



Annual
Investment
Report

2020-2021

South Carolina Retirement System Investment Commission

ANNUAL INVESTMENT REPORT

July 1, 2020 – June 30, 2021

William H. Hancock, Chairman

Capitol Center
1201 Main Street, Suite 1510
Columbia, SC 29201



Table of Contents

CEO Report	1
Consultant’s Letter	3
Overview	9
Commissioners	11
Policy Allocation	17
Manager Returns	19
Securities Lending	24
Expenses	25
Delegation Authority	28
Risk	31
Holdings	33
APPENDIX A: SUMMARY SCHEDULE	35
APPENDIX B: CASH AND EQUIVALENTS	36
APPENDIX C: SHORT DURATION	41
APPENDIX D: FIXED INCOME INVESTMENTS	45
APPENDIX E: EQUITY HOLDINGS	80
APPENDIX F: PUBLIC INFRASTRUCTURE	119
APPENDIX G: PUBLIC REAL ESTATE	120
APPENDIX H: ALTERNATIVES	121
APPENDIX I: RECEIVABLE ASSETS	125
APPENDIX J: FUTURES	126
APPENDIX K: SWAPS AND OPTIONS	127

01 CEO Report

WILLIAM (BILL) H. HANCOCK, CPA
CHAIR

PEGGY G. BOYKIN, CPA
COMMISSIONER

WILLIAM (BILL) J. CONDON, JR. JD, MA, CPA
COMMISSIONER

EDWARD N. GIOBBE, MBA
COMMISSIONER



RETIREMENT SYSTEM INVESTMENT COMMISSION

RONALD P. WILDER, PH. D
VICE-CHAIR

REBECCA M. GUNNLAUGSSON, PH. D
COMMISSIONER

MELISSA (MISSY) B. SCHUMPERT, CPA
COMMISSIONER

REYNOLDS WILLIAMS, JD, CFP
COMMISSIONER

December 1, 2021

The Honorable Henry D. McMaster, Governor
Members of the State Fiscal Accountability Authority
Members of the General Assembly of South Carolina

RE: 2020-2021 Annual Investment Report

Dear Ladies and Gentlemen:

The Retirement System Investment Commission (RSIC) annually provides the following report on the performance of the retirement system's investments. You may recall that our introductory letter to last fiscal year's report focused on the impact to capital markets resulting from the global shut down caused by the COVID-19 pandemic. The letter also described action RSIC had taken to transition the investment portfolio from one that was complex and relied heavily on active management, to one that is much simpler and relies more heavily on cost effective passive management.

Against that background, I am pleased to report that our portfolio was well positioned to benefit from the unprecedented recovery in capital markets experienced over the past fiscal year. Our portfolio had an extraordinary year by any measure, earning a record 28.6 percent rate of return which translates into \$8.8 billion in investment performance. The portfolio began the year with a market value of \$31 billion and ended the year with a market value of \$39.16 billion, net of benefit payments. The 28.6 percent rate of return substantially exceeded our policy benchmark of 24.9 percent and compared very favorably to the returns of pension funds our size. Also, the trailing 1, 3, 5, and 10 year returns all comfortably exceeded the assumed rate of return.

Obviously, RSIC does not invest the portfolio for one year at a time and the return of one year does not define success or failure. However, the portfolio's performance does provide a degree of assurance that the substantial changes we implemented in Fiscal Year 2019-2020 were beneficial. As long-term investors, it is incumbent upon us to maintain the discipline we established through what will inevitably be challenging times in the markets ahead.

As always, we at RSIC appreciate your continued support and the opportunity to help secure the promise of retirement benefits to our hardworking public servants.

Sincerely,

Michael R. Hitchcock, CEO

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02 Consultant's Letter

MEKETA

INVESTMENT GROUP

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MEMORANDUM

TO: The Honorable Henry McMaster, Governor
State Fiscal Accountability Authority
Members of the General Assembly

FROM: Meketa Investment Group

DATE: October 12, 2021

RE: Fiscal Year Ending June 30, 2021 Review

As the general investment consultant for the Retirement System Investment Commission (RSIC) of South Carolina, Meketa Investment Group is pleased to present this summary of the fiscal year events and investment performance of the South Carolina Retirement System (SCRS) investment portfolio for the fiscal year ending June 30, 2021.

Fiscal Year 2021 Year in Review

We entered the June fiscal year 2021 with equity markets continuing to appreciate from their March 2020 market lows, aided by extremely accommodative monetary and fiscal policies enacted across the globe and aimed at supporting teetering economies in the face of a pandemic. By fiscal year end, global risk assets produced historically strong returns. Robust stimulus across developed and emerging economies, news of successful vaccine developments, economies reopening, and a focus on successful vaccine roll-out all contributed to the strong performance of risk assets in the 2021 fiscal year. The notable pickup in economic activity, evident in the latter half of the year, drove inflation higher.

While fiscal year 2021 proved to be a strong market year it should be noted there is still a considerable amount of uncertainty. Among those are: 1) the path of the pandemic, particularly given the rise of the Delta variant – a highly contagious strain of COVID-19, 2) the health and recovery of the labor market, 3) the related implication for inflation and economic growth and 4) the overall impact of fiscal and monetary measures as they begin to subside.

US equities, as represented by the Russell 3000 Index, finished the fiscal year with a 44.2% return. Emerging markets (MSCI Emerging Markets) delivered 40.9% for the year and the MSCI EAFE Index, representing foreign developed markets, returned 32.3% for the same time horizon.

With fiscal and monetary support and corresponding improvement in investor risk sentiment, expectations of short-term volatility, as measured by the VIX index, declined relatively quickly throughout the course of the year. At the recent height of the pandemic, the VIX index reached 82.7, declining to 30.4 at the start of the fiscal year. By year-end June 30, the VIX index had settled at a level of 15.8 as continued vaccine distribution and waning inflationary fears led volatility expectations to

BOSTON CHICAGO LONDON MIAMI NEW YORK PORTLAND SAN DIEGO

continue to decline. For much of the fiscal year, most markets embraced a “risk on” appetite. Going forward, the rise of the Delta variant and its potential impact could disrupt market calm.

In the wake of positive vaccine news, we saw a rotation away from growth stocks and into value stocks at calendar year-end that, for the most part, continued for the remainder of the year. By fiscal year-end, the Russell 1000 Value Index (+43.7%) had outpaced the prior leadership of the Russell 1000 Growth Index (+42.5%). Just a year prior - leadership performance of the Russell 1000 Growth Index (+23.3%) versus the Russell 1000 Value Index (-8.8%) held a significant wider spread, that by FY 2021 had all but diminished. Cyclical sectors like energy and financials saw strong results, as investors rotated out of the stay-at-home focused companies in the technology sector that were so previously favored in 2020.

Similarly, but with a drastically more pronounced divergence, we saw a rotation away from large cap stocks and into small cap stocks. The performance dispersion between the Russell 1000 Index (+43.1%) and the Russell 2000 Index (+62.0%) reached nearly 20% by fiscal year end as smaller companies benefitted from the re-opening of economies and its pro-cyclical tailwind.

Within international developed markets, the MSCI EAFE opportunity set, of which Japan, the UK, and the Eurozone are featured most heavily, underperformed relative to the US and emerging markets in part due to weak footing on which they entered the crisis, the robust spread of COVID-19 and prolonged lockdowns in many of these economies. Within emerging markets, we witnessed a widespread divergence between countries that were able to manage the virus’ spread by deploying aggressive countermeasures early on (e.g., China) relative to countries facing already challenging economic circumstances (e.g., Brazil, Mexico, and South Africa). More recently, concerns over the spread of the Delta variant and the ability of emerging countries to manage this has weighed on emerging markets results. Specific to China, fears of tighter monetary policies impacting growth in addition to the more recent Chinese regulatory crackdown on ADR-listed companies have been a headwind to the region’s performance.

The US Treasury yield curve had declined materially at the onset of COVID-19 (March of 2020) as investors flocked to this safe-haven asset and aggressive Federal Reserve policies were enacted through policy rate cuts and the quantitative easing program. For context, at the end of June 30, 2020 the 10-year yield was at 0.66% with yields remaining below 1.0% through December; by March 2021, the yield nearly doubled to 1.7% on prospects of stronger than expected growth driving negative bond index returns. By the end of the fiscal year, the 10-year yield retreated to 1.4% as concerns about the economic impact of the Delta variant trimmed investor risk appetite.

Within fixed income markets, the Bloomberg Barclays US Aggregate Index produced essentially flat returns delivering -0.3% for the year ending June 30, 2021; the Bloomberg Barclays TIPS Index returned 6.5% as inflationary concerns proved to be a tailwind, and the Barclays High Yield Index posted the strongest returns at 15.4% as investors searched for yield given the current historically low levels being offered elsewhere. Lastly, long maturity Treasuries was the worst performer, with the Barclays Long US

Government Index returning -10.4% to end the fiscal year 2021. Rising inflation and US economic growth conditions in the second half of the year negatively impacted longer dated fixed income instruments; though we witnessed some recovery as inflation concerns somewhat abated by the end of the fiscal year.

Outside of equity and fixed income markets, we saw strong results from many other asset classes, as they benefitted from the recovery and economic expansion. Energy prices saw a dramatic increase, with WTI crude oil trading at \$75.23 by June 30, 2021 and returning to pre-COVID levels, versus \$39.88 just one year ago. At their trough in 2020, the Bloomberg Commodity Index and the S&P Global Natural Resources Index were down -23.1% and -44.6%, respectively. At the end of the fiscal year, the Bloomberg Commodities Index and the S&P Global Natural Resources Index recovered with healthy returns and printed 45.6% and 49.4% one year returns respectively. Particularly in the second half of the fiscal year, as economies re-opened, an imbalance in supply (low) and demand (high), caused many raw materials to rise sharply (steel, copper, corn, lumber). The increased demand, made worse by port-container shipping congestion, drove transportation costs to rise, inciting inflationary fears.

One of the hardest hit asset classes in markets in 2020 had been real estate, where fears regarding utilization rates in commercial real estate prevented the asset class from participating in the recovery in the early months. Since then, REITS have handsomely recovered from their 2020 steep losses such that one-year returns ending June 30, 2021 were 38.1% as proxied by the MSCI U.S. REIT Index. US market volatility as measured by the VIX index was approximately 30% at the beginning of the fiscal year and has nearly halved to just below 16% by the end of the fiscal year.

