern Finl Corp	7,284	371,023	569,827
First Bancorp Nc Com	119,224	3,688,292	5,450,921
First Ctzn Bancshares Inc	600	285,833	497,904
First Finl Bankshares Inc Com	4,780	231,053	243,015
First Horizon Corporation Com	449,659	7,914,440	7,342,931
First Merchants Corp Com	154,920	5,229,121	6,489,599
First Rep Bk San Francisco Calif	62,129	9,824,328	12,830,260
Firstenergy Corp Com	504,984	18,175,578	21,002,285
Fiserv Inc Com	523,310	56,254,551	54,314,345
Five 9 Inc	7,004	797,941	961,789
Five Below Inc	8,630	999,189	1,785,461
Fleetcor Technologies Inc Com	11,737	2,892,289	2,627,210
Flex Ltd	61,714	1,100,632	1,131,218
Floor & Decor Hldgs Inc	473,475	21,308,282	61,556,485
Flowers Foods Inc Com	68,682	1,627,188	1,886,695
Flowserve Corp Com	10,128	343,213	309,917
Fluence Energy Inc	1,602	48,156	56,967
FMC Corp Com	20,707	2,209,293	2,275,492
Foot Locker Inc Com	145,257	7,517,338	6,337,563
Ford Mtr Co	1,523,088	22,357,522	31,634,538
Formfactor Inc	209,769	7,662,404	9,590,639
Fortinet Inc Com	78,496	11,184,214	28,211,462
Fortive Corp	34,778	2,165,599	2,653,214
Fortive Corp Com Mon Stock	47,247	3,531,169	3,604,474
Fortune Brands Home & Sec Inc Com	27,834	2,244,227	2,975,455
Four Corners Ppty Tr Inc Com	175,182	4,730,432	5,152,103
Fox Corp	1,203,631	42,593,425	44,413,984
Fox Corp	223,996	7,160,102	7,676,343
Freeport-Mcmoran Inc	266,126	5,743,834	11,105,438
Freshpet Inc Com	4,258	720,094	405,660
Frkln Res Inc Com	61,247	1,925,516	2,051,162
Frontdoor Inc Com	6,192	299,902	226,937
FTI Consulting Inc Com	3,039	330,802	466,243
Gallagher Arthur J & Co Com	34,896	2,998,113	5,920,804
Gamestop Corp	6,551	1,369,635	972,103
Gaming & Leisure Pptys Inc Com	10,720	423,825	521,635



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Gap Inc Com	372,198	8,453,230	6,569,295
Garmin Ltd	92,380	10,742,871	12,579,385
Gartner Inc Com	32,919	6,106,187	11,005,480
Gen Mtrs Co Com	476,865	16,967,792	27,958,595
Generac Hldgs Inc	29,955	8,407,113	10,541,764
General Dynamics Corp Com	93,672	14,318,330	19,527,802
General Electric Co	111,341	18,594,332	10,518,384
General Mills Inc Com	198,591	11,133,806	13,381,062
Genon Holdings Class A Com Pb	12,019	-	1,201,900
Gentex Corp Com	14,876	439,554	518,429
Genuine Parts Co Com	73,573	8,590,615	10,314,935
Gibraltar Inds Inc Com	93,682	6,902,666	6,246,716
Gilead Sciences Inc	1,029,250	73,266,605	74,733,842
Globalfoundries Inc	2,798	167,908	181,786
Globalpmts Inc Com	36,245	6,414,009	4,899,599
Globant SA	13,388	1,364,707	4,205,037
Globant SA Usd	4,160	637,547	1,306,614
Globe Life Inc Com	7,595	651,223	711,803
Globus Med Inc	18,258	1,107,765	1,318,228
Godaddy Inc	15,211	1,110,197	1,290,805
Gohealth Inc	6,673	54,967	25,291
Goldman Sachs Group Inc Com	221,922	51,998,790	84,896,261
Goodyear Tire & Rubber Co Com	275,900	8,931,616	5,882,188
Graco Inc Com	31,579	1,962,857	2,545,899
Graftech Intl Ltd Com	574,124	5,019,293	6,791,887
Grainger W W Inc Com	27,558	11,616,793	14,281,658
Grainger Ww Inc Com	3,593	1,538,213	1,862,036
Granite Const Inc Com	140,922	5,092,470	5,453,681
Graphic Packaging Hldg Co	39,557	638,425	771,362
Gray T.V Inc Com	554,083	9,777,604	11,170,313
Great Lakes Dredge & Dock Corp	410,799	6,127,913	6,457,760
Greif Inc.	113,614	4,587,080	6,858,877
Gritstone Bio Inc Com	87,908	977,537	1,130,497
Guardant Health Inc Com	13,678	1,265,037	1,368,074
Guidewire Software Inc	3,565	408,787	404,734
Gulfport Energy Corp	70,234	43,064	5,058,955
Gxo Logistics Inc Com	16,538	853,262	1,502,147
Halliburton Co Com	205,652	6,155,016	4,703,261
Hanesbrands Inc	280,018	4,058,622	4,681,901
Hanger Inc Com	272,613	6,126,494	4,942,474
Hanover Ins Group Inc Com	2,807	304,532	367,885
Harley Davidson	137,337	8,014,027	5,176,232
Harsco Corp Com	758,750	10,131,879	12,678,712
Hartford Finl Svcs Group Inc Com	318,767	12,173,009	22,007,674
Hasbro Inc Com	10,657	1,059,447	1,084,669

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
HCA Healthcare Inc Com	120,263	17,399,880	30,897,970
Healthcare Tr Amer Inc	14,624	376,938	488,295
Healthpeak Properties Inc	44,433	1,412,649	1,603,587
Heico Corp	2,558	194,835	328,754
Heico Corp New Com	1,575	145,926	227,146
Helen Troy Ltd	4,575	962,810	1,118,450
Henry Schein Inc	75,065	5,073,553	5,819,789
Herbalife Nutrition Ltd	32,298	1,533,044	1,321,957
Hershey Company Com	97,875	14,293,982	18,935,876
Hess Corp	324,402	19,822,050	24,015,480
Hewlett Packard Enterprise Co Com	2,098,274	20,428,352	33,089,781
Hexcel Corp New Com	8,925	377,161	462,315
Highwoods Pptys Inc Com	16,043	640,873	715,357
Hillenbrand Inc	386,154	14,316,930	20,076,146
Hilltop Hldgs Inc	167,600	4,128,448	5,889,464
Hilton Worldwide Hldgs Inc	62,584	6,389,125	9,762,478
Hollyfrontier Corp Com	226,000	11,412,792	7,408,280
Hologic Inc Com	151,449	10,201,914	11,594,935
Home Depot Inc Com	347,499	76,377,982	144,215,560
Honeywell Intl Inc	83,113	13,524,279	17,329,892
Horace Mann Educators Corp Com	143,756	5,474,715	5,563,357
Horizon Therapeutics PLC	284,887	27,977,194	30,699,423
Hormel Foods Corp Com	245,375	11,450,097	11,976,754
Host Hotels & Resorts Inc	317,791	4,699,788	5,526,385
Houlihan Lokey Inc	11,009	818,320	1,139,652
Howard Hughes Corp	4,523	406,248	460,351
Howmet Aerospace Inc	52,351	1,332,713	1,666,332
HP Inc Com	2,370,159	45,818,460	89,283,890
Hub Group Inc	91,271	3,885,280	7,688,669
Hubbell Inc Com	1,919	291,433	399,670
Hubspot Inc Com	17,922	8,699,543	11,813,286
Humana Inc Com	16,289	6,674,791	7,555,816
Hunt J B Trans Svcs Inc Com	34,138	5,519,343	6,977,807
Hunt J.B. Trans Svcs Inc Com	2,805	326,736	573,342
Hunt JB Trans Svcs Inc Com	12,755	1,901,239	2,607,122
Huntington Bancshares Inc Com	359,280	4,960,759	5,540,098
Huntington Ingalls Inds Inc Com	51,015	10,182,979	9,526,541
Huntsman Corp	252,167	3,349,436	8,795,585
Iaa Spinco Inc	19,159	1,024,656	969,829
Iac/Interactive Corp	2,379	225,959	310,959
ICF Intl Inc	66,572	2,312,069	6,826,959
Idacorp Inc Com	3,368	298,082	381,628
IDEX Corp Com	29,166	5,525,096	6,892,509
Idexx Labs Inc Com	29,105	8,585,178	19,164,478
IHS Markit	42,527	2,423,300	5,652,689

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
IHS Markit Merger	17,191	1,630,003	2,285,028
Ii-Vi Inc Com	563,014	37,365,922	38,470,747
Ill Tool Wks Inc Com	93,047	15,896,405	22,964,000
Illumina Inc Com	39,047	11,334,786	14,855,041
IMAX Corp Com	110,400	2,045,821	1,969,536
Inari Med Inc Com	34,027	2,931,736	3,105,644
Incyte Corp Com	246,932	20,580,548	18,124,809
Independent Bk Corp Mass Com	104,374	7,911,082	8,509,612
Informatica Inc	2,620	95,473	96,888
Ingersoll Rand Inc Com	41,145	1,737,491	2,545,641
Ingredion Inc Com	85,780	4,822,829	8,289,779
Inspire Med Sys Inc Com	60,797	12,116,313	13,986,958
Insulet Corp	29,848	7,523,055	7,941,657
Integer Hldgs Corp Com	81,126	7,135,956	6,943,574
Integra Lifesciences Hldg Corp Com Desp	7,209	376,554	482,931
Intel Corp Com	1,355,711	55,433,309	69,819,116
Intellia Therapeutics Inc Com	3,610	501,059	426,846
Intercontinental Exchange Inc Com	89,688	6,571,611	12,266,628
Interface Inc Com	306,539	3,726,263	4,889,297
International Business Machs Corp Com	201,509	29,350,255	26,933,693
International Seaways Inc International Seaways Inc	65,957	1,366,045	968,249
Interpublic Group Companies Inc Com	105,963	2,420,043	3,968,314
Intl Flavors & Fragrances Inc Com	23,791	2,877,488	3,584,114
Intlpaper Co Com	328,288	15,906,848	15,422,970
Intuit Com	267,287	69,206,634	171,924,344
Intuitive Surgical Inc	100,778	15,008,224	36,209,535
Invesco Ltd Com	113,556	2,234,533	2,614,059
Invitation Homes Inc Com	86,673	2,636,932	3,929,754
Ionis Pharmaceuticals Inc Com	13,563	574,147	412,722
Iovance Biotherapeutics Inc Com	141,687	2,764,508	2,704,805
Ipg Photonics Corp Com	3,285	455,260	565,480
Iqvia Hldgs Inc	46,930	7,110,920	13,240,830
Iron Mtn Inc	53,696	2,466,842	2,809,912
Iron Mtn Inc New Com	20,924	597,314	1,094,953
Jabil Inc	23,461	1,025,334	1,650,481
Jack Henry & Assoc Inc Com	64,126	10,421,351	10,708,401
Jacobs Engr Group Inc Com	22,234	2,158,622	3,095,640
Jamf Hldg Corp Com	4,724	163,168	179,559
Jazz Pharmaceuticals PLC	67,377	8,519,149	8,583,830
Jefferies Finl Group Inc Com	258,195	9,675,166	10,017,966
Johnson & Johnson	339,846	47,812,279	58,137,455
Johnson Ctls Intl PLC	22,975	1,019,176	1,868,097
Johnson Ctls Intlplc	741,096	32,522,720	60,258,516
Jones Lang Lasalle Inc	15,424	2,282,799	4,154,300
JPMORGAN Chase & Co Com	568,866	75,893,476	90,079,931

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Juniper Networks Inc Com	575,781	14,973,150	20,561,140
Kaiser Alum Corp	62,971	6,054,002	5,915,496
Kaman Corp Com	145,666	5,261,891	6,285,488
Kar Auction Svcs Inc	388,753	6,270,266	6,072,322
Karyopharm Therapeutics Inc Com	529,143	3,892,312	3,402,389
Kbr Inc Com	548,501	19,868,322	26,119,618
Kellogg Co	46,631	3,138,004	3,003,969
Kennametal Inc Cap	225,780	7,439,644	8,107,760
Keurig Dr Pepper Inc Com	233,339	8,224,842	8,600,876
Keycon Pwr Hldgs LLC Ltd Liability Int	2,700	-	810,000
Keycorp	77,762	1,243,945	1,798,635
Keycorp New Com	442,232	8,355,431	10,228,826
Keysight Technologies Inc Com	156,603	19,385,846	32,340,086
Kilroy Rlty Corp Com	7,255	413,421	482,167
Kimberly-Clark Corp Com	89,164	11,810,949	12,743,319
Kimco Rlty Corp Com	50,696	961,631	1,249,656
Kinder Morgan Inc	764,350	12,429,617	12,122,591
Kite Rlty Group	359,070	7,657,994	7,820,545
Kkr & Co Inc	111,874	6,942,093	8,334,613
Kla Corporation	70,483	13,495,526	30,315,443
Knight-Swift Transn Hldgs Inc	332,717	17,323,195	20,275,774
Knowles Corp Com	318,414	5,225,954	7,434,967
Kohls Corp Com	156,494	6,447,423	7,729,239
Kraft Heinz Co Com	558,064	20,612,831	20,034,498
Kroger Co Com	866,612	25,748,745	39,222,859
Kulicke & Soffa Inds Inc Com	100,429	2,682,762	6,079,972
Kyndryl Hldgs Inc Com	25,395	911,290	459,650
L3Harris Technologies Inc Com	56,668	10,946,987	12,083,884
La Z Boy Inc Com	121,911	4,364,721	4,426,588
Lab Corp Amer Hldgs	20,020	4,910,809	6,290,484
Lam Resh Corp Com	59,355	20,427,717	42,685,148
Lamar Advertising Co	2,560	274,246	310,528
Lamar Advertising Co New	7,848	830,848	951,962
Lamb Weston Hldgs Inc	16,840	1,222,856	1,067,319
Lancaster Colony Corp Com	2,779	481,837	460,202
Landec Corp Com	56,540	738,356	627,594
Landstar Sys Inc Com	14,603	2,019,232	2,614,229
Lantheus Hldgs Inc Com	423,036	6,747,633	12,221,510
Las Vegas Sands Corp	62,159	3,444,642	2,339,665
Lattice Semiconductor Corp Com	13,692	685,929	1,055,106
Lazard Ltd	32,539	1,236,279	1,419,677
Lear Corp	35,718	2,506,752	6,534,608
Legalzoom Com Inc Com	1,473	48,392	23,671
Leidos Hldgs Inc Com	25,641	2,522,064	2,279,485
Lemonade Inc Com	514	44,396	21,645

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Lennar Corp	195,392	13,748,346	22,696,735
Lennar Corp	12,065	804,195	1,153,655
Lennox Intl Inc Com	4,677	1,328,925	1,517,032
Leslies Inc Com	687,926	14,961,559	16,276,329
Levi Strauss & Co	20,771	335,434	519,898
LHC Group Inc Com	2,817	571,747	386,577
Liberty Broadband Corp	6,486	997,176	1,043,597
Liberty Broadband Corp	4,245	636,750	683,870
Liberty Media Corp Del	39,108	1,610,016	1,988,642
Liberty Media Corp Del	43,731	1,798,898	2,223,721
Liberty Media Corp Del	10,325	537,706	612,686
Liberty Media Corporation	7,017	323,747	443,755
Life Storage Inc Com	8,735	796,420	1,338,027
Lincoln Elec Hldgs Inc Com	16,585	1,872,439	2,313,110
Lincoln Natl Corp Com	76,869	2,667,983	5,247,078
Linde PLC	77,533	13,954,058	26,859,757
Lithia Mtrs Inc	15,430	5,223,252	4,581,938
Littelfuse Inc Com	1,351	289,605	425,133
Live Nation Entertainment Inc	27,964	2,310,254	3,347,011
Livent Corp Com	184,898	2,736,535	4,507,813
Liveramp Holdings Inc	5,523	273,930	264,828
LKQ Corp Com LKQ Corp	171,619	7,455,394	10,302,289
Lockheed Martin Corp Com	46,370	15,878,862	16,480,362
Loews Corp Com	69,517	3,466,760	4,015,302
Louisiana-Pacific Corp Com	211,342	8,444,329	16,558,646
Lowe's Cos Inc Com	267,074	36,725,665	69,033,288
Lpl Finl Hldgs Inc Com	166,493	21,333,751	26,653,864
Lululemon Athletica Inc Com	53,893	12,609,981	21,096,415
Lumen Technologies Inc	226,006	3,472,369	2,836,375
Lumentum Hldgs Inc Com	4,299	359,353	454,705
Lyft Inc	30,156	1,827,990	1,288,566
Lyondellbasell Ind NV	167,717	13,393,192	15,468,539
M & T Bk Corp Com	10,610	1,267,300	1,629,484
M&T Bk Corp Com	62,550	9,477,511	9,606,429
Macom Technology Solutions Holdings Inc	472,389	26,215,379	36,988,059
Macys Inc	66,072	2,019,656	1,729,765
Madison Square Garden Entmt Corp	118,854	9,285,344	8,360,190
Madison Square Garden Sports Corp	742	131,186	128,908
Mandiant Inc Com	6,877	111,728	120,623
Manhattan Assocs Inc Com	19,322	1,988,468	3,004,378
Manpowergroup Inc	22,833	1,948,389	2,222,336
Mantech Intl Corp	96,363	8,107,472	7,027,754
Marathon Oil Corp Com	91,474	1,157,943	1,502,003
Marathon Pete Corp Com	345,117	15,114,771	22,084,037
Maravai Lifesciences Hldgs Inc	11,707	472,890	490,523

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Markel Corp Holding Co Com	5,852	6,247,917	7,221,368
Marketaxess Hldgs Inc	11,841	4,258,444	4,869,848
Marriott Intl Inc	53,031	7,137,080	8,762,842
Marriott Vacations Worldwide Corp Com	60,643	5,689,679	10,247,454
Marsh & McLennan Co'S Inc Com	100,291	9,455,483	17,432,582
Marten Trans Ltd Com	282,600	4,749,192	4,849,416
Martin Marietta Matls Inc Com	19,457	8,110,377	8,571,198
Marvell Technology Inc Com	9,139	346,823	799,571
Masco Corp Com	100,406	5,428,255	7,050,509
Masimo Corp	42,784	10,804,399	12,526,300
Masonite Intl Corp	73,499	8,470,319	8,669,207
Mastec Inc Com	230,536	20,320,409	21,273,862
Mastercard Inc	230,498	46,886,340	82,822,541
Matador Res Co Com	216,069	2,916,292	7,977,267
Match Group Inc	35,923	4,816,288	4,750,817
Match Group Inc New Com	746,645	78,854,747	98,743,801
Materion Corp Com	84,005	4,796,746	7,723,420
Mattel Inc	1,355,138	23,843,170	29,216,775
Maximus Inc Com	29,879	2,357,884	2,380,460
Maxlinear Inc	556,040	20,473,516	41,919,856
Mc Cormick & Co Inc	29,857	2,691,367	2,884,485
Mc Donalds Corp Com	124,533	21,524,703	33,383,561
Mcafee Corp	36,401	804,398	938,782
Mckesson Corp	25,987	4,022,626	6,459,589
Mdu Res Group Inc Com	288,572	6,400,980	8,899,560
Medicalpptys Tr Inc	328,600	6,642,896	7,764,818
Medtronic PLC	206,641	21,196,577	21,377,011
Mercadolibre Inc	16,299	18,676,528	21,977,572
Merck & Co Inc	966,574	68,547,415	74,078,231
Merit Med Sys Inc Com	109,552	7,002,387	6,825,090
Meta Platforms Inc	1,180,302	185,091,792	396,994,578
Methode Electrs Inc Com	175,993	4,325,807	8,653,576
Metlife Inc Com	1,112,428	43,641,886	69,515,626
Mettler-Toledo Intl Inc Com	17,180	19,967,361	29,158,068
MGIC Invt Corp Wis Com	429,400	3,663,044	6,191,948
MGM Growth Pptys LLC	29,785	996,632	1,216,717
MGM Resorts International Com	47,224	1,555,981	2,119,413
Microchip Technology Inc Com	510,424	22,516,635	44,437,513
Micron Tech Inc Com	175,530	12,902,924	16,350,620
Microsoft Corp Com	2,616,850	280,039,559	880,098,992
Mid-Amer Apt Cmnty Inc Com	84,423	16,126,631	19,370,013
Middleby Corp Com	3,924	688,049	772,086
Millerknoll Inc Com	162,718	7,082,429	6,376,918
Mimecast Limited Mimecast Ltd	88,656	5,215,555	7,054,358
Minerals Technologies Inc Com	83,444	5,477,380	6,103,929



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Mirati Therapeutics Inc Com	3,518	576,463	516,055
Mister Car Wash Inc Com	6,859	121,566	124,902
MKS Instrs Inc Com	93,467	14,571,317	16,279,147
Mlp Compass Diversified Hldgs	216,795	2,755,036	6,629,591
Mlp Energy Transfer LP Common Units Rep	700,063	6,794,258	5,761,518
Mlp MPLX LP Com Unit	120,900	2,895,821	3,577,431
Moderna Inc Com	110,827	24,626,291	28,147,841
Modivcare Inc Com	42,823	2,840,010	6,350,223
Mohawk Inds Inc Com	16,329	2,137,718	2,974,817
Molina Healthcare Inc Com	31,284	8,029,573	9,950,815
Molson Coors Beverage Company	794,660	43,314,443	36,832,491
Mondelez Intl Inc Com	135,691	6,325,235	8,997,670
Mongoddb Inc	8,564	2,029,715	4,533,353
Monolithic Pwr Sys Inc Com	17,124	5,549,375	8,447,783
Monster Beverage Corp	136,364	11,058,087	13,096,399
Monster Beverage Corp New Com	35,818	2,146,267	3,439,961
Moodys Corp Com	50,763	10,582,145	19,827,013
Morgan Stanley Com	522,546	30,144,804	51,293,115
Morningstar Inc	5,379	1,027,785	1,839,564
Mosaic Co/The	55,526	1,501,368	2,181,617
Motorola Solutions Inc	32,830	4,923,901	8,919,911
MSA Safety Inc Com	58,829	4,971,366	8,880,826
Msc Indl Direct Inc	19,620	1,498,849	1,649,257
MSCI Inc Common	23,418	5,163,602	14,347,974
Myers Inds Inc Com	259,759	5,463,208	5,197,778
N V R Inc Com	1,510	6,698,978	8,922,394
Nanostring Technologies Inc Com	6,151	365,947	259,757
Nasdaq Inc	25,625	3,000,507	5,381,506
Natera Inc Com	77,862	7,490,925	7,271,532
National Instrs Corp Com	32,363	1,229,143	1,413,292
Natl Fuel Gas Co Com	7,591	321,236	485,369
Ncino Inc	5,850	412,780	320,931
NCR Corp Com	198,891	6,308,732	7,995,418
Neenah Enterprises Inc New	57,553	3,874	-
Nektar Therapeutics Com	56,806	999,760	767,449
Netapp Inc	252,244	19,504,918	23,203,926
Netflix Inc	412,014	105,985,310	248,213,714
Netscout Sys Inc Com	210,443	5,639,018	6,961,454
Neurocrine Biosciences Inc Com	9,759	1,109,502	831,174
New Fortress Inc	3,164	112,151	76,379
New Relic Inc Com	5,395	409,661	593,234
New Residential Invt Corp	51,647	601,558	553,139
New York Times Co	28,280	1,300,121	1,365,924
Newell Brands Inc Com	86,720	1,925,204	1,893,965
Newmont Corporation	87,716	4,513,188	5,440,146

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
News Corp Com	227,578	2,753,670	5,077,265
News Corp Com	43,532	771,878	979,470
Nexstar Media Group Inc	50,623	7,090,482	7,643,061
Nextera Energy Inc Com	760,984	44,080,356	71,045,466
Nextgen Healthcare Inc Com	184,910	2,697,631	3,289,549
Nielsen Holdings PLC	87,216	2,103,566	1,788,800
Nike Inc	387,977	34,353,701	64,664,127
Nisource Inc Com	823,950	20,153,290	22,749,260
Nmi Hldgs Inc	189,383	4,582,406	4,138,019
Nordson Corp Com	4,426	881,558	1,129,825
Nordstrom Inc Com	9,408	338,619	212,809
Norfolk Southn Corp Com	167,394	36,876,079	49,834,868
Northern Tr Corp Com	56,786	5,710,531	6,792,173
Northrop Grumman Corp Com	48,508	14,659,900	18,775,992
Northwestern Corp	93,691	5,691,313	5,355,378
Nortonlife Lock Inc	152,579	3,183,807	3,964,002
Norwegian Cruise Line Hldgs Ltd	30,188	980,408	626,099
Nov Inc Com	137,973	1,808,941	1,869,534
Novavax Inc	7,823	1,490,741	1,119,237
Novocure Ltd	25,166	2,378,066	1,889,463
NRG Energy Inc	354,812	12,439,389	15,285,301
Nuance Communications Inc Com	28,139	1,225,887	1,556,649
Nucor Corp Com	147,885	13,102,698	16,881,073
Nutanix Inc	73,742	2,215,514	2,349,420
Nuvasive Inc Com	226,891	12,087,471	11,907,240
Nvent Electric PLC	30,371	768,140	1,154,098
Nvidia Corp Com	803,260	57,276,638	236,246,799
Nvr Inc Com	763	3,705,999	4,508,468
NXP Semiconductors N V	2,173	400,323	494,966
NXP Semiconductors NV	53,384	11,192,895	12,159,808
O Reilly Automotive Inc	27,996	13,838,873	19,771,615
O Reilly Automotive Inc New	2,109	727,483	1,489,439
Oak Str Health Inc Com	9,201	523,007	304,921
Occidentalpetroleum Corp	1,450,276	63,767,499	42,043,501
Office Pptys Income Tr Com Shs Ben Int Com Shs Ben Int	63,600	2,178,686	1,579,824
Oge Energy Corp Com	9,371	300,548	359,659
Okta Inc	12,996	1,590,707	2,913,313
Olaplex Hldgs Inc Com	1,975	47,321	57,532
Old Dominion Freight Line Inc Com	57,717	11,570,821	20,684,618
Old Rep Intl Corp Com	22,552	556,076	554,328
Olin Corp Com	14,737	694,508	847,672
Ollies Bargain Outlet Hldgs Inc Com	43,993	2,325,261	2,252,002
Omega Healthcare Invs Inc	165,300	5,146,956	4,891,227
Omnicom Group Inc Com	32,684	2,230,066	2,394,757
On Semiconductor Corp Com	58,373	2,011,416	3,964,694

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Onemain Hldgs Inc Com	52,698	2,080,307	2,637,008
Oneok Inc	184,938	7,622,102	10,866,957
Onespaworld Hldgs Ltd	851,178	7,537,594	8,528,804
Opendoor Technologies Inc Com	10,275	173,620	150,118
Oracle Corp Com	797,591	49,065,636	69,557,911
Organon & Co Com	21,203	783,988	645,631
Orion Office REIT Inc	452	9,253	8,439
Oshkosh Corporation	99,114	4,518,648	11,171,139
Otis Worldwide Corp	249,495	18,281,771	21,723,530
Ouster Inc	424,347	3,471,163	2,206,604
Ovintiv Inc	51,587	1,429,219	1,738,482
Owens & Minor Inc New Com	166,174	6,000,380	7,228,569
Owens Corning New	14,562	1,108,887	1,317,861
Oxford Inds Inc Com	95,669	4,182,318	9,712,317
Oyster Pt Pharma Inc Com	12,165	314,587	222,133
Pac Premier Bancorp Com	355,952	11,565,498	14,248,759
Paccar Inc Com	34,006	2,933,603	3,001,370
Pacira Biosciences Inc	152,370	9,009,208	9,168,103
Packaging Corp Amer Com	85,411	11,076,017	11,628,708
Palantir Technologies Inc	171,332	4,556,087	3,119,956
Palo Alto Networks Inc	15,819	4,120,376	8,807,386
Paramount Global	184,900	7,487,165	5,580,282
Paramount Global OM	50,001	2,352,490	1,509,030
Paramount Global OM Usd	145,310	5,665,326	4,385,456
Parker-Hannifin Corp Com	15,406	3,694,371	4,900,957
Paya Hldgs Inc	129,168	1,495,022	818,925
Paychex Inc Com	131,926	11,748,361	18,007,899
Paycom Software Inc Com	13,249	3,702,877	5,500,852
Paycor Hcm Inc Com	2,592	77,199	74,676
Paylocity Hldg Corp Com	4,074	481,223	962,116
Paymentus Hldgs Inc Com	39,261	1,134,888	1,373,350
Paypal Hldgs Inc Com	314,937	33,980,034	59,390,819
PDC Energy Inc Com	179,047	4,015,349	8,733,913
Pebblebrook Hotel	221,459	4,948,874	4,954,038
Pegasystems Inc Com	16,745	1,850,120	1,872,426
Peloton Interactive Inc	33,816	3,718,532	1,209,260
Penn Natl Gaming Inc Com	28,488	2,064,684	1,477,103
Penske Automotive Group Inc	97,790	4,960,007	10,485,044
Pentair PLC	35,116	2,196,333	2,564,521
Penumbra Inc Com	10,007	2,097,761	2,875,211
Peoples Utd Finl Inc Com	34,906	571,015	622,025
Pepsico Inc Com	405,479	47,282,204	70,435,757
Performance Food Group Co Com	22,668	952,636	1,040,235
Perkinelmer Inc Com	67,112	9,815,474	13,493,539
Perrigo Company Limited Com EUR	11,227	519,283	436,730

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Petroquest Energy Inc	1,578,491	4,149,333	157,849
Pfizer Inc Com	1,871,335	73,857,548	110,502,332
PG& E Corp Com	621,613	6,578,824	7,546,382
PGT Inc Com	113,298	2,404,784	2,548,072
Philip Morris Intl Com	249,544	22,649,879	23,706,680
Phillips 66 Com	215,840	16,163,604	15,639,766
Physicians Rlty Tr Com	613,975	11,253,876	11,561,149
Pilgrims Pride Corp	36,990	727,430	1,043,118
Pinnacle Finlpartners Inc Com	82,252	7,867,833	7,855,066
Pinnacle W. Cap Corp Com	9,205	824,277	649,781
Pinterest Inc	71,726	3,328,201	2,607,240
Pioneer Nat Res Co Com	77,161	12,636,555	14,034,043
Pjt Partners Inc Com	92,032	6,496,860	6,818,651
Plains GP Hldgs LP Ltd Partner Int	519,500	5,977,636	5,267,730
Planet Fitness Inc	5,849	405,748	529,802
Playtika Hldg Corp Com	28,359	735,630	490,327
Plug Pwr Inc	52,354	1,662,345	1,477,953
PNC Financial Services Group	66,170	9,080,258	13,268,408
PNM Res Inc Com	176,866	7,933,077	8,066,858
Polaris Inc	7,831	882,483	860,705
Pool Corp	17,961	5,670,273	10,165,926
Popular Inc	14,705	822,634	1,206,398
Portland General Electric Co	199,083	8,255,540	10,535,472
Post Hldgs Inc	15,471	1,445,530	1,744,046
PPG Ind Inc Com	62,536	8,907,924	10,783,708
PPL Corp Com	605,299	17,598,070	18,195,288
PRA Group Inc Com	180,589	5,933,855	9,067,374
Primerica Inc Com	2,762	358,563	423,332
Principal Finl Group Inc	33,041	1,575,852	2,389,856
Procore Technologies Inc Com	4,590	365,325	367,062
Procter & Gamble	306,365	38,178,250	50,115,187
Progress Software Corp Com	150,290	5,429,072	7,254,498
Progressive Corp Oh Com	68,323	6,008,966	7,013,356
Prologis Inc Com	124,058	17,465,780	20,886,405
Prudential Finl Inc Com	164,933	12,377,375	17,852,348
PTC Inc Com	31,742	3,611,291	3,845,543
Pub Service Enterprise Group Inc Com	346,283	18,092,836	23,107,465
Pub Storage Com	89,501	24,433,753	33,523,495
Pulte Group Inc	182,737	6,137,839	10,445,247
Pure Storage Inc	91,560	1,863,123	2,980,278
PVH Corp	110,218	9,027,875	11,754,750
Qorvo Inc Com	99,391	15,595,446	15,543,758
Qualcomm Inc Com	464,822	45,176,457	85,001,999
Quanta Svcs Inc Com	117,022	7,499,815	13,417,743
Quanterix Corp Com	587,378	28,327,928	24,904,827

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Quantumscape Corp	31,166	744,982	691,574
Quest Diagnostics Inc Com	91,117	9,181,669	15,764,152
Quidel Corp Com	6,821	1,307,040	920,767
Qurate Retail Inc	625,075	6,367,923	4,750,570
Radian Group Inc Com	274,100	4,070,718	5,791,733
Radius Global Infrastructure Inc	594,756	8,625,431	9,575,572
Ralph Lauren Corp	15,519	1,528,613	1,844,588
Rapim	21,890	2,372,344	2,576,234
Raymond James Fncl Inc	148,750	11,146,253	14,934,500
Raytheon Technologies Corp	625,963	40,619,427	53,870,376
Realty Income Corp Com	123,270	8,258,253	8,824,899
Regal Rexnord Corporation Com	62,376	5,767,140	10,615,148
Regency Ctrs Corp Com	19,921	1,140,054	1,501,047
Regeneron Pharmaceuticals Inc Com	45,485	21,518,135	28,724,687
Regions Finl Corp	501,965	10,130,313	10,942,837
Regions Finl Corp New Com	616,700	6,947,492	13,444,060
Reinsurance Group Amer Inc	6,624	730,308	725,262
Reliance Stl & Alum Co Com	18,916	2,294,458	3,068,554
Renaissance RE Hldgs Ltd Com	4,106	683,132	695,269
Repare Therapeutics Inc Com	96,591	3,543,845	2,037,104
Repligen Corp Com	5,365	671,839	1,420,867
Republic Svcs Inc Com	34,300	3,880,231	4,783,135
Resmed Inc Com	59,131	10,274,603	15,402,443
Retail Opportunity Invts Corp	121,845	1,674,909	2,388,162
Reynolds Consumer Prods Inc Com	12,239	383,436	384,305
Rh Com	4,636	2,514,184	2,484,618
Ringcentral Inc	12,890	2,544,126	2,414,942
Rivian Automotive Inc	3,697	361,234	383,342
Robert Half Intl Inc Com	54,880	4,547,167	6,120,218
Rocket Cos Inc	13,815	288,042	193,410
Rockwell Automation	30,777	5,797,971	10,736,556
Roku Inc Com	15,589	2,381,097	3,557,410
Rollins Inc Com	107,545	3,650,233	3,679,114
Roper Technologies , Inc	10,237	4,571,902	5,035,171
Ross Stores Inc Com	103,570	11,259,204	11,835,980
Royal Caribbean Group	65,262	6,769,479	5,018,648
Royalty Pharma PLC	28,627	1,230,128	1,140,786
RPM Intl Inc	22,353	1,812,125	2,257,653
S&P Global Inc Com	74,442	18,956,232	35,131,413
S.W. Airl Co Com	56,267	2,837,117	2,410,478
Sabre Corp Com	32,895	431,798	282,568
Salesforce Com Inc	191,690	30,873,073	48,714,180
Sarepta Therapeutics Inc Com	648,681	56,526,579	58,413,724
SBA Communications Corp	89,425	22,181,387	34,788,114
Schlumberger Ltd Com	633,593	28,516,587	18,976,110