In April 2021, the advent of vaccines and the rise in economic activity led the IMF to materially upgrade its World Economic Outlook for 2021 with advanced economies projected to rise by 5.1%. In June, the Federal Reserve upgraded US 2021 growth forecast to 7%. Growth projections have also been revised higher for emerging markets, with 2021 at 6.7%. China is expected to see significant growth of 8.4% in 2021 and then resume its potential growth level of 5.7% in 2022. Near term, inflation expectations for advanced economies have been revised upwards and projected to be higher than its 10-year average.

Looking Forward

Looking ahead beyond 2021 we see a variety of issues of primary concern impacting the path and speed of a recovering global economy:

- Economies may not achieve herd (vaccination) immunity, resulting in weaker growth and potentially a need to re-deploy lockdown policies or booster shot programs. Even as public health officials continue to advocate more vaccinations to achieve herd immunity, there are concerns that COVID-19 breakthrough cases may require additional booster shots. Meanwhile, developing countries continue to struggle to gain access to vaccines to help mitigate COVID-19 infections. While authorities indicate that vaccination can prevent hospitalization for Delta variant infections, the Delta variant may pose significant public health problems due to its more virulent characteristics. Additionally, supply dynamics and logistical challenges with the vaccine

are driving a slower pace of inoculation than expected in addition to vaccine hesitancy, particularly here in the US. This confluence of challenges could move governments to re-impose distancing measures which would likely depress employment and economic growth. Given some considerable uncertainty on the trajectory of COVID-19 preventative measures; several economic themes flow from this larger global health uncertainty.

- Consumers may change economic behavior for an extended period. And changing consumer spending and work-environment preferences could limit demand for participating in large events including concerts and sporting events, dining out, travel, and leisure activities. Added concerns here in the US, are the eviction moratoriums and the student loan repayment freeze set to expire with Federal unemployment benefits ending.
- Persistently high unemployment due to a significant number of companies not surviving the economic downturn. Here, in the US, unemployment levels stand at 5.9% and have certainly come down from its peak rates reached at the height of the pandemic, but these remain well above pre-pandemic levels.
- Virus-related fears and outbreaks could continue to exacerbate supply chain disruptions as port, transport, and intermodal workers observe lockdown measures. Global bottlenecks may continue to persist resulting in shortages and higher prices.
- The potential of a short-term overheating of the US economy. In May and June, the US CPI exceeded 4% y-o-y and stoked investor concerns that the US economy may overheat as strong consumer demand and the economic recovery could potentially create an inflationary spiral. The Biden administration announced its intentions to expand government spending while the US economy is in a robust recovery and this may exacerbate inflationary pressures.
- As of June 2021, the Federal Reserve was still engaged in its quantitative easing program, purchasing \$120 billion in US Treasuries and mortgage-backed securities a month. As the US economy recovers the Federal Reserve may begin to taper their asset purchases resulting in policy tightening.
- China's recent political interventions in the technology and education sectors could have further repercussions for Chinese US listed ADRs as well as Chinese listed H and A shares. Regulatory tensions between the US and China could force further divestment from listed Chinese companies in the US and in mainland China.

SCRS Investment Results¹

As of June 30, 2021, the SCRS investment portfolio totaled \$39.16 billion. This represented an increase of approximately \$8.2 billion from June 30, 2020. SCRS generated a net return of +28.6%, outperforming the Policy Index by 3.7%. Over longer trailing periods, SCRS is modestly outperforming its Policy Index. For example, the ten-year trailing net return for SCRS as of June 30, 2021 was 7.6% vs. a Policy Benchmark return of 7.3%.

The portfolio's asset allocation as of fiscal year-end is provided in the following table. All investments were consistent with the targets and ranges set forth in the Annual Investment Plan and in the Statement of Investment Objectives and Policy.

Asset Class	% of Total System as of June 30, 2021	Target Allocation
Public Equity	47.2	45.0
Bonds	23.5	26.0
Private Equity	9.6	10.0
Private Debt	8.1	7.0
Real Assets	11.6	12.0
Total	100.0	100.0

Respectfully submitted,



Alli Wallace Stone, CFA
 Consultant, Principal
 Meketa Investment Group

¹ SCRS returns are from BNY Mellon and are time-weighted, total return calculations, net of fees and expenses.

03 Overview

Purpose & Duties

The South Carolina Retirement System Investment Commission (RSIC) is an independent agency of the State responsible for investing the assets held in trust for South Carolina's public pension. There are five defined benefit plans that comprise the public pension. Collectively, the defined benefit plans are referred to as the ("Retirement System") or the ("Systems"). The defined benefit plans are:

- South Carolina Retirement System (SCRS)
- Police Officers Retirement System (PORS)
- Judges and Solicitors Retirement System (JSRS)
- General Assembly Retirement System (GARS)
- South Carolina National Guard Retirement System Plan (SCNG Plan)

The assets of the Retirement System are invested in conformity with the requirements of South Carolina law. The law requires the RSIC to make investment decisions and conduct every aspect of its operations in the best financial interest of the trust.

The RSIC's long-term goal is to provide cost-effective management of the funds held in trust. This is achieved through a highly diversified portfolio designed to achieve an optimum investment return balanced with a prudent level of portfolio risk. The RSIC's investments

are managed by its own professional staff and outside management firms.

The RSIC is governed by eight commissioners; six appointed members, one elected member, and one ex officio non-voting member. As of Fiscal Year End 2021, members of the RSIC Commission ("Commission") are: Ronald P. Wilder, Ph.D., Chairman; Rebecca M. Gunnlaugsson, Ph.D., Vice-Chairman; Edward Giobbe, MBA; Reynolds Williams, J.D., CFP; Allen R. Gillespie, CFA; William (Bill) Hancock, CPA; William (Bill) Condon, J.D., M.A., CPA; and Peggy G. Boykin, CPA.

History

The RSIC was created under the State Retirement System Preservation and Investment Reform Act (Act 153). In October 2005, the Commission was established and devolved fiduciary responsibility for all investments of the Retirement System upon the RSIC. Act 153 also mandated that equity investments cannot exceed 70% (formerly 40%) of the Total Plan Portfolio (Portfolio) and created the position of Chief Investment Officer. The assets of the Retirement System had historically

been invested only in fixed income investments until a constitutional amendment was ratified in 1997. The amendment allowed the RSIC to invest in "equity securities of a corporation within the United States that is registered on a national securities exchange as provided in the Securities Exchange Act, 1934, or a successor act, or quoted through the National Association of Securities Dealers Automatic Quotation System, or a similar service" (SC Constitution Article X, §16). The Retirement System began investing in equities in June 1999, although full diversification of the Portfolio remained constrained by the State Constitution. In November 2006, a constitutional amendment allowing for full diversification of the Retirement System's Portfolio was approved in a statewide referendum and subsequently ratified by the Legislature in February 2007.

The Retirement Funding and Administration Act of 2017 expands the Commission to 8 members and allows for delegation to the CIO under the direct oversight of the CEO the authority to invest up to 2% of the assets of each investment. It also prohibits the use of placement agents, defines the custodian of the retirement system as PEBA and assigns the choice of the custodial bank to RSIC.

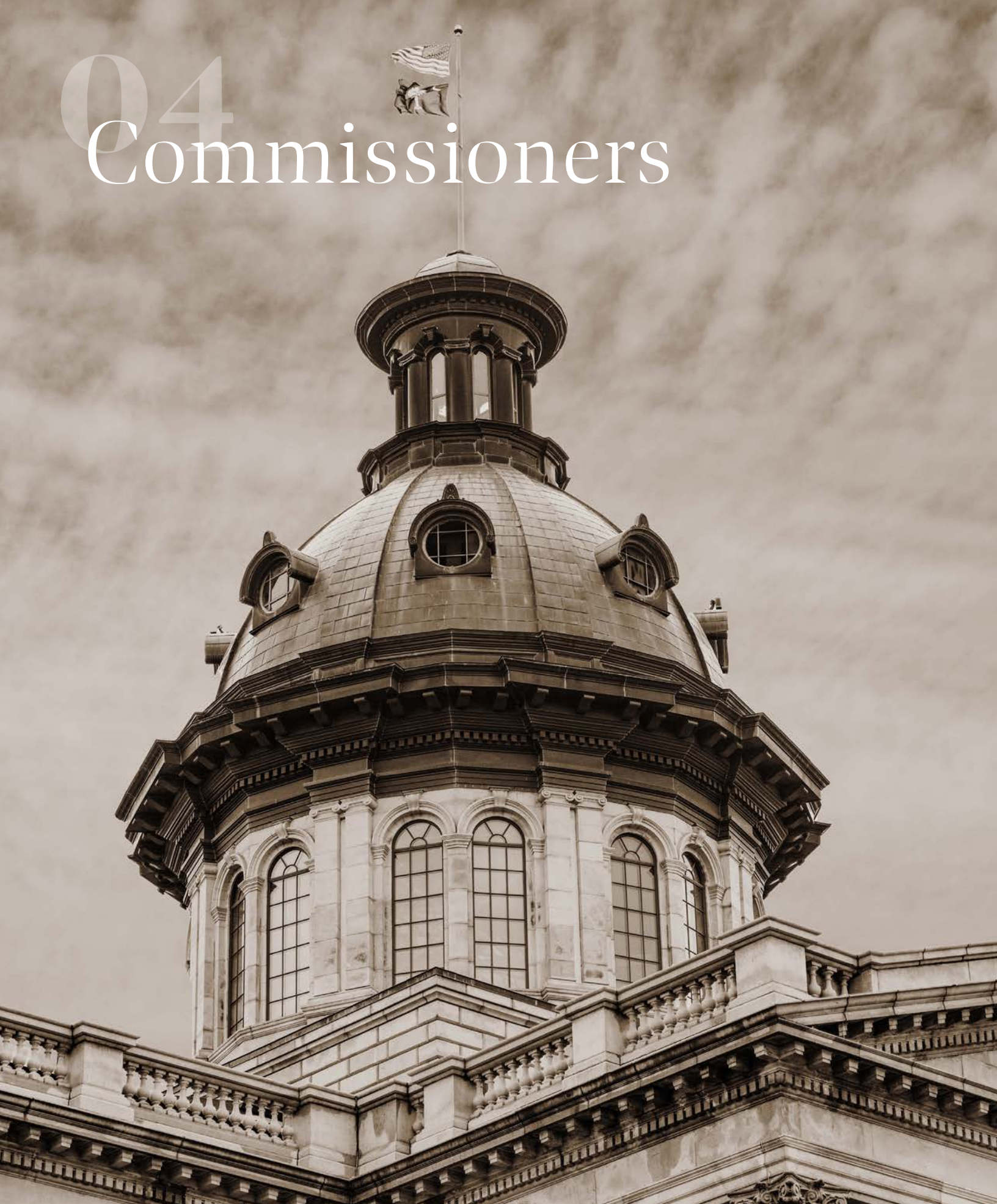
Disclosure of Material Interest

As of June 30, 2021, there was no material interest noted by the Commission or an employee who is a fiduciary with respect to investment and management of assets of the Retirement System, or by a related person, in a material transaction with the Retirement System within the last three years nor in any proposed material transaction of the Retirement System.