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Schlumberger Ltd Com Com	116,798	7,786,033	3,498,100
Schwab Charles Corp	1,276,892	46,748,914	107,386,617
Science Applications Intl Corp	22,636	1,985,317	1,892,143
Scotts Miracle-Gro	7,524	1,006,379	1,211,364
Seacoast Bkg Corp	172,565	3,810,800	6,107,075
Seagate Technology Holdings PLC	308,301	26,969,400	34,831,847
Seagen Inc Com	21,629	2,894,591	3,343,843
Sealed Air Corp	29,775	1,462,078	2,008,919
Sealed Air Corp New	8,438	495,630	569,312
Sei Invts Co Com	15,233	846,704	928,299
Select Med Hldgs Corp Com	52,800	1,053,763	1,552,320
Sempra Com	228,894	29,647,185	30,278,098
Sensata Technologies B V Holding	268,209	16,220,860	16,545,813
Sensata Technologies Bv Holding	6,554	302,064	404,316
Service Corp Intl Com	25,018	1,279,648	1,776,028
Servicenow Inc	312,540	54,578,545	202,872,839
Sherwin-Williams Co Com	68,999	12,265,004	24,298,688
Shift4 Pmts Inc	4,300	420,867	249,099
Signature Bk Ny Com	11,800	3,580,946	3,816,946
Signature Bk Ny N Y Com	2,755	709,896	891,160
Silgan Hldgs Inc Com	180,200	5,324,232	7,719,768
Simmons 1St Natl Corp	214,857	5,814,753	6,355,470
Simon Property Group Inc Com	117,369	16,949,614	18,752,045
Sirius XM Hldgs Inc Com	173,966	1,059,146	1,104,684
Site Centers Corp	699,474	9,991,948	11,072,673
Siteone Landscape Supply Inc Com	9,975	1,583,400	2,416,743
Sitime Corp Com	76,327	11,954,704	22,328,701
Six Flags Entmt Corp	2,984	133,250	127,059
Skechers USA Inc	27,416	1,005,905	1,189,854
Skillz Inc Com	32,792	633,330	243,972
Skyworks Solutions Inc Com	105,104	15,196,921	16,305,835
SI Green Rlty Corp	8,444	628,146	605,435
Sleep Number Corp Com	52,300	2,690,740	4,006,180
Smartsheet Inc	18,720	971,124	1,449,864
Smiledirectclub Inc	93,413	1,009,886	219,521
Smith A O Corp Com	24,130	1,348,887	2,071,560
Smith A. O. Corp Com	12,977	1,049,969	1,114,075
Smucker J M Co	12,581	1,475,323	1,708,751
Smucker J.M. Co	102,016	11,800,270	13,855,813
Snap Inc Snap Inc	18,278	702,831	859,614
Snap-On Inc Com	56,977	10,240,536	12,271,706
Snowflake Inc	192,994	40,150,694	65,376,718
Sofi Technologies Inc Com	18,403	278,207	290,951
Solaredge Technologies Inc Com	8,758	2,529,748	2,457,232
Sonoco Prod Co Com	10,476	595,630	606,456



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Sotera Health Co Com	10,767	268,223	253,563
Southern Co	271,508	15,899,179	18,620,019
Southwest Gas Hldgs Inc Com	76,016	5,151,599	5,324,921
Sp Plus Corp Com	143,939	3,521,723	4,061,959
Spectrum Brands Hldgs Inc	71,424	5,855,057	7,265,249
Spire Inc Com	77,099	4,198,872	5,028,397
Spirit Aerosystems Hldgs Inc	2,985	148,152	128,624
Splunk Inc	21,917	3,209,111	2,536,235
Spotify Technology	15,902	2,746,437	3,721,545
Sprouts Fmrs Mkt Inc Com	152,600	4,076,118	4,529,168
SPX Corp Com	158,896	5,701,433	9,482,913
SPX Flow Inc Com	111,002	5,122,792	9,599,453
Ss&C Technologies Hldgs Inc Com	30,352	2,073,812	2,488,257
Staar Surgical Co	3,487	445,839	318,363
Stag Indl Inc Com	75,582	2,543,777	3,624,913
Standard Mtr Prods Inc Com	160,655	6,737,180	8,416,715
Stanley Black & Decker Inc Com	15,705	2,108,536	2,962,277
Starbucks Corp Com	308,507	24,563,752	36,086,064
State Str Corp Com	500,174	28,973,821	46,516,182
Steel Dynamics Inc Com	142,272	5,083,890	8,830,823
Steris PLC	32,665	6,512,076	7,950,988
Sterling Bancorp	1,988	50,590	51,271
Stifel Finl Corp Com	144,286	5,353,421	10,160,620
Store Capital Corporation	9,875	293,110	339,700
Stryker Corp	75,917	13,312,826	20,301,724
Summit Matls Inc	354,051	11,029,625	14,211,607
Sun Communities Inc Com	31,506	5,556,828	6,615,315
Sunstone Hotel Invs Inc	403,812	3,697,928	4,736,715
Supernus Pharmaceuticals Inc	157,361	4,595,952	4,588,647
SVB Financial Group	12,621	4,542,788	8,560,067
Switch Inc	211,980	4,153,043	6,071,107
Sylvamo Corp Com	10,927	343,931	304,754
Synchrony Finl Com	529,857	22,713,363	24,580,066
Syneos Health Inc Com	20,618	1,428,349	2,117,056
Synopsys Inc Com	92,834	21,200,872	34,209,329
Synovus Finl Corp	228,007	4,790,034	10,914,695
Sysco Corp Com	117,478	8,106,736	9,227,897
T Rowe Price Group Inc	84,865	12,274,580	16,687,854
Take-Two Interactive Software Inc Com	75,336	12,153,464	13,388,714
Tandem Diabetes Care Inc	19,920	2,060,803	2,998,358
Tapestry Inc	89,932	2,535,199	3,651,239
Targa Res Corp Com	292,088	11,018,699	15,258,677
Target Corp	299,124	41,837,366	69,229,259
Taylor Morrison Home Corp	183,947	5,340,186	6,430,787
TD Synnex Corporation	14,948	1,229,294	1,709,453

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Te Connectivity Ltd	228,619	14,891,296	36,885,389
Tegna Inc Com	172,982	1,769,790	3,210,546
Teledyne Technologies Inc Com	5,084	2,005,335	2,221,149
Teleflex Inc Com	5,960	2,147,051	1,957,741
Telephone & Data Sys Inc	254,720	6,480,325	5,132,608
Tempur Sealy Intl Inc Com	36,711	1,085,038	1,726,518
Tenet Healthcare Corp	7,258	528,058	592,906
Teradata Corp	9,454	343,515	401,511
Teradyne Inc Com	135,377	14,177,338	22,138,201
Terminix Global Hldgs Inc	9,519	427,737	430,544
Tesla Inc	259,449	136,893,856	274,180,514
Texas Cap Bancshares Inc	118,462	5,638,428	7,137,336
Texas Instruments Inc Com	272,161	31,977,975	51,294,184
Texas Pac Ld Corp	615	964,877	768,055
Texas Roadhouse Inc	4,222	421,425	376,940
Textron Inc Com	149,937	7,507,855	11,575,136
Tfs Finl Corp	19,184	310,895	342,818
Tg Therapeutics Inc Com	80,277	1,548,986	1,525,263
The Odp Corp Com	69,840	2,384,357	2,743,315
The Trade Desk Inc Com	51,885	1,701,244	4,754,741
Thermo Fisher Corp	111,250	34,217,784	74,230,450
Thor Inds Inc	14,017	1,410,656	1,454,544
Thoughtworks Hldg Inc Com	1,800	45,792	48,258
Timken Co Com	11,646	759,864	806,951
TJX Cos Inc	327,980	20,262,212	24,900,242
T-Mobile US Inc Com	268,805	32,040,450	31,176,004
Toll Bros Inc Com	11,527	581,413	834,440
Topbuild Corp Com	2,856	554,101	787,999
Toro Co Com	25,605	2,053,770	2,558,196
Tractor Supply Co Com	94,249	13,822,589	22,487,811
Tradeweb Mkts Inc	10,152	662,152	1,016,621
Trane Technologies PLC	108,684	18,276,336	21,957,429
Transdigm Group Inc Com	8,476	3,497,833	5,393,109
Transunion Com	18,637	1,458,981	2,209,975
Travel + Leisure Co	5,873	352,578	324,601
Travelers Cos Inc	67,255	8,890,099	10,520,700
Treehouse Foods Inc Com	138,520	5,960,923	5,614,216
Trex Co Inc Com	32,568	2,454,494	4,397,657
Tri Pointe Homes Inc	233,763	2,981,581	6,519,650
Trimble Inc	8,084	515,471	704,844
Trimble Inc Com Trimble Inc	76,988	6,459,693	6,712,584
Tripadvisor Inc	6,742	278,114	183,787
Triumph Group Inc	291,431	5,020,126	5,400,216
Truist Finl Corp Com	327,559	12,640,204	19,178,579
Turning Pt Therapeutics Inc Com	181,451	10,380,021	8,655,213



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Tusimple Hldgs Inc	1,454	57,834	52,126
Tutor Perini Corp Com	34,433	571,826	425,936
Twilio Inc	350,469	65,763,247	92,292,506
Twitter Inc Com	132,589	6,932,611	5,730,497
Tyler Technologies Inc	11,156	3,847,067	6,001,370
Tyson Foods Inc	352,716	16,950,430	30,742,727
Uber Technologies Inc	2,263,152	94,728,046	94,893,963
Ubiquiti Inc Com	5,290	1,125,168	1,622,443
UDR Inc	50,321	2,694,262	3,018,757
UGI Corp New Com	39,791	1,516,730	1,826,805
Ulta Beauty Inc Com	35,022	10,674,945	14,440,971
Ultragenyx Pharmaceutical Inc Com	5,101	478,440	428,943
Umh Pptys Inc	269,847	3,936,393	7,374,919
Under Armor Inc	105,094	1,805,117	2,226,942
Under Armour Inc	101,136	1,469,001	1,824,493
Under Armour Inc Cl C Com	228,151	4,492,659	4,115,844
Union Pac Corp Com	135,327	20,335,216	34,092,931
United Airlines Holdings Inc	127,020	6,708,347	5,560,936
United Parcel Svc Inc	184,680	27,284,174	39,584,311
United Rentals Inc Com	16,666	3,594,376	5,537,945
United Therapeutics Corp	87,580	16,623,049	18,924,286
Unitedhealth Group Inc Com	212,359	58,067,267	106,633,948
Uniti Group Inc Com	302,900	3,805,990	4,243,629
Unity Software Inc Com	15,333	1,810,011	2,192,466
Universal Display Corp Com	4,506	593,293	743,625
Universal Electrs Inc Com	99,445	3,858,318	4,052,384
Unum Group	239,891	6,687,333	5,894,122
Unvl Health Services Inc	30,085	3,991,433	3,900,821
Upstart Hldgs Inc Com	7,019	1,490,521	1,061,975
Upwork Inc Com	97,295	4,336,435	3,323,597
Urban Outfitters Inc Com	158,082	3,668,081	4,641,288
US Bancorp	499,743	26,140,223	28,070,564
US Foods Hldg Corp Com	20,445	569,556	712,099
Uwm Hldgs Corp	3,678	31,143	21,774
V F Corp Com	90,595	7,116,892	6,633,366
Vail Resorts Inc Com	5,303	1,614,589	1,738,854
Valero Energy Corp Com	162,688	5,944,362	12,219,496
Valvoline Inc Com	177,290	4,405,678	6,611,144
Veeva Sys Inc	19,923	3,508,404	5,089,928
Ventas Inc	139,044	7,784,154	7,107,929
Verint Sys Inc Com	121,195	2,485,589	6,363,949
Verisign Inc Com	91,905	19,253,444	23,327,327
Verisk Analytics Inc	37,086	5,694,375	8,482,681
Veritex Hldgs Inc Com	164,661	4,224,202	6,550,215
Verizon Communications Com	1,407,370	79,963,088	73,126,945
Vertex Pharmaceuticals Inc Com	107,134	19,521,136	23,526,626

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Vertiv Holdings LLC	50,642	865,829	1,264,531
Vf Corp Com	67,296	5,645,438	4,927,413
Viatis Inc	373,544	5,461,198	5,054,050
Victorias Secret & Co Com	4,407	186,568	244,765
View Inc	685,406	3,814,002	2,679,937
Vimeo Inc Com	13,292	211,898	238,724
Virgin Galactic Hldgs Inc Com	16,444	595,485	220,021
Virtu Finl Inc	32,349	816,827	932,622
Visa Inc Com	1,141,873	110,088,133	247,455,298
Vistra Corp	414,958	10,654,902	9,448,594
Vmware Inc	405,279	38,021,993	46,963,731
Vontier Corp	21,116	710,168	648,895
Vornado Rlty Tr Com	12,935	850,219	541,459
Voya Finl Inc Com	159,082	6,903,519	10,548,727
Vroom Inc Com	2,165	85,308	23,360
Vulcan Materials Co Com	19,673	2,626,634	4,083,721
Wabtec Corp Com	24,776	1,872,351	2,282,117
Walgreens Boots Alliance Inc Com	627,967	38,961,290	32,754,759
Walmart Inc Com	378,686	45,629,489	54,792,077
Walt Disney Co	187,261	27,359,748	29,004,856
Warner Music Group Corp	1,162,172	31,121,877	50,182,587
Waste Mgmt Inc	159,626	20,665,085	26,641,579
Waters Corp Com	58,437	16,895,568	21,773,626
Watsco Inc Com	6,805	1,674,185	2,129,148
Wayfair Inc	11,712	2,635,712	2,224,929
Webster Fncl Corp Waterbury Conn Com	114,647	6,331,272	6,401,888
Wec Energy Group Inc Com	34,039	2,630,041	3,304,166
Wells Fargo & Co	2,421,154	91,095,567	116,166,969
Welltower Inc	36,002	2,840,555	3,087,892
Wendys Co Com	32,112	625,784	765,871
Werner Enterprises Inc Com	225,805	9,565,991	10,761,866
Wesco Intl Inc Com	38,209	2,945,571	5,027,922
West Pharmaceutical Svcs Inc Com	55,137	15,923,817	25,859,804
Western Alliance Bancorporation Com	11,008	1,072,082	1,185,011
Western Union Co	84,727	1,710,305	1,511,530
Westlake Corporation	5,661	418,860	549,853
Westn Digital Corp Com	122,219	6,997,088	7,969,901
Westrock Co Com	230,628	10,597,128	10,230,658
Wex Inc Com	3,146	611,479	441,667
Weyerhaeuser Co Com	359,073	12,431,776	14,786,626
Whirlpool Corp Com	89,074	11,555,490	20,902,105
Wiley John & Sons Inc	135,448	5,705,940	7,757,107
Willdan Group Inc Com	135,791	5,338,069	4,779,843
Williams Co Inc Com	1,074,196	22,963,628	27,972,064
Williams Sonoma Inc Com	22,302	2,784,463	3,771,937

2021 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Willis Towers Watson PLC	11,738	2,002,106	2,787,658
Winnebago Inds Inc Com	93,023	3,161,851	6,969,283
Wintrust Finl Corp Com	75,465	6,313,687	6,853,731
Wolfspeed Inc	1,443	71,618	161,284
Workday Inc	26,093	4,699,982	7,128,086
World Wrestling Entmnt	3,976	239,122	196,176
Wp Carey Inc Com	3,858	308,052	316,549
Wyndham Hotels & Resorts Inc Com	5,847	426,667	524,184
Wynn Resorts Ltd Com	19,420	2,327,587	1,651,477
Xcel Energy Inc Com	54,658	2,853,450	3,700,347
Xerox Hldgs Corp	162,300	5,135,172	3,674,472
Xilinx Inc	195,470	25,152,127	41,445,504
XPO Logistics Inc Com	22,945	1,631,340	1,776,631
Xponential Fitness Inc Com	40,621	508,889	830,293
Xylem Inc Com	43,539	3,799,329	5,221,197
Yeti Hldgs Inc Com	19,968	1,717,178	1,653,949
Yum Brands Inc Com	58,059	5,512,879	8,062,073
Zebra Technologies Corp	34,199	12,139,748	20,355,245
Zendesk Inc Com	38,367	3,756,652	4,001,294
Ziff Davis Hldgs Inc Oc-	1,759	-	18
Ziff Davis Inc	42,395	3,180,370	4,699,910
Zillow Group Inc	6,292	699,836	391,488
Zillow Group Inc	17,381	1,947,749	1,109,777
Zimmer Biomet Hldgs Inc Com	20,256	3,008,980	2,573,322
Zions Bancorporation Na	21,555	1,116,045	1,361,414
Zoetis Inc	411,458	47,231,208	100,408,096
Zoom Video Communications Inc	26,704	7,866,478	4,911,133
Zscaler Inc Com	9,574	961,894	3,076,413
Zuora Inc	327,094	5,266,432	6,110,116
Zurn Wtr Solutions Corp Usd	213,066	3,767,360	7,755,602
Zynga Inc	50,979	446,778	326,266
Total Common Stock	200,784,878	\$12,661,862,680	\$19,291,729,158

EQUITIES

U.S. Securities			
Convertible & Preferred			
Asset Description	Shares	Cost	Fair Value
Gulfport Energy Corp	284	\$ 235,725	\$ 1,675,600
Energy Technologies Holdings	1,175	-	1,968,125
Exide Common AND Exide Preferred	2,618	-	1,976,590
Visual Edge Tech Inc Oc-Pfd	27,122	13,121	13,122
Total Convertible & Preferred Securities	31,199	\$ 248,846	\$ 5,633,437

U.S. Securities			
Rights & Warrants			
Asset Description	Shares	Cost	Fair Value
Cwt Travel Hldgs Inc Wts 11-19-2028	11,506	\$ 2,028,186	\$ -
Occidentalpete Corp Wt Exp	156,250	882,812	1,970,312
Total Rights and Warrants	167,756	\$2,910,998	\$1,970,312

U.S. Securities			
U.S. Stock Funds			
Asset Description	Shares	Cost	Fair Value
CF Dfa Small Cap Value Tr	129,158	\$ 108,420,604	\$ 541,157,352
Mfb NT Collective US Marketcap Equity Index Fund - Lending	23,294,720	622,013,865	3,255,297,343
Ishares Core Sp 500 Etf	17,546	8,256,981	8,369,267
Mfc Ishares Tr Russell 1000 Growth Etf	14,272	4,177,762	4,361,380
Total U.S. Stock Funds	26,950,705	\$973,351,972	\$4,069,464,918

Total U.S. Equities	224,439,529	\$13,407,891,736	\$23,108,518,249
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International Securities			
Asset Description	Shares	Cost	Fair Value
Australia			
Aristocrat Leisure NPV	272,225	\$ 6,695,331	\$ 8,623,426
Atlassian Corporation PLC	311,026	44,708,818	118,591,104
BHP Group Limited	318,005	10,952,764	9,595,030
Bluescope Steel NPV	190,812	2,498,862	2,899,454
Cochlear Ltd NPV	129,807	18,063,681	20,396,580
Coles Group Ltd	179,695	2,279,485	2,343,812
Csl Ltd	1,060	226,446	224,050
Csl Ltd NPV	26,799	5,849,361	5,664,450
Dominos Pizza Ent NPV	8,535	917,179	732,420
Fortescue Metals Grp Ltd NPV	98,040	824,327	1,369,288
Healius Ltd NPV	1,578,499	5,707,639	6,059,580
James Hardie Industries PLC	87,967	1,654,207	3,536,789
Macquarie GP Ltd NPV	2,267	247,038	338,545
Nanosonics Ltd NPV	480,848	2,165,872	2,205,979
Netwealth Group NPV	326,865	3,643,163	4,203,979
Nextdc Ltd NPV	888,578	7,706,382	8,262,860
Origin Energy Ltd NPV	95,097	347,848	362,295
Pro Medicus NPV	165,072	3,905,385	7,493,774
QBE Ins Group NPV	30,170	212,520	248,963
Rea Group Limited	5,030	578,790	613,070
Rea Group Limited NPV	137,590	9,804,885	16,769,836
Rio Tinto Limited NPV	21,479	1,677,536	1,563,349
Sonic Healthcare NPV	89,576	2,649,354	3,036,836
South32 Ltd NPV	1,407,235	1,977,981	4,102,752
Transurban Group Stapled Units NPV	3,469,746	31,178,473	34,863,422
Treasury Wine Esta NPV	305,214	2,763,879	2,747,194
Wesfarmers Ltd NPV	69,549	2,671,051	2,998,540
Xero Limited NPV	96,757	10,117,923	9,949,905
Austria			
Andritz AG	62,563	2,994,821	3,228,635
Austria Tech Systemtechnik	29,907	1,359,939	1,472,644
Do & Co AG NPV	15,732	1,423,593	1,325,681
Erste Group Bank AG NPV	253,731	8,596,821	11,931,250
OMV AG NPV	108,226	5,707,448	6,147,577
Raiffeisen Bk Intl	73,380	1,308,008	2,159,628
Telekom Austria AG Npv(Br)	368,933	1,836,796	3,196,976
Voestalpine AG NPV	67,001	2,777,907	2,438,193
Belgium			
ADR Anheuser Busch Inbev Sa/Nv Sponsoredadr	180,000	10,873,422	10,899,000
Ageas NPV	29,594	1,524,964	1,532,953
Anheuser-Busch Inb NPV	136,313	7,111,453	8,242,156
Barco NPV	120,577	1,746,416	2,627,223
Elia Group NPV	4,866	639,100	640,239
Etablissements Colruyt	2,723	114,093	115,379
Euronav Euronav	145,271	1,415,257	1,291,459

International Securities			
Asset Description	Shares	Cost	Fair Value
Fagron NPV	136,855	3,251,031	2,303,347
Gpe Bruxelles Lam NPV	28,819	3,263,859	3,216,995
KBC Groep NV NPV	38,356	3,493,254	3,291,448
Kinepolis Group NPV	36,564	1,432,560	2,278,616
Melexis NPV	60,413	5,973,070	7,199,935
Sofina SA NPV	3,500	1,502,238	1,719,447
Solvay SA NPV	25,154	3,281,971	2,923,444
Ucb NPV	35,479	3,284,599	4,048,794
Umicore NPV	25,998	1,660,155	1,056,946
Warehouses De Pauw NPV	174,496	4,093,135	8,370,067
Brazil			
ADR Azul	716,197	11,188,430	9,453,800
ADR Banco Bradesco	2,619,894	11,599,261	8,960,037
ADR Embraer	796,882	14,452,266	14,144,656
ADR Itau Unibanco Hldg SA	424,325	2,512,750	1,591,219
ADR Petroleo Brasileiro SA Petrobras	24,200	249,820	244,662
ADR Petroleo Brasileiro SA Petrobras Sponsored ADR	964,724	8,085,754	10,592,670
ADR Vale	203,350	2,485,230	2,850,967
Alpargatas SA	117,725	299,530	782,438
Ambev SA	4,692,700	9,905,799	12,991,281
Arezzo Industria E Comercio	243,800	2,918,176	3,360,238
B3 SA	1,116,400	2,961,486	2,232,800
Bco Bradesco SA	747,111	2,764,433	2,576,661
Camil Alimentos SA	1,012,800	2,541,999	2,069,240
Cia Energ Mg-Cemig	2,799,969	7,289,913	6,590,232
Cpfl Energia SA	261,952	1,391,215	1,261,790
Edp Energias Br	842,157	3,146,838	3,166,026
Gerdau SA	492,180	3,083,985	2,408,766
Hypera SA	489,300	3,736,043	2,483,395
Itausa S.A.	486,150	889,655	779,411
JBS SA	425,270	2,811,801	2,897,486
Locaweb Servicos	1,096,012	4,512,340	2,589,501
Lojas Renner SA	201,047	1,509,070	882,152
M Dias Branco SA	430,000	3,075,265	1,967,810
Marfrig Gbl Foods	856,208	3,211,453	3,392,551
Notredame Intermedica Par SA	158,400	1,788,102	1,716,237
Pagseguro Digital Ltd	12,570	430,841	329,585
Pet Center Comerci	1,043,543	4,295,105	3,066,930
Petrol Brasileiros	1,621,468	8,789,800	8,936,996
Petrol Brasileiros	3,590,900	13,546,824	18,341,311
Rumo SA	2,480,478	9,109,861	7,909,029
Sabesp Cia Saneame	157,400	1,306,052	1,135,428
Santos Br Part SA	6,705,077	9,150,467	7,740,331
Stoneco Ltd	21,248	960,394	358,241
Suzano SA	260,200	1,734,886	2,808,011
Telefonica Brasil	1,347,800	10,860,399	11,660,769

International Securities			
Asset Description	Shares	Cost	Fair Value
Totvs SA	535,500	3,768,795	2,753,451
Unipar Carbocloro	236,650	3,291,968	4,386,310
Vale SA	249,200	3,966,236	3,487,905
Canada			
Air Canada Var	24,300	422,714	406,491
Alimentation Couch Com	235,512	6,860,805	9,881,753
Bank Of Montreal	96,053	7,124,762	10,356,219
Barrick Gold Corp	59,340	1,600,953	1,129,816
Barrick Gold Corp	121,458	2,995,919	2,307,702
Bausch Health Comp	56,866	1,103,090	1,570,070
BCE Inc	26,210	1,091,290	1,365,539
Bk Of Nova Scotia	45,219	2,347,717	3,205,765
Brp Inc Sub	13,649	1,095,890	1,197,252
CAE Inc	72,445	1,830,629	1,830,123
Canada Goose Hldgs Com	40,000	944,006	1,484,543
Canada Goose Hldgs Inc Canada Goose Holdings Inc	128,191	5,582,741	4,750,758
Canadian Pac Ry Ltd	1	51	48
Canadian Pacific R	29,227	1,783,611	2,105,112
CCL Industries Inc	24,500	1,133,592	1,315,628
Cdn Apartment Prop Trust Units	26,410	985,140	1,253,647
Cdn Natl Railways	456,992	49,623,813	56,214,556
Cdn Western Bank	131,603	2,941,186	3,781,965
CGI Inc	48,276	4,274,444	4,272,426
CGI Inc	61,706	4,509,875	5,463,972
Ci Financial Corp	85,150	1,096,086	1,782,343
Ci Financial Corp Comstk	161,225	2,469,244	3,374,729
Cogeco Communicati Sub	23,179	1,969,029	1,848,411
Computer Modelling	406,300	2,155,404	1,370,255
Constellation Soft Com	1,925	1,938,468	3,576,661
Descartes Systems	228,641	11,144,816	18,937,119
Emera Inc	246,550	10,655,580	12,339,699
Empire Co	48,500	1,593,160	1,479,785
Enbridge Inc	1,183,302	43,248,514	46,286,626
Enghouse Systems	110,264	4,192,339	4,227,594
Fairfax Finl Hldgs	6,645	3,092,630	3,273,392
Fortis Inc	38,880	1,543,562	1,878,515
Franco Nevada Corp	11,317	1,497,424	1,567,348
George Weston	14,928	1,079,689	1,733,239
H&R Real Estate Invt Tr	258,451	2,658,491	3,324,885
Hydro One Ltd	430,245	9,124,987	11,209,566
Keyera Corp Com	88,500	2,442,652	1,998,896
Kinaxis Inc	55,923	5,099,414	7,850,869
Magna Intl Inc	192,404	10,716,483	15,590,032
Metro Inc	31,400	1,238,957	1,673,473
North West Co Inc Var	58,400	1,262,652	1,583,039
Northwest Healthca Units	153,780	1,674,776	1,681,274

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Nutrien Ltd	1,313	67,848	98,832
Nuvei Corporation Sub Voting Shares (Cad)	29,930	2,465,592	1,942,968
Open Text Co	23,530	975,555	1,118,427
Open Text Corp Com	64,775	3,092,920	3,075,517
Restaurant Brands Intl Inc	151,322	6,640,525	9,182,219
Royal Bk Of Canada	88,360	7,031,341	9,391,070
Russel Metals Inc	113,799	3,208,146	3,029,775
Shopify Inc	60,686	82,815,978	83,588,290
Shopify Inc Com	381	442,333	525,341
Suncor Energy Inc Com	79,156	2,076,898	1,983,365
Superior Plus Corp	246,601	2,313,521	2,537,951
TC Energy Corporat	229,100	11,226,817	10,670,113
Telus Corporation	68,050	995,187	1,604,884
Tmx Group Limited	13,745	1,089,000	1,395,556
Toromont Industrie Com	21,899	1,060,948	1,982,638
Toronto-Dominion	63,337	4,133,190	4,862,781
West Fraser Timber	19,790	1,663,037	1,890,715
Chile			
ADR Sociedad Quimica Y Minera De Chile SA Sponsored ADR	148,956	7,173,868	7,511,851
Aguas Andinas S.A. Com	6,780,288	1,372,967	1,233,503
Cencosud SA	54,945	91,376	91,897
China			
ADR Alibaba Grp Hldg Ltd	14,245	2,526,846	1,692,164
ADR Autohome Inc	159,242	11,891,926	4,694,454
ADR Baidu Inc	47,022	7,263,797	6,996,403
ADR Baidu Inc Spon Ads	61,160	10,154,892	9,099,996
ADR China Life Ins Co Ltd Sponsored ADR	108,496	1,146,738	892,922
ADR China Pete & Chem Corp Sponsored ADR	107,640	5,174,863	5,006,336
ADR Petrochina Co Ltd	41,167	1,709,110	1,819,993
Agricultural Bank Of China	9,201,000	3,412,470	3,162,870
Alibaba Group Holding Ltd	1,690,296	38,659,347	25,778,407
Aluminum Corp Chn	5,406,000	3,164,288	2,988,579
Anhui Conch Cement	2,266,720	11,078,359	11,324,442
Bank Of China Ltd	28,875,000	10,567,751	10,407,341
Bank Of Communications Co	818,000	521,862	494,181
Byd Company Ltd	250,000	1,568,555	8,548,927
China Citic Bank Corporation Ltd	2,215,000	1,335,491	960,289
China Coal Energy	35,000	20,521	20,202
China Everbright	2,735,000	1,202,994	968,229
China Galaxy Secur	1,309,000	681,311	752,193
China Life Insurance Co	4,540,000	10,076,146	7,523,671
China Longyuan Pwr	1,002,000	1,655,211	2,339,110
China Meidong Auto Hkd	496,000	1,839,307	2,557,521
China Merchants	318,000	365,433	487,016
China Merchants Bk	640,500	3,116,450	4,974,446
China Merchants Po NPV	2,610,000	4,020,942	4,753,793

International Securities			
Asset Description	Shares	Cost	Fair Value
China Minsheng Ban	3,324,500	1,783,721	1,270,732
China Mobile Ltd NPV	1,229,000	11,503,270	7,377,500
China Oilfield Services	544,000	501,980	476,575
China Overseas Land & Investmnt Hkd	683,000	2,308,335	1,617,200
China Petroleum & Chemical Corp	20,700,133	11,686,253	9,638,095
China Ry Group Ltd	3,102,000	1,640,214	1,639,270
China Shenhua Energy Co	778,500	1,494,215	1,825,350
China Taiping Insu NPV	430,800	784,581	591,250
China Yongda Automobiles	1,719,073	2,751,118	2,302,005
Citic Ltd	1,646,000	1,493,747	1,625,669
CNOOC Ltd Hkd	6,365,200	6,390,124	6,556,002
Cosco Shipping Energy Transportation Co. Ltd	972,000	409,299	370,283
Cosco Shipping Holdings Co Ltd	4,316,806	3,724,144	8,371,934
Cosco Shipping Ports Ltd	9,251,055	7,462,818	8,033,252
CSPC Pharmaceutical Group Ltd	3,691,200	3,762,122	4,010,167
ENN Energy	830,700	10,208,450	15,641,620
ENN Energy Comstk	102,864	1,792,633	1,936,872
Gf Securities Co Ltd	496,000	753,157	945,392
Greatview Aseptic Packaging	1,678,600	831,634	613,626
Guangdong Invest NPV	4,972,259	8,559,114	6,320,317
Guotai Junan Secur	401,400	580,538	622,980
Haier Smart Home Co Ltd	2,036,600	8,454,916	8,607,412
Hainan Meilan International Airport Company Limited	252,000	1,027,471	777,369
Haitong Securities Co.Ltd	1,855,600	2,152,667	1,644,651
Hengan Intl	374,500	2,803,449	1,928,630
Huatai Securities Co Ltd	60,800	89,536	101,225
Industrial & Commercial Bank China	2,672,000	1,725,428	1,507,997
Jd.Com Inc	141,800	5,762,188	4,983,543
Jnby Design Ltd	688,500	1,100,406	1,095,058
Kingboard Holdings Ltd	520,196	3,087,042	2,532,155
Kingdee Intl Softw Hkd	6,650,000	7,876,266	20,471,249
Kingsoft Corp Ltd	1,200,000	2,104,864	5,271,731
Kunlun Energy Co Comstk	590,000	525,714	553,198
Lenovo Group Limited	122,000	119,143	140,210
Li Ning Co Ltd Hkd	928,500	1,505,590	10,164,754
Minth Grp Hkd	424,000	2,204,869	1,868,117
Netease Inc	281,002	3,783,174	5,676,772
New China Life Ins Co Ltd	969,700	3,768,759	2,593,313
Petrochina Company Limited	36,058,265	16,312,155	16,048,918
Picc Property & CA	10,663,343	11,767,349	8,712,530
Ping An Insurance Group	2,656,000	24,457,641	19,128,869
S/Baosight Sof	2,131,500	8,992,106	10,288,750
Shanghai Fosun Pharmaceutical Group	1,618,800	5,002,802	7,132,329
Shanghai Haohai Biological Tech Co	169,700	794,129	1,120,987
Sinopharm Group Co. Ltd.	1,598,400	6,755,398	3,477,145
Tencent Hldgs Limited	371,100	15,622,842	21,743,453

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
The People S Insur	11,764,000	4,279,154	3,561,053
Tingyi(Cayman Isl)	1,516,000	2,125,490	3,115,108
Travelsky Technology Cls	2,536,000	4,876,466	4,267,706
Viva Biotech Holdi Usd	3,091,500	3,023,254	1,867,676
Weimob Inc	646,000	2,098,099	653,764
Wuxi Apptec Co Ltd	485,076	3,888,100	8,399,531
Wuxi Biologics	711,000	5,505,549	8,440,292
Xiabuxiabu Usd	1,033,500	1,418,746	807,308
Xinyi Solar Hldgs	1,421,351	2,431,625	2,410,151
Xtep International Hkd	2,135,046	972,638	3,560,099
Yankuang Energy Group Company Ltd	384,000	495,781	763,439
Yum China Hldgs Inc Com	37,968	2,247,096	1,892,325
Zhejiang Express	7,936,000	6,261,970	7,074,535
Zte Corp	1,372,729	4,592,555	3,759,189
Colombia			
ADR Bancolombia	212,075	8,387,543	6,699,449
Ecopetrol SA Com	10,600,050	6,296,628	7,005,930
Denmark			
A.P. Moller-Maersk	830	2,474,287	2,975,957
A.P. Moller-Maersk	518	1,455,257	1,725,017
ADR Novo-Nordisk As	10,822	1,222,544	1,212,064
Carlsberg	11,040	1,045,981	1,906,606
Chr. Hansen Hldg	199,165	19,288,381	15,695,064
Chr. Hansen Hldg Dkk10	32,227	3,049,467	2,539,627
Coloplast	28,072	3,031,266	4,940,311
Dicerna Pharmaceuticals	20	758	764
DSV As	118,277	13,127,129	27,624,038
Genmab As DKK	17,729	3,100,698	7,129,279
Gn Store Nord	13,940	1,046,356	876,652
H.Lundbeck	82,104	2,902,652	2,119,684
Iss A/S	138,896	2,562,349	2,654,639
Matas As	84,755	806,387	1,613,394
Netcompany Group	24,604	1,180,652	2,650,284
Novo-Nordisk	5,766	404,118	647,989
Novo-Nordisk As	388,111	20,837,224	43,616,312
Novo-Nordisk As DKK	124,677	13,758,452	14,011,329
Orsted A/S	40,533	2,385,596	5,176,127
Pandora A/S	17,758	1,457,279	2,213,963
Royal Unibrew A/S Dkk2 (Post Split)	18,644	1,453,418	2,101,503
Sim Corp	127,512	15,096,224	13,936,100
Vestas Wind System	43,859	1,146,700	1,341,203
Finland			
ADR Nokia Corp	523,400	2,230,647	3,255,548
Anora Group OYJ	210,858	2,595,441	2,604,095
Basware OYJ NPV	26,859	1,231,581	923,958
Fiskars OYJ NPV	64,515	998,265	1,687,429