Placement Agent

All investments approved and closed during FYE 2021 follow the RSIC's Placement Agent Policy ("Policy"). The Policy requires representation by the investment manager that no compensation was paid to a placement agent (as defined by State law) as a result of an investment by the Retirement System. During FYE 2021, all Policy-required disclosures by new investment managers indicated that no compensation was paid to a placement agent in connection with the RSIC's investment.

04 Commissioners



**William H.
(Bill) Hancock**
CPA, Chairman

APPOINTED BY THE
STATE TREASURER

Mr. William H. (Bill) Hancock, CPA, is a certified public accountant and the managing partner of the Brittingham Group, LLC located in West Columbia, South Carolina. He brings more than 25 years of experience in financial and accounting services.

He joined the Brittingham Group as a staff accountant in 1992 and was elected managing partner in 2013. For over 10 years he was responsible for the Firm's investment advisory/financial planning practice before successfully selling it, requiring him to surrender his Series 7 and 66 securities and South Carolina insurance licenses. Today, he continues to provide income tax planning and preparation services for individuals and business as well as providing audit/attest services for municipalities, non-profits, special purpose districts, and various political subdivisions.

As an active member of the community, Mr. Hancock is an Elder at Forest Lake Presbyterian Church, has served as the Chair of the Finance committee, serves on the Endowment committee, and is on several ad hoc committees for the church. He also serves on the board of directors and the finance committee for Presbyterian Communities of South Carolina (PCSC). PCSC has six Life Plan Communities across South Carolina and is a compassionate Christian ministry dedicated to enriching the quality of life for seniors of all faiths.

For over 20 years, he was a member of the Columbia East Rotary Club serving as Club Treasurer for most of that time. In 2012, he was appointed by South Carolina Governor Nikki Haley to be a Commissioner for the East Richland County Public Service District before resigning to serve as a Commissioner for the RSIC.

A proud graduate of the Citadel, Mr. Hancock graduated in 1990 with a Bachelor of Science in Business Administration with a concentration in Accounting. He also studied at the University of South Carolina Darla Moore School of Business.

Mr. Hancock resides in Columbia, South Carolina with his wife, Lori, a high school English teacher and their two daughters. In his spare time Mr. Hancock enjoys hunting and playing golf.



Ronald Wilder
Ph. D., Vice Chairman

ELECTED BY THE COMMISSION

Dr. Ronald Wilder is a Distinguished Professor Emeritus of Economics at the University of South Carolina Darla Moore School of Business, where he conducted research and taught courses in microeconomics, managerial economics, industrial organization, government and business, and health economics.

Dr. Wilder earned a Bachelor of Arts and Master of Arts in Economics at Rice University, and a Ph.D. in Economics at Vanderbilt University.



Rebecca Gunnlaugsson
Ph. D., Commissioner

APPOINTED BY THE
COMPTROLLER GENERAL

Dr. Rebecca Gunnlaugsson is an economist specializing in public finance and labor economics with proficiency in statistical data analysis and econometric modeling. She has extensive experience in business consulting concentrating on strategic planning, project management, and firm-wide technology implementation.

Dr. Gunnlaugsson has served as the Director of the Division of Research and subsequently Chief Economist at the South Carolina Department of Commerce. In these roles, she directed federally funded Department of Labor programs responsible for the development of state and local occupation growth projections, industry cluster analysis, and workforce program evaluation. Additionally, she led research teams conducting economic and fiscal impact analyses of economic issues impacting South Carolina, including state, local, public, and private infrastructure and development projects. She has done extensive research on taxation and optimization for long-term economic growth, having testified before the 2010 South Carolina Tax Realignment Commission (TRAC) and the 2017 South Carolina House Tax Policy Review Committee, as well as having served on the 2016 Governor's Local Government Competitiveness Council.

Her experience also includes serving as a senior technology consultant for Accenture where she was involved in firm-wide business and technology implementations for state governments, state universities, hospitals, and large national corporations.

Dr. Gunnlaugsson is currently a principal at Acuitas Economics, where she specializes in statistical analysis and econometric modeling to develop interactive, visual methods to deliver data-driven insights and recommended policy solutions.

Dr. Gunnlaugsson received her Bachelor and Master degrees in Mechanical Engineering from the Massachusetts Institute of Technology and her Ph.D. in Economics from the University of Michigan.



Peggy G. Boykin
CPA, Commissioner

EX OFFICIO MEMBER

Mrs. Peggy G. Boykin, CPA, is the Executive Director of the South Carolina Public Employee Benefit Authority (PEBA). Previously, she was the director of the South Carolina Retirement Systems and a member of PEBA's Board of Directors. Mrs. Boykin has also served as Director of Special Projects at the College of Charleston.

A native of Wagener, S.C., Mrs. Boykin earned a Bachelor's Degree in Business Administration from the College of Charleston in 1981 and her Certified Public Account (CPA) accreditation in 1985. Also, she is a graduate of the Budget and Control Board's Executive Institute and the Governor's Center at Duke University. Mrs. Boykin received her certified retirement administrator designation in 1999.

Mrs. Boykin is an active member of the American Institute of Certified Public Accountants, the National Council on Teacher Retirement, the National Association of State Retirement Administrators, and the National Association of Government Defined Contribution Administrators.



William J. (Bill) Condon, Jr.
J.D., M.A., CPA,
Commissioner

APPOINTED BY THE
GOVERNOR

Mr. William J. (Bill) Condon, Jr. is a Certified Public Accountant (CPA) and an attorney. After graduating from Clemson University with a B.S. in Accounting, he began his accounting career with Ernst & Young and in short order became a CPA. At the accounting firm, he held positions in the audit and tax departments, serving as an Audit Manager during the last three years of his tenure at E&Y. He managed the audits of clients in various industries including audits of companies in the financial services industry.

His experience also includes having served as Chief Financial Officer for a government agency. In this role, he oversaw the banking and investment activities as well as the Accounting, Human Resources, and Information Technology activities at the agency. Eventually, Mr. Condon transitioned from the public sector back to the private sector, serving as a Senior Consultant for a Silicon Valley-based software development company that serviced clients throughout North America.

Mr. Condon began his legal career as a trial attorney for the United States Department of Justice litigating civil rights cases. Looking to blend his accounting and finance experience with his legal skills, he later served as a securities-enforcement attorney for the South Carolina Attorney General's Office, as a securities-compliance and litigation attorney in private practice, and as a tax attorney litigating significant tax cases for the South Carolina Department of Revenue.

Mr. Condon earned his Juris Doctor and Master in Public Policy degrees from Regent University. Today, Mr. Condon is an attorney for the South Carolina State Treasurer's Office where he has served both as Deputy General Counsel and the General Counsel and has worked with many large financial institutions on custody, securities lending, Section 529 college savings program, and other banking and investment matters.



Allen Gillespie
CFA, Commissioner

APPOINTED BY THE
CHAIRMAN OF THE HOUSE
WAYS & MEANS COMMITTEE

Mr. Allen Gillespie, a native of Anderson, South Carolina, is the chief investment officer for FinTrust Capital Advisors. He has been in the investment industry since 1995, specializing in asset allocation research, manager due diligence, individual security analysis, and custom client portfolio management.

Mr. Gillespie graduated cum laude from Washington & Lee University, earning a Bachelor of Economics. He is also a member of the Omicron Delta Epsilon, Economics Honor Society. He has also been recognized as Institutional Investor’s 25 Rising Starts of Hedge Funds, a Liberty Fellow and is an accomplished writer in several financial journals.

He has served as a CFA Institute Research Challenge Mentor to Wofford College and University of Alabama. Mr. Gillespie holds FINRA Series 4, 7, 24, 53, 63, 65, 86, and 87 licenses.

Mr. Gillespie serves his community as the Chair of the Endowment Board for Meals on Wheels of Greenville and is a member of the GAMAC Endowment Board.



Edward Giobbe
MBA, Commissioner

APPOINTED BY THE
GOVERNOR

Mr. Edward Giobbe is a resident of Aiken, South Carolina. He has 37 years of experience in financial services and a diverse background that includes equities and fixed income in the areas of trading, sales, and investment banking.

He was a principal in the Fixed Income Division of Morgan Stanley Inc., in New York from 1978 until his retirement in 1995. Mr. Giobbe served as a member of the City of Aiken Planning Commission and remains active in community affairs.

While working at Morgan Stanley, Mr. Giobbe primarily worked with institutional sales specializing in major financial institutions such as bank trust departments, money managers, mutual funds, insurance companies, and pension funds.

Mr. Giobbe is a retired Captain in the United States Army Reserve, completing active duty in the United States and in Japan. He earned a Bachelor Degree from Yale University and Master Business Administration from the New York University Graduate School of Business Administration.



Reynolds Williams
J.D., CFP, Commissioner

APPOINTED BY THE
CHAIRMAN OF THE SENATE
FINANCE COMMITTEE

Mr. Reynolds Williams is a native of Mullins, South Carolina. For his service in Vietnam, he was awarded the Bronze Star and the Combat Infantry Badge.

Mr. Williams graduated cum laude from the Baylor School for Boys in Chattanooga, Tennessee, was an Echols Scholar at the University of Virginia, and earned his Juris Doctor from the University of South Carolina School of Law.

Mr. Williams is a recipient of the American Jurisprudence Award in Contract Law and was admitted into all state and federal courts in South Carolina, the United States Court of Appeals for the Fourth Circuit, and the U.S. Supreme Court. He has served as chairman of several arbitration panels of the National Association of Securities Dealers, the American Arbitration Association, Florence County Election Commission, the Duke Private Adjudication Center, Board Chairman of Florence National Bank, and Greater Florence Chamber of Commerce.

He has also served as President of the Florence Rotary Club; on the school board at All Saints; Board of Directors of Community Bankshares; and the Board of Directors of Florence County Progress. Mr. Williams was a Faculty Seminar Participant at the 1991 U.S. Army War College. He also served as Director of IRIX Pharmaceuticals.