International Securities			
Asset Description	Shares	Cost	Fair Value
Fortum OYJ EUR	62,570	1,889,006	1,920,463
Huhtamaki OYJ	77,122	1,659,493	3,410,775
Kesko OYJ	106,326	4,210,554	3,547,615
Musti Group OYJ NPV	127,811	4,791,924	4,499,933
Neste OYJ NPV	169,297	4,642,997	8,347,865
Nokia OYJ EUR	484,712	2,362,940	3,072,470
Sampo PLC Ser'A'Npv	7,395	316,836	370,527
Tokmanni Group OYJ NPV	268,439	2,772,879	5,998,533
Valmet OYJ NPV	21,700	652,503	930,826
France			
Accor SA EUR	8,973	336,322	290,307
Air Liquide(L') EUR	19,281	2,418,814	3,361,749
Airbus SE EUR	186,228	21,317,045	23,795,433
Aperam S.A.	84,038	2,116,504	4,552,861
Arcelormittal NPV	155,084	3,708,336	4,963,696
Atos SE	8,587	677,815	365,118
AXA SA EUR	13,609	358,906	405,243
Beneteau EUR	118,584	1,307,615	1,920,317
BIC	108,518	7,642,937	5,839,604
BIC (Societe BIC S EUR	7,300	428,130	392,830
Biomerieux	2,351	335,730	333,927
BNP Paribas EUR	159,547	6,231,128	11,025,918
Bouygues EUR	90,576	3,383,272	3,243,566
Capgemini EUR	65,582	8,780,479	16,071,960
Carrefour SA EUR	779,902	16,512,766	14,283,599
CIE De St-Gobain EUR	174,598	6,898,055	12,284,466
Danone EUR	217,841	13,953,818	13,523,516
Dassault Systemes EUR	571,737	14,879,179	34,010,884
Edenred EUR	27,720	1,130,412	1,278,896
Eiffage EUR	61,222	6,333,334	6,297,976
Engie	1,986,576	31,687,340	29,400,376
Eramet EUR	39,227	3,066,797	3,209,614
Essilorluxottica EUR	5,876	1,033,886	1,251,173
Eurazeo SE NPV	47,148	4,507,780	4,117,763
Eurofins Scientifi EUR	200,994	12,956,730	24,868,460
Euronext EUR	40,735	3,580,548	4,227,051
Faurecia S.E. EUR	8,662	412,890	412,043
Getlink SE	438,600	7,051,509	7,262,178
Hermes Intl NPV	3,874	1,499,956	6,766,868
Ipsen SA EUR	52,512	7,410,572	4,807,191
Kering	18,607	10,202,013	14,957,921
L'Oreal EUR	34,507	9,054,944	16,361,687
Lvmh Moet Hennessy Louis Vuitton SE EUR	35,711	16,522,850	29,523,872
Michelin (Cgde) EUR	28,109	3,829,257	4,607,835
Orange EUR	1,091,174	16,048,212	11,680,434
Orpea EUR	1,844	236,951	184,745
Pernod Ricard	11,265	2,109,569	2,709,433

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Publicis Groupe SA EUR	266,698	13,576,987	17,954,709
Renault SA EUR	96,415	6,881,470	3,349,050
Rexel EUR	146,643	3,020,606	2,973,374
Safran SA EUR	197,077	19,763,300	24,128,327
Sanofi EUR	397,416	35,270,255	40,032,980
Sanofi Sponsored ADR	1,310,000	59,836,626	65,631,000
Sartorius Stedim B EUR	21,748	7,798,194	11,930,634
Schneider Electric EUR	35,560	4,121,593	6,974,082
Ses Fdr Each Rep	599,991	5,001,292	4,757,064
Societe Generale EUR	63,161	1,201,167	2,169,525
Sodexo EUR	102,419	10,269,289	8,975,248
Stmicroelectronics EUR	22,790	928,900	1,124,011
Teleperformance Societe Europeenne	40,044	10,442,098	17,850,912
Thales SA EUR	13,764	1,278,698	1,170,801
Totalenergies SE	301,956	13,498,168	15,325,246
Veolia Environneme EUR	94,044	3,183,990	3,450,105
Vinci EUR	85,277	8,313,998	9,010,134
Vivendi SE EUR	107,240	1,396,180	1,450,025
Worldline EUR	79,054	5,953,922	4,406,010
Germany			
Adidas AG	36,025	12,449,843	10,373,005
ADR Via Optronics AG Sponsored Ads	93,200	1,356,966	685,020
Allianz SE NPV	38,966	8,487,978	9,201,416
Allianz SE Npv(Regd)(Vinkuliert)	53,797	8,903,181	12,703,602
Auto1 Grp NPV	10,662	604,455	235,707
BASF	211,833	15,523,181	14,882,587
Bayer AG	109,679	6,238,242	5,862,168
Bayer Motoren Werk Non	32,848	3,180,152	2,738,103
Bayerische Motoren Werke A G Com	22,570	1,697,341	2,271,238
Bechtle AG NPV	22,161	1,437,489	1,586,182
Brenntag SE NPV	28,828	2,688,575	2,608,887
Carl Zeiss Meditec NPV	176,623	12,208,731	37,128,176
Compugroup Medical SE & Co Kga	70,434	6,419,356	5,698,941
Continental AG	250,227	30,422,962	26,495,212
Covestro AG NPV	226,723	13,184,166	13,974,355
CTS Eventim AG & C NPV	101,250	7,013,661	7,410,508
Curevac NV Com EUR	5,225	329,595	179,270
Daimler Truck Hldg NPV	40,620	1,002,049	1,491,556
Deutsche Post AG NPV	52,360	3,627,208	3,366,606
Deutsche Post AG Npv(Regd)	251,812	10,380,228	16,190,830
Deutsche Telekom NPV	554,912	11,351,267	10,286,050
Deutsche Telekom Npv(Regd)	734,574	11,114,746	13,616,330
E.On SE NPV	1,079,482	14,045,977	14,966,741
Evonik Industries NPV	402,261	13,294,907	13,023,637
Flatexdegiro AG	31,178	766,339	717,622
Fraport (Frankfurt Airport Services) NPV	59,900	3,441,971	4,031,240

International Securities			
Asset Description	Shares	Cost	Fair Value
Freenet AG	242,913	5,014,232	6,428,121
Fresenius Medical Care NPV	8,012	483,122	520,617
Fresenius SE & KGAA NPV	267,978	11,355,037	10,787,959
Gea Group AG NPV	149,106	6,477,558	8,154,302
Grand City Propert EUR	93,751	1,725,679	2,226,093
Hapag-Lloyd AG NPV	12,499	2,091,168	3,937,240
Heidelbergcement NPV	167,527	10,673,045	11,339,258
Hellofresh SE NPV	66,671	3,992,442	5,120,766
Henkel AG & Co KGAA NPV	155,168	12,689,060	12,122,601
Hypoport SE	11,953	7,577,545	6,945,999
Infineon Technolog	106,228	5,015,523	4,923,910
Infineon Technolog Ord	305,333	5,381,084	14,152,880
Jenoptik AG	90,046	1,755,749	3,803,148
Kion Group AG NPV	40,832	2,294,089	4,479,967
Mercedes-Benz Group AG	81,239	5,168,202	6,244,302
Merck KGAA NPV	155,282	18,420,508	40,085,183
MTU Aero Engines	45,877	9,974,064	9,359,537
MTU Aero Engines A	59,450	9,105,643	12,128,615
Muenchener Rueckve NPV	17,450	5,029,830	5,169,399
Nemetschek SE	24,379	1,836,818	3,127,245
Orion Engineered Carbons SA	363,907	7,662,103	6,681,333
Puma SE NPV	94,287	6,936,230	11,526,493
Qiagen NV EUR	6,417	355,736	357,500
Qiagen NV EUR	28,177	1,449,163	1,566,078
Rational AG NPV	21,415	13,965,649	21,927,568
Rheinmetall AG NPV	10,364	1,248,846	978,940
RWE AG NPV	171,723	7,010,196	6,975,524
SAP SE	157,365	17,752,158	22,351,542
SAP Se-Sponsored ADR	13,050	1,483,111	1,828,436
Sartorius AG Non	97	65,475	65,656
Schaeffler AG	122,486	1,267,722	1,015,432
Shop Apotheke Euro	9,372	2,754,331	1,207,533
Siemens AG NPV	10,670	1,059,104	1,852,608
Siemens Healthineer NPV	10,904	797,882	816,170
Stabilus S.A. EUR	37,638	1,873,434	2,762,865
Symrise AG	3,088	410,188	457,571
Vantage Towers AG NPV	165,981	5,703,897	6,077,866
Vitesco Technologi NPV	1,549	114,202	76,098
Volkswagen AG Non	89,540	19,436,051	18,071,883
Vonovia SE NPV	132,713	6,042,141	7,319,680
Westwing Group SE	102,705	5,560,017	2,585,867
Zalando SE NPV	2,438	289,081	197,235
Greece			
Jumbo SA EUR	105,149	1,604,452	1,506,651

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Hong Kong			
1St Pacific Co Usd	10,026,000	7,600,196	3,690,805
AIA Group Ltd NPV	1,746,700	14,987,642	17,609,715
ASM Pacific Tech Hkd	242,565	2,630,662	2,621,256
Ck Asset Holdings Ltd	31,000	160,199	195,432
Ck Hutchison Hldgs	2,423,500	25,072,252	15,635,885
Esr Cayman Limited Usd	760,200	1,968,573	2,569,330
Galaxy Entertainme NPV	140,220	795,934	726,612
Henderson Land Development	230,186	1,184,565	980,231
Hong Kong & China Gas	4,918,000	7,102,573	7,658,058
Hongkong Land Hld	482,300	2,343,552	2,507,960
Jardine Matheson Hldgs Usd	96,000	6,115,437	5,280,960
Johnson Elec Hldgs Hkd	531,221	1,247,681	1,125,633
Link Real Estate Investment	129,100	1,255,801	1,136,785
Melco Resorts & Entertainment Limited	32,633	486,076	332,204
Mtr Corp	402,267	2,393,862	2,159,341
Sands China Ltd	170,000	344,458	395,983
Sun Hung Kai Prop NPV	78,500	1,320,042	952,516
Swire Properties Ltd	17,800	54,287	44,612
Techtronic Industr NPV	378,400	3,271,608	7,532,763
Value Partners GP Hkd	3,078,000	2,193,231	1,535,782
Vtech Holdings Ltd	345,200	3,524,010	2,703,136
Wh Group Limited	3,784,040	3,020,990	2,373,428
Hungary			
Mol Hungarian Oil	970,154	7,562,197	7,543,344
Richter Gedeon Che	115,753	2,432,617	3,116,165
India			
Aavas Financiers	106,311	3,390,716	3,741,339
Adani Port AND Special Economic Zon Limited	755,741	6,893,121	7,424,670
ADR HDFC Bk Ltd	5,746	399,176	373,892
ADR HDFC Bk Ltd ADR	159,858	7,765,211	10,401,960
ADR Icici Bk Ltd	616,030	4,379,272	12,191,234
Affle (India) Ltd	115,845	1,700,478	1,757,023
Apollo Hospitals Enterprise	29,792	2,249,179	2,009,254
Au Small Finance	444,432	5,901,882	6,196,943
Bharat Petrol Corp	528,316	3,055,967	2,739,458
Colgate-Palm (Ind) Inr	152,820	3,223,092	3,045,272
Crompton Greaves	367,530	2,100,151	2,162,838
Dr Lalpathlabs	68,115	2,214,762	3,502,392
Genpact Limited Com	732,157	33,451,202	38,862,894
Glenmark Pharm	346,661	3,174,027	2,464,869
Havells India Com	140,963	2,247,060	2,649,137
HCL Technologies	310,893	2,344,572	5,516,854
HDFC Bank Ltd	564,949	8,990,582	11,243,401
Hero Motocorp Ltd	26,893	1,022,108	890,734
Hindustan Aeronaut	165,264	3,261,502	2,691,533
Hindustan Petrol	538,601	2,159,176	2,118,230

International Securities			
Asset Description	Shares	Cost	Fair Value
Housing Devel Fin	156,682	3,393,832	5,451,626
Indiamart Intermes	21,945	2,486,394	1,911,931
Indian Energy Exchange Ltd	1,009,239	2,103,267	3,432,211
Indian Oil Corp	2,150,043	3,071,385	3,224,964
Info Edge	82,352	4,971,670	6,178,091
Infosys Limited	69,485	652,975	1,764,568
Infosys Limited ADR	70,239	715,803	1,777,749
Interglobe Aviatio	135,235	3,180,041	3,670,424
Jindal Steel & Pwr	571,384	3,168,465	2,899,747
Motherson Sumi Sys	2,687,566	4,948,590	8,073,293
Pidilite Industrie	68,455	1,074,609	2,267,969
Rec Ltd	524,039	786,313	943,241
Reliance Inds	801,739	19,412,938	25,541,422
Tata Steel Ltd	303,416	2,568,652	4,536,608
Voltas Ltd	117,989	1,596,350	1,935,092
Indonesia			
Ace Hardware	27,824,700	3,091,787	2,498,903
ADR Perusahaan Perseroan Persero P T Telekomunikasi Indonesia	55,953	1,041,899	1,622,077
Bank Mandiri	8,688,774	4,191,452	4,282,662
Bank Rakyat Indonesia Perser	16,436,742	3,303,439	4,739,871
Bk Central Asia	27,693,000	8,916,505	14,184,101
Pt XI Axiata	8,111,600	1,549,550	1,804,159
Telkom Indonesia (Persero)	9,040,593	2,590,401	2,562,638
Utd Tractors	147,800	269,427	229,698
Ireland			
ADR Ryanair Hldgs PLC	83,042	8,937,978	8,497,688
Anglo Irish Bank Corp EUR	119,267	287,436	-
Flutter Entertainment PLC	4,941	1,041,119	787,019
Flutter Entertainment PLC	91,950	7,863,720	14,534,612
Icon PLC Com	226,093	15,803,576	70,021,002
Kingspan Group	85,070	3,600,186	10,157,870
Israel			
ADR Nice Ltd	12,662	3,035,156	3,844,183
Audiocodes Ltd	105,881	3,181,199	3,678,306
Bank Hapoalim B.M.	41,870	358,799	431,830
Bk Leumi Le Israel	147,864	1,194,181	1,589,144
Check Pt Software Technologies	38,002	4,477,094	4,429,513
Check Pt Software Technologies Ordils	102,277	10,955,879	11,921,407
Check Pt Software Technologies Ordils.01	56,565	6,675,202	6,593,216
Cognyte Software Ltd Com	308,885	5,945,842	4,840,228
Cyber-Ark Software Ltd Com	70,678	10,061,038	12,247,084
Fiverr International Ltd Com	161,673	28,359,700	18,382,220
I.D.I. Insurance Ils	42,781	2,110,963	1,560,096
Inmode Ltd Com Ils	187,456	6,466,912	13,230,644
Israel Discount Bk	13,676	67,555	92,011

International Securities			
Asset Description	Shares	Cost	Fair Value
Max Stock Ltd	458,400	1,607,822	1,634,828
Mizrahi Tefahot Bank Ltd	24,802	795,698	956,252
Neogames	46,701	1,958,018	1,297,354
Nice Ltd	295	66,769	90,204
Rada Electronic Com Ils	201,500	2,377,562	1,898,130
Tower Semiconductor Ltd	249,892	5,914,313	9,915,715
Walkme Ltd	82,885	2,205,577	1,627,033
Wix.Com Ltd Com Ils	28,018	4,936,682	4,420,960
Italy			
A2A SPA EUR	7,417,773	11,764,979	14,509,047
ADR ENI SPA	49,800	740,535	1,376,970
Amplifon EUR	130,114	3,010,685	7,020,970
Ariston Hldg NV EUR	230,468	2,660,773	2,657,575
Assic Generali SPA NPV	275,627	5,517,349	5,839,444
Atlantia S.P.A	197,938	3,766,365	3,929,035
Azimut Hldg S.P.A NPV	574,191	8,683,212	16,115,302
Brunello Cucinelli EUR	106,620	3,763,508	7,359,770
Buzzi Unicem SPA NPV	340,601	8,144,029	7,349,615
Carel Industries S NPV	102,916	2,187,921	3,113,160
CNH Industrial NV Com EUR	229,712	2,498,114	4,459,171
Davide Campari Mil EUR	25,387	369,173	371,125
Enel SPA EUR	2,668,892	16,639,875	21,385,063
ENI SPA EUR	2,894,063	42,133,731	40,217,594
Exor NV EUR	109,347	10,195,092	9,818,630
Hera EUR	547,700	1,973,117	2,280,234
Infrastrutture Wireless Italia SPA	164,593	1,884,440	1,999,031
Interpump Group EUR	68,658	1,121,964	5,032,120
Intesa Sanpaolo NPV	3,527,504	9,003,286	9,122,101
Iren SPA EUR	436,614	1,278,531	1,317,757
Italgas SPA NPV	167,260	1,083,369	1,151,139
Leonardo SPA EUR	1,116,917	7,710,683	8,001,996
Marr SPA EUR	96,820	1,582,666	2,080,960
Moncler SPA NPV	43,301	1,764,374	3,152,467
Nexi SPA NPV	29,726	543,011	472,924
Poste Italiane SPA NPV	115,130	992,653	1,510,884
Prysmian SPA EUR	432,487	11,197,427	16,284,302
Saipem SPA NPV	79,164	241,758	166,097
Sanlorenzo SPA Com	114,419	2,093,778	4,931,446
Snam NPV	2,245,595	12,657,298	13,534,562
Stellantis N.V Com EUR	191,493	3,184,737	3,631,899
Stellantis N.V Com EUR	571,536	7,370,203	10,845,079
Technogym SPA	414,169	3,227,746	3,982,246
Telecom Italia SPA Di Risp NPV	19,462,556	15,391,852	9,247,093
Tenaris S.A.	232,977	2,739,317	2,440,111
Unicredit SPA NPV	39,239	395,409	604,368

International Securities			
Asset Description	Shares	Cost	Fair Value
Japan			
Acom Co NPV	222,000	1,060,779	638,114
ADR Honda Mtr Ltd ADR Representing 1 Ordshs	570,000	18,446,338	16,216,500
ADR Sony Group Corporation	7,575	777,120	957,480
ADR Toyota Mtr Corp Sponsored ADR	3,225	492,885	597,592
Advantest Corp NPV	25,100	2,222,025	2,375,841
Aeon Financial Service Co Ltd NPV	111,500	1,060,637	1,202,579
AGC Inc NPV	36,200	1,182,203	1,725,830
Anicom Holdings NPV	245,600	1,444,491	1,768,073
Asahi Intecc Co Lt NPV	122,100	1,877,546	2,620,026
Asics Corp NPV	172,100	2,815,910	3,810,994
Astellas Pharma NPV	671,600	10,219,277	10,909,017
Bandai Namco Holdings Inc	24,000	1,980,446	1,874,482
Base Inc NPV	387,200	4,526,554	2,071,254
Baycurrent Consult NPV	17,600	4,477,377	6,801,268
Benefit One Inc NPV	320,700	5,468,581	13,743,689
Benesse Holdings Inc NPV	48,800	1,289,018	957,311
Bengo	58,400	5,979,771	3,088,498
Bridgestone Corp NPV	33,000	1,028,020	1,418,236
Brother Industries NPV	236,390	3,983,211	4,538,737
Bunka Shutter Co NPV	147,300	1,249,061	1,373,802
Canon Inc NPV	375,200	8,914,272	9,126,266
Cyberagent Inc	797,200	7,318,373	13,250,322
Dai Nippon Printng NPV	192,000	4,660,935	4,823,551
Dai-Ichi Life Hold NPV	42,700	780,596	862,306
Daikin Industries NPV	89,060	10,799,881	20,177,807
Daito Trust Const NPV	3,800	352,656	434,597
Daiwa House Inds NPV	47,473	1,095,595	1,363,733
Daiwa Secs Group Inc	186,500	1,000,208	1,050,606
Denso Corp NPV	274,550	9,464,317	22,718,831
Disco Corporation NPV	14,600	4,209,617	4,456,515
Dowa Holdings Co Ltd	28,600	924,943	1,200,825
En Japan Inc NPV	46,600	1,793,785	1,315,184
Eneos Holdings Inc	748,300	2,758,106	2,796,175
Fanuc Corp NPV	2,400	626,912	508,115
Ferrotec Holdings NPV	10,900	359,357	400,864
Food & Life Compan NPV	221,400	4,357,160	8,363,423
Fuji Oil Holdings NPV	121,500	2,506,629	2,447,831
Fujifilm Holdings Corp NPV	362,800	16,618,212	26,861,472
Fujikura NPV	498,800	3,220,896	2,447,328
Fujitsu NPV	36,900	5,967,910	6,322,235
Glory Ltd NPV	93,300	2,001,935	1,773,555
Gmo Payment Gatewa NPV	96,500	7,873,010	12,025,314
H.U. Group Holdings Inc	107,400	3,219,633	2,723,355
Harmonic Drive Sys NPV	104,500	4,282,786	4,410,317
Henнге K K NPV	81,000	3,344,476	1,363,189

International Securities			
Asset Description	Shares	Cost	Fair Value
Hitachi Metals NPV	181,000	2,963,016	3,349,494
Hitachi NPV	298,880	9,758,365	16,169,705
Honda Motor Co NPV	1,012,200	30,255,365	28,391,351
Hoshizaki Corp	16,074	1,240,744	1,207,417
Hosokawa Micron Co NPV	48,000	1,126,467	1,421,389
Hoya Corp NPV	132,200	9,320,882	19,642,586
Idec Corporation NPV	95,400	2,222,193	2,308,886
Idemitsu Kosan Co NPV	352,400	9,371,291	8,987,875
IDOM Inc NPV	344,100	2,136,663	2,160,430
Iida Group Ltd	89,200	1,841,630	2,072,851
Inpex Corporation NPV	414,400	3,146,952	3,605,825
Isuzu Motors NPV	2,000	18,834	24,853
Itochu Corp NPV	94,900	2,887,678	2,899,207
Japan Airlines Co NPV	8,500	158,595	162,095
Japan Elevator	234,600	5,069,774	4,376,022
Japan Exchange Group Inc NPV	132,500	3,091,776	2,897,269
Japan Post Hold Co NPV	448,600	3,838,036	3,493,591
Japan Post Insuran NPV	9,300	178,138	149,407
JFE Holdings Inc NPV	210,600	3,300,170	2,682,907
Jins Holdings Inc NPV	79,300	5,484,331	4,827,346
JSR Corp NPV	8,100	238,349	307,737
Kakaku.Com. Inc NPV	450,300	12,125,314	12,004,872
Kansai Electric Power Co NPV	1,054,800	11,213,233	9,837,655
Kansai Paint Co NPV	117,200	2,762,967	2,544,397
KDDI Corp NPV	249,270	7,162,705	7,277,545
Keyence Corp NPV	43,110	14,213,765	27,059,101
Kintetsu World Exp NPV	79,100	1,326,978	2,053,832
Kobayashi Pharmaceuticals NPV	9,600	1,144,471	753,628
Kobe Bussan Co Ltd NPV	34,700	1,068,843	1,342,438
Konami Holdings Co NPV	6,100	238,979	292,406
Kose Corporation NPV	6,950	1,108,042	787,612
Kyocera Corp NPV	301,400	18,793,519	18,810,836
Lasertec Corp NPV	5,000	1,264,977	1,532,283
M3 Inc NPV	341,100	17,120,468	17,159,414
Makita Corp NPV	59,700	2,225,876	2,531,502
Marubeni Corp NPV	696,900	5,230,174	6,775,038
Mazda Motor Corp NPV	201,800	1,190,709	1,550,892
Medipal Holdings Corp	161,500	3,070,233	3,022,296
Meiji Holdings Co NPV	17,600	1,222,885	1,048,465
Meitec Corporation NPV	65,200	1,797,955	3,833,129
Misumi Group Inc NPV	131,630	3,820,184	5,395,281
Mitsubishi Elec Cp NPV	1,401,800	17,918,690	17,754,551
Mitsubishi Gas Chm NPV	2,900	29,880	49,057
Mitsubishi Hvy Ind NPV	5,800	183,161	133,926
Mitsubishi UFJ Fin NPV	2,083,600	14,474,811	11,306,862
Mitsui & Co Ltd NPV	215,700	4,735,631	5,101,463

International Securities			
Asset Description	Shares	Cost	Fair Value
Mitsui Chemicals NPV	25,500	571,371	684,252
Miura Co Ltd NPV	6,700	233,662	230,402
Monotaro Co.Ltd NPV	1,118,100	17,223,560	20,127,839
Morinaga & Co NPV	25,600	949,717	835,882
Morita Holdings Corp NPV	30,100	529,639	341,894
Ms & Ad Ins GP Hldgs NPV	113,400	3,399,330	3,494,912
MS&AD Ins GP Hldgs NPV	587,400	17,130,209	18,103,275
Murata Manufacturing Co. NPV	193,400	16,829,135	15,378,957
Nexon Co Ltd NPV	42,800	690,930	826,601
Ngk Insulators Ltd NPV	10,000	183,634	168,816
Nichiha Corp NPV	115,300	3,150,280	3,058,847
Nidec Corporation NPV	5,700	690,402	669,220
Nihon M & A Center Holdings Inc	182,900	1,821,388	4,480,577
Nihon M&A Center Holdings Inc	47,400	1,523,471	1,161,178
Nihon Parkerizing NPV	114,100	1,487,743	1,114,693
Nintendo Co Ltd NPV	4,121	2,087,807	1,919,948
Nippon Prologis RE REIT	64	216,999	226,199
Nippon Sanso Holdings Corp	551,500	11,370,873	12,035,252
Nippon Steel Corp	241,400	2,070,298	3,937,909
Nippon Telegraph & Telephone Corp NPV	926,800	22,090,490	25,352,091
Nippon Yusen Kabushiki Kaisha NPV	78,000	1,133,967	5,933,568
Nissan Motor Co Ltd	1,921,500	10,480,086	9,274,193
Nissei Asb Machine NPV	66,800	2,125,255	1,838,878
Nitori Holdings NPV	5,042	1,026,689	754,187
Nomura Holdings NPV	371,700	1,826,900	1,619,399
Nomura Research Institute NPV	50,200	2,158,288	2,151,335
Nomura RI Est Inc NPV	126,000	2,263,407	2,896,288
NTT Data Corp NPV	137,300	2,289,606	2,940,227
Obic Co Ltd NPV	11,800	2,096,079	2,213,365
Olympus Corp NPV	829,600	16,351,705	19,087,536
Omron Corp NPV	132,390	8,895,116	13,175,193
Ono Pharmaceutical NPV	62,500	1,546,542	1,550,085
Orix Corp NPV	178,500	3,367,199	3,638,824
Otsuka Holdings Co Ltd	102,200	4,229,630	3,699,985
Panasonic Corp	315,700	3,359,118	3,468,026
Persol Holdings Co NPV	114,200	1,811,978	3,312,301
Plaid Inc NPV	99,400	2,392,862	1,842,899
Pola Orbis Hldg In NPV	54,081	960,061	900,293
Qol Holdings Co Ltd	179,000	2,411,860	2,176,197
Rakus Co Ltd NPV	332,800	6,761,926	8,959,055
Recruit Hldgs Co L NPV	58,530	2,802,365	3,543,669
Renesas Electronics Corporation NPV	30,800	193,959	380,604
Resona Holdings NPV	306,700	1,279,472	1,191,590
Ricoh Co Ltd NPV	273,800	2,910,010	2,546,479
Rohm Co Ltd NPV	5,400	535,374	490,973
Screen Holdings Co Ltd NPV	74,800	7,477,532	8,035,048

International Securities			
Asset Description	Shares	Cost	Fair Value
Secom Co NPV	105,900	6,050,158	7,344,166
Seiko Epson Corp NPV	85,200	1,337,639	1,532,276
Sekisui House NPV	33,400	659,275	716,118
Seven & I Holdings NPV	4,200	179,364	184,405
Sg Holdings Co Ltd NPV	88,600	2,190,813	2,071,988
Shift Inc NPV	45,700	6,209,974	9,468,994
Shima Seiki Mfg NPV	145,000	2,629,283	2,486,866
Shimano Inc NPV	6,700	1,551,707	1,783,874
Shin-Etsu Chemical NPV	37,100	5,407,316	6,417,715
Shionogi & Co Ltd NPV	17,140	999,120	1,209,348
SMC Corp NPV	17,900	7,136,366	12,060,796
Sms Co Ltd NPV	246,600	8,236,934	9,700,821
Softbank Group Corp	16,350	1,619,645	771,533
Sompo Holdings Inc	184,600	7,585,404	7,789,253
Sony Group Corpora NPV	136,100	10,520,523	17,107,790
Square Enix Holdings Co Ltd NPV	22,000	635,477	1,127,176
Subaru Corporation NPV	151,300	3,070,226	2,702,654
Sumco Corporation NPV	5,000	123,901	101,993
Sumitomo Chemical Co. Ltd NPV	571,400	3,172,905	2,689,408
Sumitomo Corp NPV	405,500	5,910,149	5,988,040
Sumitomo Dainippon Pharma Co Ltd NPV	113,800	1,898,311	1,309,409
Sumitomo Mitsui Trust Holdings Inc	390,900	16,489,710	13,045,276
T & D Holdings Inc NPV	203,200	2,670,574	2,597,459
Taiheiyo Cement NPV	15,000	349,010	296,079
Taisho Holdin	142,500	10,141,094	6,546,177
Takeda Pharmaceutical Co NPV	1,621,792	60,398,947	44,180,118
TDK Corp NPV	8,775	424,435	342,145
Technopro Hldgs In NPV	499,500	9,561,017	15,138,335
Teijin Ltd NPV	202,100	3,098,485	2,483,362
TIS Inc	149,900	1,337,214	4,458,404
Toho Co Ltd NPV	19,300	922,987	825,431
Tokio Marine Holdings Inc NPV	387,900	14,362,341	21,531,473
Tokyo Electron NPV	25,150	5,784,965	14,475,637
Tokyo Gas Co Ltd NPV	152,700	3,105,037	2,734,292
Topcon Corporation NPV	129,800	1,545,766	1,869,986
Toppan Inc NPV	203,900	3,523,587	3,817,536
Toshiba Corp NPV	62,400	2,583,107	2,563,085
Tosoh Corp NPV	10,600	182,948	157,037
Toto Ltd NPV	10,700	649,830	491,537
Toyota Motor Corp NPV	19,500	295,806	356,539
Toyota Tsusho Corp NPV	60,200	2,511,595	2,770,700
Trend Micro Inc NPV	27,000	1,615,964	1,498,242
Tsubakimoto Chain NPV	44,600	1,356,220	1,223,881
Tsumura & Co NPV	138,700	3,842,738	3,944,618
Unicharm Corp NPV	7,300	348,461	316,901
USS Co Ltd NPV	71,880	982,408	1,121,067

International Securities			
Asset Description	Shares	Cost	Fair Value
West Japan Railway NPV	342,034	16,837,744	14,286,688
Yamaha Corp NPV	64,600	3,136,231	3,180,774
Yamato Holdings NPV	67,900	1,825,465	1,593,797
Yokogawa Electric NPV	127,200	2,566,368	2,290,937
Zozo Inc	48,340	1,195,847	1,507,018
Korea, Republic Of			
ADR Posco Holdings Inc	35,309	1,773,019	2,058,162
ADR Shinhan Finl Group Co Ltd Sponsored	1,336	49,530	41,296
Amorepacific Group	208	13,150	7,760
Bnk Financial Group Inc	241,862	3,130,273	1,709,056
Coupang Inc	9,993	414,685	293,594
DGB Financial Grou	322,958	3,633,408	2,548,346
Dongbu Insurance Co Ltd	20,637	1,131,727	937,454
Ecoprobm Co.Ltd	5,562	2,425,134	2,343,175
Golfzon Co Ltd	62,546	7,525,676	9,197,090
GS Holdings Corp	72,158	3,126,065	2,373,399
Hana Financial Grp	161,378	4,189,231	5,708,471
Hyosung Tnc Corp	5,819	3,044,963	2,550,325
Hyundai Heavy Industries Holdings Co Ltd	18,940	1,046,289	855,586
Hyundai Marine&Fir	67,406	1,711,900	1,301,340
Hyundai Mobis Krw5000	37,253	7,859,182	7,975,511
Hyundai Steel Co	61,468	1,405,359	2,120,032
Kakao Corp	59,250	1,509,111	5,607,256
KB Financial Group	88,636	3,601,326	4,100,930
Kcc Corp	5,038	640,185	1,334,991
Koh Young Technolo	253,829	4,774,629	5,060,566
Korea Gas	167,829	6,155,816	5,520,180
KT&G Corporation	103,042	8,594,213	6,847,796
Kumho Petro Chem	12,182	703,999	1,701,125
Kyung Dong Navien	25,498	1,406,023	1,177,573
LG Chemical	15,637	5,669,382	3,775,242
LG Hsehd & Hltcre	825	949,782	761,325
Lx Semicon Co Ltd	76,310	3,613,260	10,739,569
Nh Investment AND Securities Co Ltd	298,822	2,371,811	3,142,187
NHN Corporation	72,946	2,933,761	2,761,363
Osstem Implant Co	14,867	1,668,531	1,784,665
Pan Ocean Co Ltd	12,649	90,389	57,566
Partron Co Ltd	256,530	2,627,596	2,870,115
Posco	39,429	10,932,360	9,104,741
Posco Krw5000	19,972	4,735,541	4,611,831
Samsung Biologics	178	134,635	135,213
Samsung Electronic	974,641	38,039,567	64,197,174
Samsung Electronic	92,827	3,286,330	5,559,859
Samsung Electronic Gdr	1,775	717,471	2,673,150
Samsung Electronic Gdr	213	363,554	351,237
Samsung Electronic Pfd	99,851	4,325,248	5,980,560

International Securities			
Asset Description	Shares	Cost	Fair Value
Samsung Fire & Marine Ins.Co.Ltd	28,349	5,642,158	4,817,243
Samsung Sdi	9,398	1,756,671	5,178,288
Samsung Securities	65,909	2,568,244	2,489,434
Shinhan Fin Group	94,527	3,480,583	2,926,262
SK Hynix Inc	117,899	8,647,976	12,992,445
SK Square Co Ltd	37,196	2,293,208	2,077,657
SK Telecom	57,538	2,524,075	2,802,482
S-Oil Corp	2,838	259,259	204,599
Malaysia			
Mr D.I.Y. Group	2,588,000	2,307,576	2,242,602
Mexico			
ADR Cemex SAB De CV	1,241,445	6,868,753	8,416,997
ADR Controladora Vuela Compania De Aviacion Sponsored ADR	189,571	2,646,081	3,406,591
ADR Fomento Economico Mexicano SAB De CV	93,140	5,392,530	7,237,909
Arca Continental SAB De CV	297,000	1,462,899	1,894,182
Banco Actinver SA CBFi	12,943,642	15,101,788	13,686,802
Coca Coal Femsa SAB De CV	408,331	2,362,252	2,228,711
Gpo Aero Cent Nort	1,092,600	6,747,584	7,341,482
Gpo Aero Pacifico Com	1,114,786	10,035,476	15,370,047
Grupo Aeroportuario Del Sureste S.A.B	11,095	1,783,318	2,287,345
Grupo Financiero Banorte	2,266,815	10,705,965	14,734,021
Netherlands			
ABN Amro Bank N.V.	28,839	321,863	423,589
Accell Group	27,792	638,392	1,517,043
ADR Aegon NV Ny Registry	1,295,000	8,758,854	6,397,300
ADR Asml Hldg NV Ny Reg	1,400	1,237,713	1,114,596
ADR NN Group NV	12,788	169,085	346,811
Adyen NV EUR	8,042	9,736,467	21,139,508
Aegon NV Com	1,189,696	9,102,358	5,943,388
Aercap Holdings N.V. EUR	22,859	1,345,690	1,495,436
Akzo Nobel NV EUR	12,102	1,407,659	1,328,071
ASM Intl NV EUR	12,868	4,303,148	5,688,038
Asml Holding NV EUR	113,671	47,038,111	91,352,759
Asr Nederland NV EUR	19,100	810,067	879,681
BE Semiconductor Industries NV EUR	50,221	2,091,709	4,284,492
Coca-Cola Europacific Partners	67,330	3,212,387	3,765,767
Flow Traders NV EUR	81,365	2,150,082	2,979,411
Heineken NV EUR	102,687	9,503,020	11,544,443
Imcd NV EUR	18,905	1,547,137	4,185,810
Intertrust NV EUR	186,544	3,451,590	4,157,902
Kon Ahold Delhaize EUR	47,860	1,464,767	1,640,140
Koninklijke Dsm NV EUR	13,364	1,688,093	3,009,113
Koninklijke Kpn	2,384,738	7,100,670	7,403,553
Koninklijke Philip EUR	53,539	2,373,251	1,994,883
NN Group N.V. EUR	228,522	10,135,563	12,372,660
Postnl NV EUR	750,659	2,347,136	3,266,917