Mr. Williams was the President of the S.C. Chapter of the Federalist Society and is a member of the Defense Research Institute, American Board of Trial Advocates, and South Carolina Defense Trial Attorneys Association. He has served as Vice-Chairman of the State Board for Technical and Comprehensive Education.

Mr. Williams is recognized in the following books: *Leading Lawyers in America*, *Super Lawyers*, and *The Best Lawyers in America*. In 1999, Governor Beasley awarded Mr. Williams the Order of the Palmetto, South Carolina’s highest honor, for his public service, civic responsibility, and friendship to the State. In 2001, he was named Business Person of the Year by the Greater Florence Chamber of Commerce.

The University of South Carolina School of Law awarded Mr. Williams the Compleat Lawyer Award, for his 30+ years of “exemplary service” to the bar and the public. A former Certified Financial Planner (CFP®), Mr. Williams was recognized in a Concurrent Resolution of the S.C. House and Senate for his leadership during the RSIC’s formative years.

05 Policy Allocation

POLICY

The Commission manages the Systems' assets with a long-term horizon and seeks to earn an appropriate risk-adjusted return with consideration to the goals and circumstances of the Systems and in the exclusive interest of the members and beneficiaries. Among the decisions the Commission can make, asset allocation has the most significant impact on the portfolio's return, risk profile and cost, and is reviewed annually as part of the development of the Annual Investment Plan (AIP).

Based on the Commission's determination of the appropriate risk tolerance for the Portfolio and its long-term return expectations, it has authorized the following Policy Asset Allocation. This includes target allocations and ranges for each asset class that were adopted by the Commission for the 2020-2021 Fiscal Year.

Asset Class	Policy Targets	Policy Range		Policy Benchmark
Public Equity^{1,6}	46	30	60	MSCI ACWI IMI Net
Domestic	Index ²	Index +/- 6%		
Developed Non-US	Index	Index +/- 6%		
Emerging Market	Index	Index +/- 4%		
Equity Options	0	0	7	
Bonds¹	26	15	35	Bloomberg US Agg Total Return Value Unhedged USD
Core Bonds (IG ³)	26	10	35	
Inflation-linked (IG)	0	0	5	
Mixed Credit (non-IG)	0	0	8	
Emerging Market Debt	0	0	6	
Net Cash/Short Duration	0	0	7	
Private Equity^{1,4}	9	5	13	Burgiss All Private Equity
Private Debt^{1,4}	7	3	11	S&P LSTA + 150 bps on a 3 month lag
Real Assets^{1,4}	12	6	18	NCREIF ODCE Net
Real Estate	9	5	13	
Infrastructure	3	0	5	
Portable Alpha Hedge Funds⁵	0	0	12	

¹Component of Policy Benchmark

²Component weight of MSCI ACWI Index

³"IG" denotes "Investment Grade".

⁴RSIC staff and Consultant will notify the Commission if the collective exposure to Private Equity, Private Debt, Private Real Assets exceeds 25 percent of total plan assets.

⁵Portable Alpha Hedge Funds are expressed as gross exposure but, as collateral supporting the Overlay program, net to zero when calculating total Plan market value. Hedge funds may not exceed 20 percent of total plan assets.

⁶The target weight to Private Equity will be equal to its actual flow-adjusted weight, reported by the custodial bank, as of the prior month end. This will affect the target allocation to Public Equity such that the combined target weight of both asset classes shall equal 55%.

Manager Returns



Schedule of Investments	Market Value	% of Fund	1 Year Ending	3 Year Ending	5 Year Ending	10 Year Ending
South Carolina Plan Return (Net of Fees)¹	\$39,158,483,904	100.0%	28.57%	10.23%	10.07%	7.60%
<i>South Carolina Policy Benchmark²</i>			24.86%	10.01%	9.82%	7.31%
Bonds	\$4,234,913,566	10.8%	6.74%	4.17%	3.55%	2.60%
<i>Bonds Benchmark^{4,9}</i>			-0.33%	3.95%	3.29%	3.21%
Cash & Short Duration¹¹	\$1,307,423,372	3.3%	0.87%	2.16%	1.52%	1.12%
Internal Cash	682,325,546	1.7%	0.22%	1.44%	1.37%	0.94%
Receivable Cash	11,674,464	0.0%	-4.34%	n/a	n/a	n/a
Strategic Partnership Cash	79,548,667	0.2%	-0.20%	-0.74%	-1.36%	-1.58%
Blackrock Short Duration	307,578,253	0.8%	0.63%	n/a	n/a	n/a
Penn Ltd Term HY	226,296,442	0.6%	6.00%	3.98%	3.34%	n/a
Investment Grade - Fixed	\$749,574,802	1.9%	3.76%	6.74%	4.39%	2.65%
Pimco Fixed Income	734,299,868	1.9%	3.77%	6.78%	4.40%	4.11%
SCRS Fixed Inc.	15,274,935	0.0%	3.31%	5.88%	4.77%	4.11%
Investment Grade - Floating³	\$1,500,490,847	3.8%	12.16%	n/a	n/a	n/a
Golden Tree Structured Credit	622,395,767	1.6%	10.88%	4.30%	6.38%	n/a
Guggenheim Partners	724,961,356	1.9%	13.39%	5.23%	6.19%	n/a
Thompson River LLC	153,133,724	0.4%	n/a	n/a	n/a	n/a
Emerging Markets Debt	\$273,638,297	0.7%	10.54%	5.02%	4.13%	2.93%
Ashmore External Debt	119,353,355	0.3%	12.41%	4.92%	4.51%	n/a
Entrust EMD	30,598,359	0.1%	1.64%	-1.61%	2.59%	n/a
GMO Emerging Country Debt	123,686,584	0.3%	11.54%	6.96%	5.70%	n/a
Mixed Credit³	\$403,786,248	1.0%	18.61%	7.00%	7.20%	5.05%
Barings Multi-Sector	147,503,992	0.4%	12.64%	n/a	n/a	n/a
Caspian SC Hldgs LP	256,282,256	0.7%	22.68%	9.47%	9.43%	n/a
Public Equity	\$18,490,577,004	47.2%	41.75%	12.32%	13.51%	8.63%
<i>Public Equity Benchmark^{5,9}</i>			40.94%	14.08%	14.45%	9.72%
MSCI ACWI	\$13,735,248,402	35.1%	n/a	n/a	n/a	n/a
BlackRock MSCI ACWI	8,888,124,543	22.7%	n/a	n/a	n/a	n/a
State Street MSCI ACWI	4,847,123,859	12.4%	n/a	n/a	n/a	n/a
Total Developed International Equity	\$1,656,764,226	4.2%	40.25%	5.94%	10.59%	n/a
Blackrock World ex US Large Cap	814,361,067	2.1%	n/a	n/a	n/a	n/a
Blackrock World ex-US Small Cap	842,403,160	2.2%	42.68%	n/a	n/a	n/a
Total Emerging Markets Equity	\$268,750,015	0.7%	43.73%	11.11%	12.41%	4.07%
Blackrock EME SM Cap	268,750,015	0.7%	62.70%	n/a	n/a	n/a
Total US Equity	\$2,829,814,360	7.2%	49.64%	9.74%	12.62%	11.00%
BlackRock US Equity	1,609,751,890	4.1%	42.74%	n/a	n/a	n/a
BlackRock US Small Cap	1,220,062,471	3.1%	61.27%	n/a	n/a	n/a
Private Debt	\$3,165,572,315	8.1%	18.73%	4.91%	6.44%	6.71%
<i>Private Debt Benchmark^{6,9}</i>			22.21%	5.64%	6.79%	5.76%
Angelo Gordon VI	8,651	0.0%	-5.33%	57.43%	28.25%	15.57%
Apollo - Private Debt	469,512,855	1.2%	15.94%	8.95%	9.75%	14.04%
Apollo Offshore-Private Debt	117,169,041	0.3%	18.20%	n/a	n/a	n/a
Ares Jasper Fund	268,860,167	0.7%	9.46%	6.53%	n/a	n/a
Ares Pathfinder Fund LP	11,567,220	0.0%	n/a	n/a	n/a	n/a
ASI HARK CAP III	143,498	0.0%	n/a	n/a	n/a	n/a
Avenue SSF VI	13,625,857	0.0%	71.15%	18.04%	10.06%	1.90%
Barings Cap Invest B	50,826,977	0.1%	n/a	n/a	n/a	n/a
Brookfield REF IV Combined	3,250,585	0.0%	-5.02%	2.26%	4.85%	n/a
Brookfield REF V Combined	50,191,427	0.1%	7.91%	7.11%	n/a	n/a
Credit Opport Partners JV	199,487,500	0.5%	26.48%	n/a	n/a	n/a
Crescent Mezz V	1	0.0%	146.43%	43.40%	27.95%	n/a
Crescent Mezz VI	15,776,002	0.0%	14.50%	10.86%	9.84%	n/a
Eagle Point Credit	57,792,047	0.1%	45.70%	n/a	n/a	n/a
EIG Gateway Fund	3,720,000	0.0%	-9.67%	-15.23%	-8.53%	n/a
Fortress Credit OP V	11,363,046	0.0%	n/a	n/a	n/a	n/a
Fortress Lending FD II	30,039,595	0.1%	n/a	n/a	n/a	n/a
GoldenTree Loan II	33,703,719	0.1%	21.17%	n/a	n/a	n/a
GoldenTree Structured VII	2,157,600	0.0%	n/a	n/a	n/a	n/a

Schedule of Investments	Market Value	% of Fund	1 Year Ending	3 Year Ending	5 Year Ending	10 Year Ending
Goldman Sachs Mezz V	477,808	0.0%	38.99%	34.11%	19.15%	13.49%
GS - Private Debt	127,256,046	0.3%	15.21%	6.82%	8.88%	8.22%
GSO - Private Debt	195,293,251	0.5%	26.61%	-3.73%	0.63%	n/a
Heitman RE Combined	195,735,848	0.5%	4.55%	5.22%	n/a	n/a
Highbridge Sandlapper Credit	188,972,974	0.5%	15.08%	9.75%	8.97%	n/a
Jocasee Partners	349,762,898	0.9%	27.77%	n/a	n/a	n/a
KKR Lending III	169,375,642	0.4%	24.40%	n/a	n/a	n/a
KKR Lending Prtns II	18,597,942	0.0%	-21.37%	-18.85%	-8.54%	n/a
KKR SSF II	110,324,281	0.3%	38.26%	2.90%	9.14%	n/a
MS - Private Debt	237,606	0.0%	-13.81%	-9.18%	-4.80%	n/a
Northstar Mezz V	11,220,606	0.0%	12.68%	8.72%	9.43%	10.93%
Owl Rock First Lien	167,852,569	0.4%	21.85%	n/a	n/a	n/a
Owl Rock Tech Finance	68,198,527	0.2%	16.15%	n/a	n/a	n/a
Owl Rock Tech Holdings	18,479,954	0.0%	56.23%	n/a	n/a	n/a
Owl Rock Transition	111,768,258	0.3%	21.35%	n/a	n/a	n/a
Sankaty COP IV	7,872,720	0.0%	30.32%	-3.85%	11.03%	6.10%
Sankaty COP V	12,330,994	0.0%	19.84%	-3.55%	3.90%	n/a
Selene RMO II	34,089,213	0.1%	23.52%	9.91%	8.70%	8.24%
Torchlight IV Combined	12,264,337	0.0%	1.26%	1.95%	6.22%	n/a
Torchlight V Combined	23,806,240	0.1%	6.96%	7.31%	10.80%	n/a
WL Ross Whole Loans	2,458,811	0.0%	0.29%	5.02%	-1.57%	8.08%
Private Equity	\$3,757,959,796	9.6%	44.53%	13.49%	14.00%	12.52%
<i>Private Equity Benchmark^{7,9}</i>			59.64%	17.41%	17.81%	15.01%
Aberdeen PE VIII	17,747,753	0.0%	16.56%	n/a	n/a	n/a
Aberdeen PE IX	10,500,000	0.0%	n/a	n/a	n/a	n/a
Apollo - Private Equity	364,365,828	0.9%	40.77%	7.16%	9.13%	10.12%
Apollo Offshore-Private Equity	125,028,379	0.3%	13.08%	10.55%	n/a	n/a
Aquiline I	35,093,002	0.1%	9.60%	9.60%	13.27%	9.49%
Aquiline II	42,127,627	0.1%	9.32%	6.71%	6.40%	-17.55%
Azalea III	3,760,965	0.0%	0.35%	-8.70%	-16.00%	-10.91%
Azalea IV	9,631,165	0.0%	10.48%	0.78%	2.90%	n/a
BCP IV Co-Invest I	77,835,000	0.2%	269.87%	n/a	n/a	n/a
BCP V Co-Invest I	26,805,306	0.1%	22.19%	n/a	n/a	n/a
BCP V Co-Invest II	18,297,768	0.0%	27.42%	n/a	n/a	n/a
BCP V Co-Invest III	19,436,899	0.0%	0.01%	n/a	n/a	n/a
Blackrock SLS	59,919,210	0.2%	235.67%	n/a	n/a	n/a
BlackRock SLS ColInvest I	50,459,891	0.1%	n/a	n/a	n/a	n/a
Bridgepoint Development Cap IV	(689,248)	0.0%	n/a	n/a	n/a	n/a
Bridgepoint Euro IV	12,007,261	0.0%	10.39%	-6.09%	3.07%	7.44%
Bridgepoint Euro V	99,311,283	0.3%	62.63%	27.15%	23.42%	n/a
Bridgepoint Euro VI	50,675,594	0.1%	39.93%	n/a	n/a	n/a
Bridgepoint VI Colnv I	13,009,516	0.0%	n/a	n/a	n/a	n/a
Brighton Park Cap I	33,882,584	0.1%	19.14%	n/a	n/a	n/a
Brighton Park I Co Inv II	5,020,607	0.0%	n/a	n/a	n/a	n/a
Brighton Park I Colnv III	10,020,317	0.0%	n/a	n/a	n/a	n/a
Brookfield Cap Partners IV	122,811,146	0.3%	56.46%	28.38%	46.83%	n/a
Brookfield Cap Partners V	78,634,255	0.2%	33.44%	n/a	n/a	n/a
Carousel Capital IV	5,807,398	0.0%	68.99%	59.39%	68.03%	n/a
CD&R VIII	16,826,942	0.0%	25.23%	2.15%	11.03%	20.96%
Crestview II	54,113,135	0.1%	109.33%	10.27%	17.06%	13.27%
Crestview III	56,694,428	0.1%	35.47%	19.63%	14.63%	n/a
Francisco Agility II	4,007,965	0.0%	n/a	n/a	n/a	n/a
Francisco Agility II Co I	10,000,000	0.0%	n/a	n/a	n/a	n/a
Francisco Partners V	62,408,739	0.2%	33.37%	12.17%	n/a	n/a
Francisco Prtners VI	8,719,923	0.0%	n/a	n/a	n/a	n/a
Francisco V Co-Inv I	40,619,902	0.1%	n/a	n/a	n/a	n/a
GCM Edisto GCM Direct	413,015,845	1.1%	26.56%	n/a	n/a	n/a
GCM Edisto RSIC Direct	288,257,120	0.7%	34.64%	n/a	n/a	n/a
General Atlantic 2021	8,196,967	0.0%	n/a	n/a	n/a	n/a

Schedule of Investments	Market Value	% of Fund	1 Year Ending	3 Year Ending	5 Year Ending	10 Year Ending
Great Hill VII	13,277,936	0.0%	6625.14%	n/a	n/a	n/a
GS - Private Equity	9,357,033	0.0%	16.40%	15.05%	19.61%	17.69%
Hellman Friedman IX	47,278,342	0.1%	34.79%	n/a	n/a	n/a
Hillhouse Focus Growth V	4,427,092	0.0%	n/a	n/a	n/a	n/a
Horseley Bridge IV	37,125,480	0.1%	n/a	n/a	n/a	n/a
Horsley Bridge G C	39,343,907	0.1%	62.21%	n/a	n/a	n/a
Horsley Bridge V	47,081,318	0.1%	n/a	n/a	n/a	n/a
Horsley Bridge XIII	24,361,289	0.1%	17.30%	n/a	n/a	n/a
Industry PH V	49,907,969	0.1%	43.29%	n/a	n/a	n/a
Industry Ventures PH VI	2,500,000	0.0%	n/a	n/a	n/a	n/a
Industry Ventures V	1,182,411	0.0%	231.44%	22.43%	12.45%	24.44%
Industry Ventures VI	1,776,802	0.0%	42.59%	18.96%	10.50%	8.55%
Industry Ventures VII	26,055,457	0.1%	65.47%	38.86%	26.90%	n/a
KKR Asian IV	7,888,631	0.0%	n/a	n/a	n/a	n/a
Kps Mid Cap I	5,756,928	0.0%	4.42%	n/a	n/a	n/a
Kps Spe Sit V	11,361,615	0.0%	n/a	n/a	n/a	n/a
Mill Point Cap II	2,380,521	0.0%	n/a	n/a	n/a	n/a
MS - Private Equity	84,602,645	0.2%	3.89%	-12.66%	-7.81%	-1.58%
Nordic Capital X	8,682,445	0.0%	n/a	n/a	n/a	n/a
Paul Capital IX	19,335,581	0.0%	-10.21%	-0.42%	1.85%	1.43%
PEP V	43,203,124	0.1%	68.84%	15.41%	14.39%	n/a
Providence EQ VIII	83,410,454	0.2%	30.38%	n/a	n/a	n/a
Providence EQ VIII Co Inv II	26,094,974	0.1%	n/a	n/a	n/a	n/a
Providence EQ VIII Co-Invest I	11,999,968	0.0%	59.21%	n/a	n/a	n/a
Providence Strat Growth III	85,240,367	0.2%	76.45%	n/a	n/a	n/a
Providence Strat Growth IV	49,010,574	0.1%	24.60%	n/a	n/a	n/a
Providence VII Co Inv I	12,832,838	0.0%	n/a	n/a	n/a	n/a
PSG III Co-Invest I	23,502,381	0.1%	24.80%	n/a	n/a	n/a
Reservoir Capital	28,682,939	0.1%	44.05%	4.48%	9.69%	n/a
Resolve Growth Part I	586,381	0.0%	n/a	n/a	n/a	n/a
Resolve Growth Partners I Co I	890,999	0.0%	n/a	n/a	n/a	n/a
SILVER LAKE VI	26,438,977	0.1%	n/a	n/a	n/a	n/a
Square 1 Venture 1	20,823,107	0.1%	55.74%	19.77%	10.10%	8.87%
TA Associates XIII	60,584,195	0.2%	61.49%	n/a	n/a	n/a
Truebridge I CVE	47,127,829	0.1%	115.84%	33.05%	24.55%	19.63%
Truebridge II Kauff	127,611,695	0.3%	181.34%	56.80%	35.35%	24.80%
Valor Equity Partners V	44,989,931	0.1%	29.74%	n/a	n/a	n/a
Venture Invest Mgrs	72,271,368	0.2%	139.62%	45.78%	31.74%	24.46%
Warburg Pincus X	2,620,336	0.0%	137.34%	43.11%	31.34%	19.19%
Westcap Co Inv I	45,093,133	0.1%	n/a	n/a	n/a	n/a
WestCap Strat OP FD	100,582,376	0.3%	n/a	n/a	n/a	n/a
WL Ross - Private Equity	146,317,974	0.4%	20.16%	3.77%	4.19%	n/a
Total Real Assets	\$4,561,132,109	11.6%	12.75%	7.64%	7.43%	11.02%
<i>Real Assets Benchmark^{8,9}</i>			7.08%	4.82%	5.49%	4.78%
Public Infrastructure	\$449,721,095	1.1%	20.32%	10.49%	7.61%	n/a
Deutsche Infrastructure	449,721,095	1.1%	20.32%	10.89%	7.84%	n/a
Private Infrastructure	\$681,024,093	1.7%	10.63%	6.64%	n/a	n/a
Actis Infra A	17,150,433	0.0%	-42.74%	n/a	n/a	n/a
Axiom NA III	36,783,774	0.1%	n/a	n/a	n/a	n/a
Brookfield Infrastructure IV	48,210,234	0.1%	22.32%	n/a	n/a	n/a
Brookfield Supercore	203,349,901	0.5%	8.86%	n/a	n/a	n/a
Colony Cap Co-Inv I	40,853,171	0.1%	n/a	n/a	n/a	n/a
Digital Colony I Co-Invest Com	32,621,675	0.1%	15.24%	n/a	n/a	n/a
Digital Colony I Combined	110,409,330	0.3%	14.56%	n/a	n/a	n/a
Grain Spectrum III	76,601,049	0.2%	n/a	n/a	n/a	n/a
Macquarie Infrastructure Fund	115,044,526	0.3%	12.67%	n/a	n/a	n/a
Public Real Estate	\$415,076,064	1.1%	39.75%	12.96%	8.43%	n/a
Centersquare US REIT Focused	415,076,064	1.1%	39.08%	n/a	n/a	n/a
Private Real Estate	\$3,015,310,858	7.7%	7.54%	5.94%	7.47%	10.87%