International Securities			
Asset Description	Shares	Cost	Fair Value
Randstad N.V. EUR	4,861	340,351	331,897
Signify NV EUR	100,473	3,098,005	4,659,437
Wolters Kluwer EUR	313,998	16,128,140	36,993,339
New Zealand			
Auckland Intl NPV	1,654,212	6,931,115	8,720,683
Fisher & Paykel	22,129	523,546	496,334
Norway			
Aker BP Asa	103,407	2,565,323	3,184,893
Aker Solutions Asa	935,926	2,772,804	2,481,425
Autostore Holdings	353,650	1,417,059	1,395,021
Autostore Holdings Usd	507,346	2,016,315	2,001,296
Dnb Asa Nok	576,571	6,901,437	13,207,460
Equinor Asa	158,539	2,297,736	4,241,107
Equinor Asa Nok	67,971	1,195,795	1,818,305
Norsk Hydro Asa	950,326	3,466,615	7,491,995
Norsk Hydro Asa Nok	1,775,216	10,388,501	13,995,103
Orkla Asa	187,613	1,610,297	1,879,896
Photocure Asa Nok	107,654	1,444,040	1,253,764
Sbanken Asa	127,095	955,768	1,350,465
Telenor Asa	65,359	1,335,950	1,027,268
Tgs Asa	157,217	2,328,546	1,507,934
Tomra Systems	85,328	2,647,405	6,105,708
Tomra Systems Asa	86,001	2,720,125	6,153,865
Yara International	66,919	2,340,927	3,376,950
Peru			
Credicorp Ltd	45,245	5,706,973	5,523,057
Southn Copper Corp	12,976	777,642	800,749
Poland			
Allegro.Eu SA Pln	195,745	4,007,122	1,887,319
Pge Polska Grupa Pln	406,924	772,602	813,969
Pkn Orlen SA Pln	56,741	1,077,464	1,046,578
Pol.Gorn.Naft.I Ga Pln	630,066	976,563	984,869
Portugal			
Edp Renovaveis SA EUR	171,028	3,525,073	4,259,398
Edp Renovaveis SA Eur5	142,241	1,904,755	3,542,467
Galp Energia Sgps EUR	1,087,547	12,482,275	10,537,183
Jeronimo Martins EUR	164,981	3,301,478	3,771,090
Russian Federation			
ADR PJSC Lukoil	35,613	2,712,548	3,198,047
ADR PJSC Lukoil Sponsored ADR	21,812	1,696,213	1,958,718
ADR Sberbank Russia Sponsored	124,272	1,415,300	1,957,284
ADR Surgutneftegas PJSC	625,610	3,956,670	3,290,709
Gazprom PJSC Spon ADR	656,551	4,072,998	6,066,531
MMC Norilsk Nickel ADR	57,795	1,035,705	1,787,599
Oil Co Lukoilpjsc ADR	29,942	1,821,608	2,679,809
Polymetal Intlplc Shs	97,136	2,179,385	1,725,486

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Sberbank Of Russia Spon ADR	394,927	4,871,674	6,338,578
Surgutneftegas PJS Rub	11,628,913	6,153,309	5,965,910
Vtb Bank Public Joint Stock Company Gdr	718,865	769,095	905,770
Yandex N.V.	78,714	2,883,648	4,762,197
Singapore			
ADR Sea Ltd	1,555	336,895	347,869
ADR Sea Ltd ADR	755,337	37,610,302	168,976,440
DBS Group Hldgs NPV	510,340	7,471,236	12,363,390
Singapore Telecommunications	343,200	631,100	590,605
Utd O/S Bank NPV	870,745	13,829,795	17,374,209
South Africa			
ADR Anglo Amern PLC Sponsored	3,240	61,523	66,679
ADR Sasol Ltd	177,326	355,442	2,908,146
Anglo American Platinum Ltd	18,311	1,440,637	2,084,391
Clicks Group Ltd Zar	241,555	3,817,667	4,775,554
Exxaro Resources Zar	124,890	1,295,672	1,196,236
Impala Platinum NPV	226,559	2,944,686	3,193,971
Mr Price Group	76,493	789,935	956,162
Northam Platinum Hldgs Ltd NPV	42,785	242,234	561,620
Sasol Ltd NPV	21,837	338,186	354,372
Vodacom Group Limi Zar	374,151	2,574,100	3,155,903
Woolworths Hldgs NPV	732,991	2,711,466	2,381,761
Spain			
Acerinox SA EUR	219,591	2,998,523	2,843,050
Aena Sme S.A. EUR	126,001	20,356,973	19,888,423
Almirall SA EUR	200,561	3,252,267	2,577,281
Amadeus It Group EUR	416,773	18,955,609	28,266,635
Banco Santander EUR	4,196,977	17,855,418	14,034,427
Caixabank SA EUR	858,233	2,716,147	2,356,022
Cellnex Telecom SA EUR	233,321	12,596,195	13,579,726
Constr Y Aux Ferro EUR	40,729	1,967,356	1,695,203
Ferrovial SA EUR	165,142	3,981,225	5,175,754
Grifols SA	710,064	15,915,573	13,626,307
Grifols SA	1,168,445	19,651,414	13,433,721
Iberdrola SA EUR	108,100	980,130	1,279,715
Indra Sistemas SA EUR	220,669	2,763,673	2,388,995
Mapfre EUR	1,008,124	1,792,969	2,069,895
Red Electrica Corp EUR	93,046	1,747,367	2,013,072
Repsol SA EUR	890,716	11,196,378	10,570,858
Telefonica SA EUR	483,007	2,079,226	2,115,810
Sweden			
Addtech Ab	395,975	3,795,191	9,446,876
Addtech Ab Ser'B'Npv	106,458	1,386,701	2,539,796
Alfa Laval Ab NPV	53,510	2,108,684	2,153,674
Arjo Ab	634,379	3,941,107	7,763,459
Assa Abloy	55,727	1,714,708	1,700,028
Atlas Copco Ab	9,120	547,838	630,372

International Securities			
Asset Description	Shares	Cost	Fair Value
Atlas Copco Ab	188,741	5,571,819	11,094,502
Atlas Copco Ab Ser'A'Npv	308,812	10,667,041	21,345,013
Beijer Ref Ab	487,020	4,196,029	10,645,334
Beijer Ref Ab Ser'B'Npv	156,908	1,972,136	3,429,711
Bico Ab	180,312	11,039,589	5,532,527
Biotage Ab NPV	177,585	3,030,121	5,138,949
Boliden Ab NPV	10,350	366,843	400,106
Castellum Ab NPV	66,860	1,693,798	1,800,391
Cloetta Ab Ser'B'Npv	241,859	861,529	699,891
Dometic Group Ab NPV	275,462	2,058,457	3,619,036
Electrolux Profess	246,769	1,836,823	1,710,295
Eqf Ab NPV	121,778	5,594,757	6,631,052
Ericsson	37,000	486,897	402,190
Ericsson	448,654	3,987,605	4,944,988
Evolution Ab NPV	66,592	2,278,881	9,460,134
Fortnox Ab NPV	53,979	3,319,053	3,487,767
Getinge Ab	78,776	3,097,875	3,437,698
Granges Ab NPV	256,609	2,472,021	3,007,142
Hemnet Group Ab NPV	253,861	5,388,255	4,690,927
Hexagon Ab	226,940	2,919,337	3,600,671
Hexagon Ab Ser'B'Npv	854,975	7,018,714	13,565,186
Industrivarden Ab	51,793	1,963,187	1,649,807
Indutrade Ab NPV	170,160	1,672,945	5,209,756
Investment Ab	242,998	4,529,149	9,895,609
Investment Ab Ser'B'Npv	104,471	2,628,298	4,254,373
Investor Ab	318,130	6,284,380	8,002,574
Lagercrantz Group	261,232	2,891,603	3,840,353
Lifco Ab	301,305	2,918,510	9,008,683
Lifco Ab Ser'B'Npv	138,794	1,528,829	4,149,786
Lundin Energy Ab	158,019	4,865,660	5,663,576
Mips	120,330	2,816,802	15,775,798
Nibe Industrier Ab Ser'B'Npv	422,777	1,301,841	6,385,654
Nolato Ab	610,479	5,074,902	7,275,434
Nolato Ab Ser'B'Npv	234,585	1,725,431	2,795,686
Nordea Bank Abp NPV	168,705	1,912,991	2,059,003
Nordea Holding Abp	135,869	1,733,949	1,666,547
Sandvik Ab NPV	148,803	2,730,658	4,151,564
Sdiptech	114,109	5,757,821	5,942,488
Skanska Ab	59,440	1,587,253	1,537,561
Sweco Ab	355,187	4,986,904	6,677,030
Sweco Ab Ser'B'Npv	105,907	1,924,802	1,990,907
Swedbank Ab	304,464	6,032,105	6,123,682
Telia Company Ab NPV	2,908,200	15,839,684	11,372,490
Thule Group Ab NPV	118,809	3,003,173	7,191,121
Vitrolife Ab NPV	219,676	5,883,123	13,587,431
Volvo Ab	172,892	4,523,962	4,003,469

International Securities			
Asset Description	Shares	Cost	Fair Value
Switzerland			
ABB Ltd	388,069	12,561,368	14,864,301
Adecco Group AG	34,811	2,631,687	1,780,379
ADR Novartis AG	531,939	36,623,169	46,528,704
ADR Roche Hldg Ltd Sponsored ADR	480,000	16,981,170	24,811,200
Alcon AG	8,790	614,355	765,785
Ams-Osram AG	17,864	356,606	325,361
Bachem Holding AG	2,743	2,309,957	2,155,505
Bucher Industries	7,790	1,851,613	3,855,885
Credit Suisse AG	1,228,266	18,081,671	11,959,805
Dksh Holding Ltd	35,189	2,044,432	2,908,118
Ems-Chemie Hldg AG	1,471	1,391,162	1,648,347
Galenica AG	38,257	2,229,455	2,878,250
Geberit AG	5,282	4,150,448	4,319,976
Givaudan SA	5,575	13,215,283	29,320,529
Holcim Ltd 2 (Regd)	5,220	301,398	266,457
Julius Baer Gruppe	2,170	130,816	145,707
Kardex Holding AG	24,232	3,710,836	7,978,489
Kuehne & Nagel	1,805	412,421	583,210
Landis & Gyr Group	28,893	1,823,698	1,958,122
Lindt & Spruengli	1,564	5,018,670	21,679,548
Logitech International SA	18,927	275,163	1,561,099
Logitech Intl	16,779	1,644,343	1,415,760
Lonza Group AG	19,960	3,352,909	16,683,901
Montana Aerospace	56,941	2,080,058	2,115,407
Namen-Akt Belimo Holding AG	12,913	4,138,663	8,219,876
Nestle SA	30,832	3,395,952	4,312,386
Novartis AG	511,454	40,750,029	45,063,411
Partners Group Hlg	20,637	15,538,723	34,257,216
Richemont	58,775	5,881,888	8,834,151
Richemont(Cie Fin)	12,831	1,466,022	1,928,558
Richemont(Cie Fin) Dep Rcpt	223,944	3,470,916	3,386,662
Roche Hldgs AG 1 (Br)	29,765	8,163,720	13,354,477
Roche Hldgs AG Genusscheine NPV	101,683	29,339,316	42,307,002
Schindler-Hldg AG	9,778	2,427,204	2,634,582
SGS SA	1,335	4,072,896	4,464,408
Siegfried Hldg AG	7,229	4,335,955	7,057,230
Siegfried Hldg AG 2	5,377	2,847,107	5,249,236
Sig Combibloc Group	132,984	2,339,109	3,715,933
Sika AG	65,601	12,857,884	27,373,649
Sika AG -Ordshr Voting Bo	2,540	730,006	1,059,878
Softwareone Hld AG	240,378	5,246,747	5,213,049
Sonova Holding AG	1,835	473,576	720,587
Straumann Hldg	6,091	5,022,777	12,948,765
Swatch Group	8,184	2,530,146	2,505,994
Swatch Group	234,910	13,852,975	13,780,321
Swiss Life Holdings AG	4,506	2,223,228	2,764,478

International Securities			
Asset Description	Shares	Cost	Fair Value
Swiss RE AG	112,223	8,102,939	11,116,993
Swisscom AG	1,827	1,029,867	1,031,854
Tecan Group AG	43,216	17,074,599	26,347,460
Temenos AG	209,769	30,882,772	29,019,791
UBS Group AG	1,197,608	16,140,423	21,582,312
Vat Group AG	11,255	1,221,002	5,612,986
Zur Rose GP AG	19,856	5,307,187	5,132,073
Zurich Insurance Group AG	1,275	551,685	560,292
Taiwan			
ADR Taiwan Semiconductor Manufacturing Spon	4,300	520,109	517,333
ADR Taiwan Semiconductor Manufacturing Spon Ads	210,763	12,572,780	25,356,897
Airtac Internation	149,849	3,929,803	5,524,487
Ase Technology Holding Co Ltd	3,063,431	6,696,430	11,792,222
Ase Technology Holding Co Ltd	85,034	623,775	664,116
Asia Cement Corp	443,000	797,714	709,325
Asmedia Technology Shs	29,000	1,977,492	1,907,688
Aspeed Technology	55,000	2,348,933	7,086,963
Asustek Computer	381,000	4,657,408	5,177,865
Chicony Electroni	1,526,401	4,135,985	4,540,529
China Airlines	4,259,000	1,235,674	4,240,989
China Dev - Pfd(B)	1,256,476	312,061	435,523
China Dev Fin Hldg	1,376,960	638,351	870,958
Compal Electronic	3,276,000	2,669,867	2,865,479
CTBC Financial Holding Co	6,270,000	4,332,435	5,880,887
Delta Electronic	365,000	2,604,422	3,627,968
Eva Airways	5,599,000	2,530,977	5,656,271
Evergreen Marine	4,083,092	4,027,842	21,030,130
Far Eastern New Century Corp	4,168,000	4,167,593	4,414,009
Formosa Plastic	166,000	587,101	623,992
Fubon Financial HI	2,795,433	4,084,932	7,709,240
Giant Mfg Co	228,000	1,110,432	2,843,098
Globalwafers Co Lt	67,000	649,529	2,150,432
Hon Hai Precision	4,180,880	12,428,067	15,715,890
Inventec Corp	3,632,000	3,286,401	3,275,324
Johnson Health Tec	629,000	2,045,766	1,279,962
Kindom Development	2,984,476	2,796,896	4,072,143
King Yuan Electron	2,188,000	2,130,694	3,542,936
Lite-On Technology	968,000	2,045,587	2,232,204
Mediatek Inc	488,000	8,638,117	20,989,627
Merida Industry	279,000	1,373,082	3,302,581
Micro-Star Intl	167,000	1,062,806	968,790
Momo Com Inc	107,500	4,359,132	6,313,930
Nan Pao Resins Che	299,914	1,594,370	1,539,299
Nan Ya Plastic	1,387,000	4,161,802	4,281,266
Nien Made Enterpri	155,000	1,452,193	2,310,966
Novatek Microelectronics Corp	280,000	2,701,281	5,454,874
Phison Electronics	207,000	2,497,964	3,830,701

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Pou Chen	5,720,000	6,441,151	6,853,580
Powertech Technolo	735,000	2,129,102	2,595,493
Primax Electronics	825,000	1,778,277	1,690,733
Realtek Semicond	710,215	6,895,056	14,888,665
Shin Zu Shing Co	354,000	1,524,670	1,236,000
Silergy Corp	15,000	588,329	2,724,365
Sitronix Technolog	474,185	2,477,726	5,484,483
Taiwan Semicon Man	2,465,000	23,610,176	54,793,617
Topkey Corporation Shs	244,000	1,417,992	1,322,876
Tripod Technology	677,000	2,025,011	3,046,463
Utd Micro Elect	624,000	320,948	1,466,006
Voltronic Power Te	116,552	2,813,268	6,508,578
Yangming Marine	64,000	278,932	279,900
Thailand			
Airports Of Thb	6,237,800	11,017,861	11,390,684
Bangkok Bank	1,284,800	4,284,063	4,673,049
Carabao Group Pub Company Ltd	357,800	1,395,536	1,279,961
Hana Microelectrnc	1,788,500	2,003,793	4,738,280
PTT Explortn & Prd	752,000	2,741,062	2,656,369
Supalai Public Co	4,669,892	3,179,620	3,173,374
Turkey			
Aksigorta	1,844,056	1,821,516	1,471,940
Coca Cola Icecek	178,025	1,316,678	1,187,079
Eregli Demir Celik Try	160,199	377,947	339,705
Ford Otomotiv San	167,061	1,422,184	2,995,329
Ford Otomotiv San Try	160	3,045	2,869
KOC Hldg	969,484	2,715,397	2,071,873
Tupras(T Petr Raf)	681,606	9,118,500	7,924,845
Turkcell Iletisim Try1	2,633,285	5,168,563	3,660,494
United Arab Emirates			
Aldar Properties	2,699,811	1,271,715	2,932,780
3I Group	500,307	6,167,236	9,819,016
888 Holdings	726,185	2,500,910	2,960,580
Abcam	735,166	12,341,566	17,256,272
Abrdn PLC	72,645	295,475	237,031
Admiral Group	38,001	1,146,520	1,624,922
ADR Brit Amern Tob PLC	35,891	1,378,216	1,342,682
ADR Glaxosmithkline PLC	58,358	2,303,276	2,573,588
ADR Glaxosmithkline PLC Sponsored ADR	1,290,000	48,948,766	56,889,000
ADR Micro Focus Intlplc Ads	410,054	8,519,434	2,284,001
ADR Rio Tinto PLC	119,790	6,801,938	8,018,743
ADR Rio Tinto PLC Sponsored ADR	148,956	10,153,869	9,971,115
Aj Bell PLC	2,047,893	11,924,330	10,523,679
Anglo American	28,790	1,285,865	1,176,078
Anglo American Usd	142,508	5,817,479	5,821,482
Ashtead Group	460,678	16,821,930	37,076,022
Assocd Brit Foods	28,300	845,675	769,685