07 Securities Lending

Schedule of Investments	Market Value	% of Fund	1 Year Ending	3 Year Ending	5 Year Ending	10 Year Ending
Apollo - Real Estate	49,957,284	0.1%	4.10%	3.66%	5.46%	5.26%
Asana Equity Prtnrs II	26,038,963	0.1%	4.66%	n/a	n/a	n/a
Blackstone Property	594,901,132	1.5%	4.29%	4.71%	6.23%	n/a
Blackstone REP IX	50,065,109	0.1%	30.69%	n/a	n/a	n/a
Blackstone REP VII	54,784,578	0.1%	-5.70%	-3.71%	2.69%	n/a
Brookfield SREP I	36,875,093	0.1%	1.96%	4.87%	14.10%	n/a
Brookfield SREP II	65,095,083	0.2%	8.94%	9.21%	9.58%	n/a
Brookfield SREP III B LP	64,102,415	0.2%	15.80%	n/a	n/a	n/a
Carlyle VI	7,285,844	0.0%	-8.66%	-11.76%	-5.85%	5.95%
Centersquare Co INV II	30,162,553	0.1%	n/a	n/a	n/a	n/a
Centersquare Co-Invest	30,615,205	0.1%	n/a	n/a	n/a	n/a
Crow HRP VII	29,400,554	0.1%	9.25%	10.53%	11.16%	n/a
Greystar Equity Partners IX	154,965,648	0.4%	10.13%	9.78%	n/a	n/a
Greystar Equity Partners X	70,497,242	0.2%	-4.24%	n/a	n/a	n/a
GS - Real Estate	(60,264)	0.0%	0.00%	-35.46%	-23.87%	19.06%
Lone Star II	158,527	0.0%	-5.73%	-0.72%	1.03%	7.49%
Morgan Stanley Prime Property	1,176,021,338	3.0%	7.35%	5.34%	6.66%	n/a
MS Real Estate	78,873,276	0.2%	2.23%	6.37%	8.28%	9.56%
Oaktree ROF V	4,514,803	0.0%	9.43%	-2.36%	3.32%	n/a
Oaktree ROF VI	26,183,544	0.1%	-0.29%	-0.45%	2.44%	n/a
Och-Ziff II	3,236,177	0.0%	23.94%	23.93%	24.70%	23.62%
Stockbridge Value Fund IV	14,583,600	0.0%	n/a	n/a	n/a	n/a
TA Realty Fund of One	425,150,349	1.1%	19.73%	12.99%	12.70%	n/a
TA Realty X	7,136,776	0.0%	0.71%	8.16%	9.74%	n/a
WLR - Real Estate	14,766,028	0.0%	-12.21%	-6.24%	-1.39%	n/a
Hedge Funds Portable Alpha^{10, 11}	\$4,370,182,351	11.2%	17.35%	6.35%	6.83%	7.07%
Blackstone SAF II	961,070	0.0%	n/a	n/a	n/a	n/a
Bridgewater PA II	253,531,269	0.6%	13.44%	-0.40%	4.55%	3.33%
DE Shaw - Low Beta HF	895,278,393	2.3%	20.55%	15.94%	13.49%	13.00%
GCM - Low Beta HF	6,589,281	0.0%	229.37%	127.20%	81.51%	n/a
GSO - Mixed Credit HF	12,133,808	0.0%	1.83%	-12.10%	-7.14%	n/a
Lighthouse PA	3,113,879,236	8.0%	18.33%	8.33%	7.14%	7.73%
Man Alt Beta Strategies	68,046,193	0.2%	3.96%	-0.82%	n/a	n/a
MS - Low Beta HF	19,408,763	0.0%	-7.14%	-7.88%	-3.13%	0.32%
Reservoir Strategic	354,338	0.0%	26.92%	16.16%	10.73%	n/a
Russell Overlay¹¹	\$578,146,763	1.5%	13.35%	23.80%	31.53%	12.75%
Russell Overlay	\$578,146,763	1.5%	13.35%	23.80%	31.53%	12.75%

¹ Plan returns are from BNYMellon and are time-weighted, total return, net of fees and expenses, and expressed in USD. Periods greater than one year are annualized. Returns generated from synthetic exposure through the Overlay Program are reflected in the Total Plan return but are not included in the asset class segment returns.

² The Policy Benchmark is calculated quarterly using a blend of asset class policy benchmarks and the policy weights for the respective asset classes. Prior to 12/31/2020 the Policy Benchmark was calculated monthly. The Policy Benchmark is set annually by the RSIC and has changed over time. The presented returns are a blend of previous policies.

³ Due to portfolio restructuring some investments may still show history attributed to former asset class.

Benchmarks:

⁴ Bonds Benchmark: Bloomberg Barclays US Aggregate Bond Index

⁵ Public Equity Benchmark: MSCI All Country World Index IMI

⁶ Private Debt Benchmark: S&P/LSTA Leveraged Loan Index + 150 basis points on a 3-month lag

⁷ Private Equity Benchmark: Burgiss All Private Equity Benchmark

⁸ Real Assets Benchmark: NCREIF-Open Ended Diversified Core (ODCE) Index Net of Fees

⁹ Benchmarks Displayed in this report represent current policy benchmarks as of the SIOP effective 7/1/2020. Asset class benchmarks and policy weights are reviewed annually by the Commission's consultant and adopted by the Commission and have changed over time. The policy benchmark return history represents a blend of these past policies.

¹⁰ Hedge Funds Portable Alpha reported as gross exposure but, as collateral support to the overlay program, net to zero when calculating the total plan.

¹¹ Russell Overlay reflects market value of derivative overlay program. Cash, short duration, and Portable Alpha hedge funds are held in the portfolio as collateral for the total notional value of the overlay program. Their total market values are displayed in this report.

PORTFOLIO STRUCTURE

The Portfolio currently participates in a securities lending program, managed by the BNYMellon ("Securities Lending Program"), whereby securities are loaned for the purpose of generating additional income. BNYMellon is responsible for making loans of securities to various broker-dealers and collecting cash and non-cash collateral. If the collateral value falls below a predetermined level, the borrower must post additional collateral. The cash collateral is invested in short duration securities and monitored on an ongoing basis. In conjunction with generating revenue, the collateral pool seeks to maintain a net asset value (NAV) of \$1.00, which is determined by dividing the market value of the assets by the cost of those assets.

PORTFOLIO DEVELOPMENTS

The Securities Lending Program (Program) continues to employ very conservative guidelines on both the lending and re-investment transaction. The re-investment of the cash collateral is restricted to short duration, very low risk securities. The gross securities lending revenue for the fiscal year was approximately \$1.8 million, a decrease from \$2.7 million in the prior year.

On June 30, 2021, the NAV of the collateral pool was \$0.32. The market value of the collateral pool was approximately \$21.4 million, with an amortized cost of approximately \$66.0 million.

Securities Lending Statistics

Asset Class	Average Lendable Securities (MV)	Average Utilization (MV)	Average Utilization	Average Lending Spread*
U.S. Agency Debt	\$ 27,322	\$ -	-	-
U.S. Corporate Bonds	708,709	30,309	4.28%	0.18%
U.S. Equities	1,861,009	600,823	32.28%	0.39%
U.S. Mortgage Backed Securities	93,568	-	-	-
U.S. Treasuries	105,311	39,499	37.51%	0.21%
Non - U.S. Corporate	118,078	-	-	-
Non - U.S. Equity	215,498	37,759	17.52%	0.25%
Sovereign	74,475	-	-	-

*Average Lending Spread: The difference between the benchmark Overnight Bank Funding Rate and the Weighted Average Rebate Rate (i.e. the spread reporting the intrinsic value of the security).

Source: BNYMellon

Securities Lending Activities	2016	2017	2018	2019	2020	2021
Securities Lending Income	\$188	\$572	\$2,219	\$3,342	\$2,571	\$1,134
Securities Lending Rebate ¹	758	201	-226	-295	177	667
Total Securities Lending Income	946	773	1,992	3,047	2,748	1,801

¹ Rebate rates establish the economic "cost" of the lending transaction: positive rebates indicate the borrower pays the lender.

Amounts expressed in thousands and thus may not add up to totals due to rounding.

08 Expenses

OVERVIEW

For fiscal year 2021, total investment and administrative expenses increased by \$327.3 million to \$558.9 million. As a percent of total assets, total expenses increased to 1.43% of Total Plan Assets. Investment management fees and expenses for fiscal year 2021 increased by \$328.67 million to \$546.23 million. The primary contributing factor to this increase was high performance, relative to fiscal year 2020, in asset classes that utilize performance fee structures. Bank Fees and Investment Expense, which are associated with custodied accounts and primarily consist of commissions on futures contracts and bank fees, decreased by \$1.75 million to \$0.59 million. General administrative expenses increased by \$0.33 million to \$12.03 million.

Brokerage fees are broken out separately as commissions paid to brokers and are considered a part of the investment cost basis. Therefore, they are not included in the reported investment management expenses.

Investment management fees and expenses generally consists of three categories; investment management fees, performance fees including carried interest allocation (both realized and accrued), and other investing expenses such as organizational costs in limited partnership structures. Investment management fees are generally a percentage fee based on the assets under management and paid to the manager of the fund for providing the service of investing the assets. Investment management fees are reported net of offsets which

has the effect of reducing this total. Performance fees, including carried interest allocation, are a share of the profits from an investment or fund and is paid to the investment manager to create an alignment of interests. Performance fees accrued but not yet paid are included in this total.

Investment management fees and expenses are either paid by invoice or netted from investment assets. Under Governmental Accounting Standards Board (GASB) accounting guidance, "Investment-related costs should be reported as investment expense if they are separable from (a) investment income and (b) the administrative expense of the pension plan."¹ The RSIC makes a good faith attempt to disaggregate netted fee amounts that are not necessarily readily separable from investment income. The RSIC oversees the third-party collection and aggregation of the netted investment fees and checks for reasonableness in order to disclose fees that would not otherwise be disclosed. In order to compare investment expense as reported by the RSIC with investment management costs reported by other public pension plans, an understanding of the actual fees and expenses included in any comparative reports is necessary. Additionally, investment plan composition directly influences the fee structure of a plan and adjustments for differences in plan asset allocation is necessary before conclusions can be reached from such comparisons.

¹GASB statement No. 67, paragraph 26

Schedule of Investment Expenses

Investment & Administrative Expenses	2017	2018	2019	2020	2021
Total Plan Assets	\$30,102,107	\$31,306,135	\$31,979,716	\$30,982,968	\$39,158,484
Investment Management Expenses					
Investment Management Fees & Expenses	302,904	358,955	310,243	217,560	546,341
Bank Fees and Investment Expense ¹	3,033	3,414	5,493	2,336	589
Administrative Expenses ²	10,705	11,600	12,279	11,702	12,029
Total Investment and Administrative Expenses	\$316,643	\$373,970	\$328,015	\$231,599	\$558,958
Total Expenses as a Percentage of Total Assets	1.05%	1.19%	1.03%	0.75%	1.43%
Brokerage Fees	\$5,521	\$5,338	\$4,433	\$5,934	\$1,214
Brokerage Fees as a Percentage of Total Assets	0.02%	0.02%	0.01%	0.02%	0.00%

¹ Includes miscellaneous investment expenses, commissions on futures, and bank fees but excludes RSIC administrative costs in the form of transfers to RSIC in the amount of \$11.5 Million.

² Represents RSIC's actual expenses which equal transfers to RSIC less net change in RSIC cash on hand.

Amounts expressed in thousands and thus may not add up to totals due to rounding.

Investment Management Fees and Expenses By Asset Class

Asset Class	NAV ¹	Fiscal Year Performance ²	Expressed in Dollars (\$)			
			Management Fee ³	Performance Fee ⁶	Other Fees ³	Total Fees
Cash	\$ 922,433	0.22%	\$0	-	-	0
Short Duration ⁸	-	2.72%	798	-	-	798
Core Bonds (IG) ⁷	7,583,385	1.87%	7,275	-	-	7,275
Mixed Credit	403,786	18.61%	1,893	3,971	-	5,864
Emerging Markets Debt	273,638	10.54%	1,044	-	-	1,044
Global Public Equity	18,490,577	41.44%	3,569	-	-	3,569
Portable Alpha Hedge Funds ⁵	-	17.11%	67,033	117,635	2,095	186,763
Private Debt	3,165,572	18.73%	23,273	44,441	13,874	81,589
Private Equity	3,757,960	44.56%	34,348	134,101	15,009	183,458
Public Real Estate	415,076	39.75%	1,680	-	-	1,680
Private Real Estate	3,015,311	7.54%	27,279	27,847	4,862	59,988
Public Infrastructure	449,721	20.32%	273	670	-	943
Private Infrastructure	681,024	10.63%	6,351	4,033	2,987	13,371
Total	\$ 39,158,484	28.57%	\$174,816	\$332,698	\$38,828	\$546,341

Asset Class	NAV ¹	Fiscal Year Performance ²	Expressed in Percentages (%)			
			Management Fee ^{3,4}	Performance Fee ^{4,6}	Other Fees ^{3,4}	Total Fees ⁴
Cash	\$ 922,433	0.22%	0.00%	0.00%	0.00%	0.00%
Short Duration ⁸	-	2.72%	0.15%	0.00%	0.00%	0.15%
Core Bonds (IG) ⁷	7,583,385	1.87%	0.10%	0.00%	0.00%	0.10%
Mixed Credit	403,786	18.61%	0.47%	0.98%	0.00%	1.45%
Emerging Markets Debt	273,638	10.54%	0.38%	0.00%	0.00%	0.38%
Global Public Equity	18,490,577	41.44%	0.02%	0.00%	0.00%	0.02%
Portable Alpha Hedge Funds ⁵	-	17.11%	1.53%	2.69%	0.05%	4.27%
Private Debt	3,165,572	18.73%	0.74%	1.40%	0.44%	2.58%
Private Equity	3,757,960	44.56%	0.91%	3.57%	0.40%	4.88%
Public Real Estate	415,076	39.75%	0.40%	0.00%	0.00%	0.40%
Private Real Estate	3,015,311	7.54%	0.90%	0.92%	0.16%	1.99%
Public Infrastructure	449,721	20.32%	0.06%	0.15%	0.00%	0.21%
Private Infrastructure	681,024	10.63%	0.93%	0.59%	0.44%	1.96%
Total	\$ 39,158,484	28.57%	0.45%	0.85%	0.10%	1.40%

¹ Asset Class NAV is net of the Notional Exposure of the Beta Overlay program.

² Plan Returns are time-weighted, total return calculations, net of fees and expenses. All returns are expressed in U.S. Dollars. Returns generated from synthetic exposure through the Beta Overlay Program are reflected in the total Plan return and asset class segment returns.

³ Overlay and top level strategic partnership fees are allocated to asset classes proportionately by NAV.

⁴ Fees expressed as a percentage of the ending Asset Class NAV.

⁵ Fees expressed as a percentage of gross exposure to the Beta Overlay program of \$4,370,182,351.

⁶ Performance Fees includes accrued carried interest.

⁷ Includes both Fixed Rate and Floating Rate Investment Grade Bonds.

⁸ NAV nets to zero for Portable Alpha program. Fees are expressed as a percentage of actual Short Duration NAV of \$533,874,694.96.

Amounts expressed in thousands and thus may not add up to totals due to rounding.



09 Delegation Authority

INVESTMENT AUTHORITY DELEGATION

Pursuant to Section 9-16-330(B) of the 1976 South Carolina Code of Laws, the Commission delegates to the Chief Investment Officer the final authority to invest subject to the oversight of the Chief Executive Officer and the requirements and limitations of the Investment Authority Delegation Policy. Investment Authority Delegation allows the RSIC to make investments without requiring prior approval of the Commission provided the investment process adheres to the RSIC's Due Diligence Guidelines and Policies. The investment process for any investment made pursuant to this policy must be substantially similar to the investment process employed prior to the adoption of this policy except

for the requirement that the Commission approve the investment prior to the closing the investment. The size of an individual investment made pursuant to the policy is subject to specific limitations provided for the asset class applicable to the investment. An investment can be made pursuant to this policy if it a) is not the initial investment in a new asset class, b) the majority of the underlying assets comprising the investment have been previously included in the investment portfolio, and c) the strategy to be employed by the investment manager is substantially similar to an investment that has been previously subject to the Commission's investment due diligence process.

Delegated Investments

The following table is presented Pursuant to Section 9-16-90(B)(6) of the 1976 South Carolina Code of laws:

Fund Name	Asset Class	Investment Close Date ¹	Net Asset Value ⁵	Total Fees ³	Performance Since Inception ²	Performance Inception Date ⁴
Digital Colony I	Private Equity	03/22/18	\$110,409	\$1,721	-6.22%	05/01/18
Bridgepoint Europe VI	Private Equity	04/10/18	50,676	607	4.89%	11/01/18
Industry Ventures Partnership Holdings V	Private Equity	06/01/18	49,908	2,264	43.56%	03/01/19
Providence Strategic Growth III	Private Equity	06/11/18	85,240	1,309	33.40%	08/01/18
Providence Equity Partners VIII	Private Equity	07/06/18	83,410	1,861	-26.04%	11/01/18
Hellman & Friedman Capital Partners IX	Private Equity	09/29/18	47,278	2,971	29.16%	05/01/20
Owl Rock First Lien Fund	Private Debt	10/02/18	167,853	3,028	6.35%	01/01/19
Brookfield Strategic Real Estate Partners III	Private Real Estate	10/19/18	64,102	2,243	13.68%	05/01/19
Brookfield Capital Partners V	Private Equity	10/24/18	78,634	8,422	7.80%	10/01/19
KKR Lending Partners III	Private Debt	11/02/18	169,376	1,774	17.87%	01/01/19
Owl Rock Technology Finance Corp	Private Debt	12/21/18	68,199	2,660	6.23%	04/01/19
Owl Rock Technology Holdings LLC	Private Debt	12/21/18	18,480	0	410.06%	09/01/19
Brookfield Super Core	Private Infrastructure	12/21/18	203,350	3,653	6.78%	02/01/19
Blackstone Real Estate Partners IX	Private Real Estate	12/21/18	50,065	4,805	12.32%	10/01/19
Providence Strategic Growth IV	Private Equity	04/26/19	49,011	2,179	46.24%	08/01/19
Actis Long Life Infrastructure Fund	Private Infrastructure	04/30/19	17,150	1,012	-43.21%	07/01/19
TA Associates Fund XIII	Private Equity	05/02/19	60,584	7,661	22.41%	01/01/20
Great Hill Equity Partners VII	Private Equity	06/28/19	13,278	3,883	200.93%	03/01/20
Credit Opportunity Partners JV	Private Debt	06/28/19	199,488	852	3.08%	07/01/19
Horsley Bridge XIII Venture	Private Equity	09/17/19	24,361	243	4.52%	11/01/19
KPS Special Situations Fund V	Private Equity	10/09/19	11,362	196	0.62%	08/01/20
KPS Special Situations Mid-Cap Fund	Private Equity	10/09/19	5,757	136	-0.30%	12/01/19
GoldenTree Loan Management II	Private Debt	10/18/19	33,704	1,391	11.66%	04/01/20
Brighton Park Capital Fund I	Private Equity	12/11/19	33,883	2,668	8.83%	02/01/20
Aberdeen US Private Equity VIII	Private Equity	12/23/19	17,748	72	6.68%	01/01/20
Brookfield Infrastructure Partners IV	Private Infrastructure	01/31/20	48,210	2,870	12.40%	04/01/20
Valor Equity V	Private Equity	02/06/20	44,990	4,315	27.17%	06/01/20
Francisco Partners GP VI	Private Equity	04/16/20	8,720	1,217	4.85%	03/01/21
Francisco Partners Agility II	Private Equity	04/16/20	4,008	881	-15.17%	10/01/20
CVC Capital Partners VIII	Private Equity	05/01/20	0	0	0.00%	n/a
Eagle Point Credit Partners	Private Debt	05/06/20	57,792	2,068	46.40%	06/01/20
CD&R XI	Private Equity	05/22/20	0	0	0.00%	n/a
Bridgepoint Development Capital IV	Private Equity	05/28/20	-689	1,161	0.00%	05/01/21
Barings Capital Investment Corporation	Private Credit	06/22/20	50,827	1,349	7.15%	08/01/20
Crow Holdings Realty Partners IX	Private Real Estate	06/30/20	0	0	0.00%	n/a
Silver Lake Partners VI	Private Equity	07/10/20	26,439	3,218	24.31%	12/01/20
Horsley Bridge Strategic Fund V	Private Equity	07/17/20	47,081	339	10.28%	08/01/20
Nordic Capital X	Private Equity	08/04/20	8,682	1,308	145.78%	03/01/21
Grain Spectrum Holdings III	Private Infrastructure	09/15/20	76,601	1,088	-0.80%	03/01/21
Stockbridge Value Fund IV	Private Real Estate	10/13/20	14,584	1,561	0.00%	06/01/21
WestCap Strategic Operator Fund	Private Equity	10/16/20	100,582	10,046	44.36%	11/01/20
Fortress Lending Fund II	Private Debt	10/29/20	30,040	1,107	3.61%	12/01/20
Fortress COF V	Private Debt	10/29/20	11,363	353	1.78%	12/01/20

Amounts expressed in thousands and thus may not add up to totals due to rounding.