International Securities			
Asset Description	Shares	Cost	Fair Value
Astrazeneca	17,097	1,985,324	2,009,567
Auto Trader Group	177,390	1,056,751	1,777,968
Aveva Group	124,415	4,620,253	5,736,214
B & M European Value	58,917	442,867	505,933
BAE Systems	2,847,443	20,355,689	21,204,244
Barclays PLC	10,110,583	22,953,173	25,608,304
Beazley PLC (Uk)	636,750	3,471,951	4,021,586
Berkeley GP Hldgs	17,435	970,668	1,127,608
BHP Mandatory Exchang BHP	64,772	3,528,152	3,871,422
Big Yellow Group	122,740	1,590,640	2,837,806
BP	6,120,173	34,099,313	27,396,695
Burford Cap Di	230,666	2,576,885	2,408,801
Ceres Power Hldgs	135,796	2,118,493	1,832,852
Coats Group PLC	1,312,754	1,223,377	1,230,417
Compass Group	672,922	12,555,187	15,047,862
Computacenter	15,500	511,047	610,925
Croda Intl	85,950	6,332,239	11,781,197
CVS Group PLC	208,650	6,494,698	6,330,375
Diageo	344,948	9,009,889	18,856,792
Diageo PLC	253,692	5,598,277	13,868,227
Diploma	167,379	3,699,344	7,649,078
Direct Line Insurance PLC	37,814	172,499	142,896
Dotdigital Group PLC GBP	1,006,699	2,877,825	2,697,050
Drax Group	483,119	2,276,507	3,958,882
Easyjet	24,428	215,187	183,961
Entain PLC EUR	664,686	6,607,049	15,151,780
Evraz PLC	330,113	2,295,666	2,689,883
Experian	285,033	7,530,437	14,021,807
Ferguson PLC	59,777	4,618,522	10,610,459
Glaxosmithkline	2,022,108	42,464,373	44,002,274
Greggs	91,758	1,184,864	4,147,278
Halma	221,722	3,823,298	9,609,964
HSBC Hldgs	67,121	373,894	407,877
Ibstock PLC	886,436	2,858,955	2,446,891
Ideagen	823,569	3,375,160	3,067,579
IG Group Hldgs	253,384	3,109,429	2,790,183
Imperial Brands PLC GBP	847,148	21,230,651	18,548,040
Inchcape	297,568	2,599,038	3,665,658
Integrafin Holding	824,531	6,236,476	6,259,586
Intermed Cap Grp	176,759	1,949,882	5,252,683
Intertek Group	53,168	2,904,538	4,054,355
Johnson Matthey	24,174	760,887	669,911
Kingfisher	4,518,057	17,153,552	20,702,210
Legal & General GP	549,530	2,042,843	2,214,325
Lloyds Banking GP	27,195,223	21,427,544	17,606,926
London Stock Exchange Group	109,852	8,198,027	10,311,081

International Securities			
Asset Description	Shares	Cost	Fair Value
Man Group PLC (N)	2,100,529	3,996,959	6,469,670
Marks & Spencer Group	3,971,657	14,064,753	12,447,958
Mondi PLC GBP	162,565	3,594,930	4,020,600
Moonpig Group PLC	165,495	999,755	840,580
National Grid	1,469,221	17,388,293	21,089,877
Natwest Group PLC	148,586	339,730	454,226
Network Intl Hldgs	1,000,692	5,519,088	3,960,442
Ocado Group PLC	796,917	20,926,429	18,112,069
Oxford Instruments	88,970	1,377,035	3,169,293
Pagegroup PLC	650,316	4,865,087	5,579,998
Pearson	17,221	160,656	143,029
Pennon Group	562,928	10,909,327	8,897,889
Persimmon	23,380	914,927	904,411
Prudential GBP	65,378	773,784	1,128,586
Rathbones Group	115,051	2,765,159	3,091,684
Reckitt	63,409	4,949,480	5,446,784
Relx PLC	742,660	9,792,425	24,161,620
Relx PLC	407,744	9,119,244	13,224,340
Renishaw	72,253	3,226,826	4,677,855
Rentokil Initial	881,057	4,040,567	6,969,151
Rio Tinto	23,540	1,305,624	1,559,753
Rotork	1,818,943	8,284,021	8,800,220
Royal Mail PLC	1,294,824	5,852,392	8,874,099
S4 Capital PLC	68,806	485,954	590,852
Safestore Hldgs	790,614	7,492,520	15,088,237
Sage Group GBP	107,080	949,659	1,236,564
Sainsbury	2,802,811	10,289,524	10,470,106
Segro PLC	539,371	3,880,042	10,494,367
Shell PLC	691,522	14,538,726	15,190,299
Shell PLC	232,710	4,197,273	5,113,709
Shellplc	23,920	508,685	525,438
Shellplc	1,410,711	36,335,382	30,978,275
Shellplc	119,879	1,444,387	2,634,293
Smith & Nephew	19,500	426,677	341,636
Softcat PLC	430,010	7,442,667	10,506,985
Spirax-Sarco Engineering	40,056	3,049,409	8,707,744
Spirent Comms	1,091,168	2,883,813	4,082,050
SSE PLC	1,069,889	19,063,095	23,895,845
Standard Chartered PLC	73,601	505,734	447,005
Taylor Wimpey	154,734	356,765	367,812
Tesco	8,458,837	34,902,088	33,214,054
Trainline PLC	906,714	4,961,778	3,426,396
Tritax Big Box REIT PLC Ord	546,970	1,484,387	1,844,701
Trustpilot Group	467,351	2,093,021	2,072,454
Trustpilot Group P	1,199,151	5,779,995	5,317,599
Unilever PLC	40,187	1,898,091	2,147,586



International Securities			
Asset Description	Shares	Cost	Fair Value
Unilever PLC Ord	180,264	9,482,974	9,646,098
Watches Of Switzer	233,079	1,012,492	4,482,853
Whitbread	21,572	934,337	875,085
WPP PLC	1,899,926	29,412,221	28,808,709
Royal Dutch Shell 'A'Shs	146,107	2,234,758	2,591,979
Royal Dutch Shell 'A'Shs	1,384,195	33,406,028	24,750,736
Royal Dutch Shell 'B'Ord	414,736	6,762,574	7,139,834
Royal Mail Plc Ord	1,294,824	5,852,392	5,977,154
Safestore HLDGS Ord	861,200	7,441,625	9,182,296
Sage Group	259,487	2,441,973	2,064,388
Sainsbury(J) Ord	3,214,495	11,745,606	9,908,592
Segro Plc Ord	573,816	4,117,676	7,432,764
Smith & Nephew	54,307	1,008,086	1,120,948
Softcat Plc Ord	272,440	2,949,156	5,116,939
Spirax-Sarco Engineering Ord	43,165	3,286,093	6,664,547
Spirent Comms Ord	1,091,168	2,883,813	3,937,751
Sse Plc Ord	816,437	13,580,324	16,740,430
Stock Spirits Group Plc Ord	497,256	1,654,513	1,821,661
Tate & Lyle Ord	279,973	2,573,563	2,580,990
Tesco Ord	8,259,415	28,994,875	26,125,542
Trainline Plc Ord	954,184	5,336,306	6,052,054
Unilever Plc Ord	103,663	5,080,790	6,223,558
Unilever Plc Ord	143,857	7,584,705	8,724,245
United Utilities Group Ord	163,800	2,018,533	2,003,963
Watches Of Switzer Ord	268,900	1,168,098	2,128,247
Weir Group Ord	52,227	1,037,132	1,420,338
Wm Morrison Supermarkets Ord	2,755,670	9,324,566	6,680,532
Wpp Plc Ord	2,406,131	34,108,968	26,312,488
Uruguay			
Dlocal Ltd	48,830	2,211,433	1,742,743
Total International Equities	\$ 882,367,040	\$ 6,092,353,489	\$ 7,667,238,765

International Funds			
Asset Description	Shares	Cost	Fair Value
Emerging Markets Fund Of The Genesis Group Tr Employee - Genesis Category B	959,566	\$ 1,134,663,339	\$ 1,357,488,612
Mfb Nt Collective All Country World	94,921,226	2,015,936,998	2,013,848,731
Mfc Etf I Shares MSCI Eafe	8,491	657,509	668,072
Mfc Ishares Inc MSCI Eurozone Etf	118,111	5,742,888	5,788,620
Mfc Ishares Tr MSCI Eafe Small Cap Etf	51,168	3,473,801	3,739,869
Mfc Vaneck Etf Tr Russia Etf	796,186	20,551,830	21,226,319
Total Int'l Stock Funds	96,854,748	\$3,181,026,365	\$3,402,760,223
Total International	979,221,788	\$9,273,379,854	\$11,069,998,988
Total Equities	1,203,661,316	\$22,681,271,590	\$34,178,517,237

REAL ESTATE

Commingled Funds		
Asset Description	Cost	Fair Value
AEW Core Property Trust (US) Fund	\$ 193,352,547	\$ 272,950,448
Almanac Realty Securities V	5,060,311	85,596
Artemis Mwbe Spruce Program LLC	257,899,511	343,190,186
Barings Core Property Fund Lp	89,134,989	119,227,642
Blackstone Property Partners Europe LP	134,702,849	172,658,792
CBRE US Core Partners LP	179,672,136	282,528,121
CF Security Capitalpreferred Growth LLC	75,000,000	61,777,751
Dune Real Estate Fund II, LP	12,732,679	9,412,963
Franklin Templeton Emerging Manager Realestate Fund Of Funds LP	5,822,622	4,639,964
IMRF Main Non-Core Real Estate Fund	1,143,567,557	1,257,732,055
IMRF Non-Core Real Estate Fund	258,173,994	247,565,547
Invesco Core Real Estate USA	141,909,698	239,614,476
Invesco Real Estate European Fund	64,423,591	59,304,272
JP Morgan Strategic Property Fund	150,000,000	181,851,589
Total Commingled Funds	\$ 2,711,452,484	\$ 3,252,539,402

Directly Owned		
Asset Description	Cost	Fair Value
Buckhead Industrial Properties, Inc	\$ 378,357,855	\$ 891,086,424

Timberland		
Asset Description	Cost	Fair Value
Forest	\$ 17,134,097	\$ 64,257,766

Farm Land		
Asset Description	Cost	Fair Value
Premiere Partners IV / Cozad	\$ 185,633,973	\$ 232,222,223
Total Real Estate	\$ 3,292,578,409	\$ 4,440,105,815

CASH		
Asset Description	Cost	Fair Value
Northern Trust London	\$18,990,300	\$18,990,300
Northern Trust Custom Cash Fund	704,314,010	704,314,010
Total Cash	\$ 723,304,310	\$ 723,304,310

Forex - Purchases		
Asset Description	Cost	Fair Value
Australian Dollar	\$ 37,090,707	\$ 36,629,186
Brazilian Real	300,988,832	302,314,928
British Pound Sterling	182,484,981	180,773,916
Canadian Dollar	121,696,822	121,198,093
Chilean Peso	49,039,188	46,145,499
Chinese Yuan Renminbi	53,782,890	54,451,524
Colombian Peso	47,141,058	44,310,378
Czech Koruna	11,913,058	11,487,315
Danish Krone	12,030,797	12,032,650
Egyptian Pound	26,083,029	26,522,121
Euro	186,671,808	182,541,380
Hong Kong Offshore Chinese Yuan Renminbi	137,055,984	139,104,140
Hong Kong Dollar	27,075,908	27,050,612
Hungarian Forint	60,233,110	56,096,177
Indian Rupee	188,848,457	191,288,355
Indonesian Rupiah	37,618,071	38,404,205
Japanese Yen	410,885,961	397,648,789
Kuwaiti Dinar	527,815	527,474
Malaysian Ringgit	3,534,544	3,594,780
Mexican Peso	195,093,440	194,652,141
New Israeli Shekel	11,080,989	11,168,342
New Taiwan Dollar	100,703,468	100,732,046
New Zealand Dollar	72,480,399	70,291,931
Norwegian Krone	42,532,195	42,100,127
Philippine Peso	44,096,334	43,301,195
Polish Zloty	48,563,133	47,784,028
Russian Ruble	76,757,196	75,928,991
Saudi Riyal	324,199	323,981
Singapore Dollar	11,024,809	11,131,111
South African Rand	58,710,617	56,041,687
South Korean Won	66,939,867	65,877,037
Swedish Krona	28,060,512	27,511,638
Swiss Franc	103,335,312	104,144,491
Thai Baht	7,948,629	7,989,362
Turkish Lira	10,154,295	9,174,381
United Arab Emirates Dirham	745,183	745,124
United States Dollar	2,878,607,307	2,878,607,307
Total Forex - Purchases	\$ 5,651,860,904	\$ 5,619,626,442

SHORT TERM

Forex - Sales		
Asset Description	Cost	Fair Value
Australian Dollar	(75,551,144)	(75,954,009)
Brazilian Real	(265,640,118)	(264,530,967)
British Pound Sterling	(110,712,020)	(111,035,212)
Canadian Dollar	(99,109,353)	(99,443,662)
Chilean Peso	(25,178,752)	(24,547,365)
Chinese Yuan Renminbi	(21,985,913)	(22,115,053)
Colombian Peso	(30,243,994)	(28,816,686)
Czech Koruna	(3,186,850)	(3,257,407)
Danish Krone	(19,303,440)	(19,338,628)
Egyptian Pound	(24,631,063)	(25,033,064)
Euro	(320,974,718)	(313,913,572)
Hk Offshore Chinese Yuan Renminbi	(167,970,550)	(171,572,790)
Hong Kong Dollar	(38,507,111)	(38,428,826)
Hungarian Forint	(14,457,177)	(13,860,030)
Indian Rupee	(172,378,509)	(174,776,475)
Indonesian Rupiah	(43,239,492)	(44,224,726)
Japanese Yen	(518,723,223)	(500,325,224)
Kuwaiti Dinar	(525,926)	(527,404)
Mexican Peso	(114,844,601)	(116,600,876)
New Israeli Shekel	(17,616,591)	(18,073,737)
New Romanian Leu	(439,237)	(445,047)
New Taiwan Dollar	(198,276,769)	(197,497,906)
New Zealand Dollar	(36,499,664)	(36,091,530)
Norwegian Krone	(44,603,574)	(45,081,229)
Peruvian Nuevo Sol	(1,909,976)	(1,959,879)
Philippine Peso	(40,586,389)	(40,051,248)
Polish Zloty	(21,140,759)	(20,926,231)
Russian Ruble	(86,635,721)	(85,853,624)
Saudi Riyal	(301,527)	(301,324)
Singapore Dollar	(10,947,797)	(11,078,866)
South African Rand	(47,813,763)	(47,455,062)
South Korean Won	(141,730,690)	(137,426,350)
Swedish Krona	(52,686,701)	(51,067,943)
Swiss Franc	(91,208,629)	(92,013,816)
Thai Baht	(7,238,838)	(7,291,143)
Turkish Lira	(11,696,826)	(10,188,723)
United Arab Emirates Dirham	(109,902)	(109,912)
United States Dollar	(2,773,253,597)	(2,773,253,597)
Total Sales	\$(5,651,860,904)	\$(5,624,469,143)
Net Unrealized Gain/(Loss) Forex	\$ -	\$ (4,842,701)
Uncovered Derivative Positions		
Asset Description	Cost	Fair Value
Total Uncovered Derivative Positions	\$ 15,023,000	\$ 15,023,000

SHORT TERM

Options		
Asset Description	Cost	Fair Value
Total Options	\$ (43,851)	\$ 61,199

Swaps		
Asset Description	Cost	Fair Value
Net Swaps	\$ 2,687,614	\$ (300,894)

Obligation to Return Cash Collateral Held		
Asset Description	Cost	Market Value
Australian Dollar	\$ 328,768	\$ 328,768
Euro	2,182,309	2,182,309
Japanese Yen	170,258	170,258
United States Dollar	4,096,850	4,096,850
Fx Variation Margin Payable To Ubswus33 06912-0305	(390,000)	(390,000)
OTC Der Cash Collpay To Societe Generale	(270,000)	(270,000)
OTC Derivative Cash Collateralpayable To JP Morgan Chase Bank Na	(1,990,000)	(1,990,000)
OTC Derivative Cash Collateralpayable To Standard Chartered Bank	(1,630,000)	(1,630,000)
Total Obligation to Return Cash Collateral	\$ 2,498,185	\$ 2,498,185

ALTERNATIVES

Alternative Funds		
Asset Description	Cost	Fair Value
Abbott Capital Management IMRF	\$467,792,876	\$24,508,815
Illinois Private Equity Fund Of Funds, Lp	1,776,929,484	2,989,237,221
Illinois Private Equity International Fund Of Funds, Lp	419,233,376	587,311,368
IMRF Private Credit Fund	217,112,818	207,400,111
IMRF Unlisted Infrastructure Fund	92,669,615	116,144,074
Lincoln Brook Opportunities Fund,Lp	36,464,202	402,757,892
M2 Private Equity Fund-Of-Funds, LP	9,360,624	556,087
Oakbrook Opportunities Fund LP	108,713,525	142,244,003
Pantheon Ven Cap Investments - IMRF	256,009,394	11,033,614
Prairie State Opportunities Fund, LLC	148,619,944	508,757,166
SMAurora	509,987	108,373
Total Comingled Funds	\$3,533,415,845	\$4,990,058,724
Total Alternative Investments	\$3,533,415,845	\$4,990,058,724
Total Portfolio	\$41,891,171,874	\$57,286,439,997

2021



LOCALLY FUNDED, FINANCIALLY SOUND

OAK BROOK OFFICE

2211 York Road, Suite 500,
Oak Brook, IL 60523-2337

**SPRINGFIELD REGIONAL
COUNSELING CENTER**

3000 Professional Drive, Suite 101,
Springfield, IL 62703-5934

CONTACT IMRF

1-800-ASK-IMRF (275-4673)
www.imrf.org