Fund Name	Asset Class	Investment Close Date ¹	Net Asset Value ⁵	Total Fees ³	Performance Since Inception ²	Performance Inception Date ⁴
Aberdeen US PE Fund IX	Private Equity	12/08/20	10,500	549	0.00%	06/01/21
Mill Point II	Private Equity	12/22/20	2,381	487	0.00%	06/01/21
Peak Rock Capital Fund III	Private Equity	01/04/21	0	237	0.00%	n/a
Hillhouse Focused Growth V	Private Equity	01/27/21	4,427	941	53.69%	03/01/21
Golden Tree Structured Products VII	Private Debt	02/06/21	2,158	193	15.07%	03/01/21
KKR Asia IV	Private Equity	02/26/21	7,889	1,458	0.00%	06/01/21
Ares Pathfinder Fund	Private Debt	03/10/21	11,567	1,332	0.00%	05/01/21
General Atlantic Investment Partners 2021	Private Equity	03/12/21	8,197	176	0.00%	n/a
Resolve Growth Partners	Private Equity	03/18/21	586	1,545	0.00%	06/01/21
ASI Hark Capital III	Private Debt	03/31/21	143	0	0.00%	06/01/21
Stonyrock Alt Fund I	Private Equity	03/31/21	0	0	0.00%	n/a
Axiom Infrastructure II	Private Infrastructure	04/05/21	36,784	450	0.00%	n/a
Thompson Rivers LLC	Bonds	04/30/21	153,134	695	2.09%	05/01/21
TA Associates XIV	Private Equity	05/06/21	0	0	0.00%	n/a
Providence Strategic Growth V	Private Equity	05/14/21	0	0	0.00%	n/a
Industry Ventures PH VI	Private Equity	06/09/21	2,500	0	0.00%	n/a
CBRE U.S. Core Partners	Private Real Estate	06/30/21	0	0	0.00%	n/a
Total			\$1,927,163	\$71,474		

¹Represents the date on which the RSIC executed the contracts and not the date the investment was funded.

²Returns are time-weighted, total return calculations, net of fees and expenses. All returns are expressed in U.S. Dollars. Periods greater than one year are annualized. Additional performance information can be found in the Manager Returns section of this report. Time-weighted methodology may not be an appropriate performance measure for private markets investments. Zero performance indicates no mark-to-market valuations have been received as of fiscal year end.

³Total fees are for the fiscal year and include management fees, performance fees including accrued carried interest, and other expenses.

⁴Performance inception begins with the first full month of performance. "n/a" signifies no full month of performance prior to fiscal year end.

⁵Negative NAV reflects valuations where the general partner has made investments and/or incurred expenses but has not yet called capital from limited partners.

Amounts expressed in thousands and thus may not add up to totals due to rounding.

10 Risk

OVERVIEW

The Commission will fulfill its fiduciary responsibility by prudently managing the assets held in trust for the sole benefit of the participants and beneficiaries of the Systems. It will seek superior long-term investment results at a reasonable level of risk.

The RSIC invests the assets of the trust to earn the required rate of return (7.25 percent as of fiscal year end) over time. With short-term interest rates at historic lows, in order to achieve this goal, an investor is required to expose his or her assets to risk. Instead of pooling one's risk, a prudent investor seeks to balance his or her risks to reduce the risk of severe loss. This principle of diversification is central to the RSIC's portfolio asset allocation.

The RSIC also believes that over time, an investor earns a return that is commensurate with the level of risk taken. Risk, in this sense, is a term that refers broadly to an investment's risk of loss. The RSIC typically uses the standard deviation of returns in order to quantify this economic risk of an asset, strategy, asset class, or the broad portfolio. However, there are other risks that are much more difficult to measure (and therefore, mitigate). The RSIC believes risks can be reduced through diversification, a strong due diligence process, ongoing monitoring, and risk management. Some examples of these risks include:

CONCENTRATION OF CREDIT RISK - INVESTMENTS

Concentration of credit risk is the risk of loss attributed to the magnitude of investment in a single issuer or counterparty. Concentration of credit risk shall not apply to the obligations of the U.S. Government and Federal Agencies. Concentration limits are outlined in the investment guidelines of each individual portfolio within domestic fixed income and monitored by the investment managers. RSIC receives annual attestation of the level concentration of credit risk from those managers and

has periodic ongoing due diligence calls with them.

CREDIT RISK OF DEBT SECURITIES

Credit risk is the risk that an issuer or other counterparty to an investment will not fulfill its obligations to the Systems. As a matter of practice, there are no overarching limitations for credit risk exposures within the overall fixed income portfolio.

Each individual portfolio within fixed income is managed in accordance with investment guidelines that are specific as to permissible credit quality ranges, exposure levels within individual quality tiers, and average credit quality. Within high yield portfolios, a quality rating of lower than C is not permissible in any of the fixed income guidelines except in those circumstances of downgrades subsequent to purchase, in which case the investment manager is responsible for communicating the downgrade to the Commission's consultant and staff.

CUSTODIAL CREDIT RISK - INVESTMENTS

Custodial credit risk for investments is the risk that, in the event of a failure of the counterparty, the Systems will not be able to recover the value of the investments or collateral securities that are in the possession of an outside party. Investing for the Systems is governed by Section 16, Article X of the South Carolina Constitution and Section 9-1-1310(B) and Title 9 Section 16 of the South Carolina Code of Laws. Funds held in trust for the Systems may be invested and reinvested in a variety of instruments including, but not limited to, fixed income instruments of the United States, foreign fixed income obligations, swaps, forward contracts, futures and options, domestic and international equity securities, private equity, real estate, and fund of funds.

CUSTODIAL CREDIT RISK – DEPOSITS

Custodial credit risk for deposits is the risk that in the event of a bank failure, the Systems' deposits may not be recovered. As prescribed by South Carolina state

statute, the South Carolina Public Employee Benefit Authority (PEBA) is the custodian of all deposits and is responsible for securing all deposits held by banks. Deposits are insured by the Federal Deposit Insurance Corporation (FDIC) up to \$250,000; however, amounts in excess of \$250,000 are uninsured and uncollateralized. RSIC has a formal Counterparty Policy which covers policies and procedures related to oversight and management of Counterparty Risk, including the custodial bank. To monitor custodial credit risk, the credit quality of financial institutions at which deposits are held are periodically reviewed using internal analysis and rating agencies' reports.

EQUITY RISK

Equity risk refers to the financial risk of loss that results from ownership. Equity risk is typically observed using the standard deviation of returns.

FOREIGN CURRENCY RISK

Foreign currency risk is the risk that changes in exchange rates will adversely impact the fair value of an investment. The Systems participate in foreign markets to diversify assets, reduce risk, and enhance returns. Currency forwards are used to manage currency fluctuations and are permitted by investment policy. Policy, however, forbids speculating in forwards and other derivatives.

INTEREST RATE RISK

Interest rate risk is the risk that changes in interest rates will adversely affect the fair value of an investment or portfolio. While the RSIC has no formal interest rate risk policy, interest rate risk is observed within the portfolio using effective duration (option adjusted duration), which is a measure of the price sensitivity of a bond or a portfolio of bonds to interest rate movements given a 100 basis point change in interest rates. Effective duration takes into account that expected cash flows will fluctuate as interest rates change and provides a measure of risk that changes proportionately with market rates. Investment guidelines may specify the degree of interest rate risk taken versus the benchmark within each fixed income portfolio.

LEVERAGE RISK

Leverage is the use of borrowed capital to increase potential investment returns. While the trust is not allowed to utilize leverage at the total plan level, certain investment vehicles, in particular alternative investment funds, can utilize leverage. The trust itself, however, is not levered at the total plan level, and the total loss

exposure to the trust is limited to the capital invested/committed to the investment vehicle.

LIQUIDITY RISK

Liquidity risk is the risk of having limited access to funds, resulting from a lack of market liquidity or restrictions on the sale of ownership interests. The term "liquidity risk" distinguishes a form of market risk which typically occurs when demand for a given security is weak, or the supply of a security is low. Liquidity risk is higher for "private market" investments, such as private equity and real estate funds. While so-called "secondary sales"—privately arranged transfers of interests in these investments—are an increasingly viable option, selling these interests can be subject to restrictions and may require the seller to accept a discount to the investment's valuation. There is no publicly available exchange or marketplace on which to liquidate these ownership interests.

VALUATION RISK

The fair values of alternative investments including private equity, private debt, hedge funds, real estate and commodities, for which daily market values are not readily ascertainable, are valued in good faith based on the most recent financial information available for the underlying companies and reported by the investment managers at the measurement date, adjusted for subsequent cash flow activities through June 30, 2021. The estimated fair value of these investments may differ from values that would have been used had a liquid public market existed. Valuation of investments is a joint responsibility of PEBA and RSIC. Staff from both offices serve on a joint valuation committee which oversees and reviews the valuations provided by the custodian and/or the external investment managers.

11 Holdings



Appendix A: Summary Schedule

Asset Class	Market Value	Notional Value
Cash Equivalents and S-T Investments		
Cash and Equivalents	\$ 761,874	-
Total Short Duration Cash	104,033	-
Total Fixed Income Cash	41,332	-
Total Public Equity Cash	151,940	-
Total Public Infrastructure Cash	5,999	-
Total Public Real Estate Cash	3,265	-
Total Alternatives Cash	2,418	-
Total Receivable Assets Cash	10,031	-
Total Russell Overlay Cash	513,839	-
Total Cash and S-T Investments	\$ 1,594,731	-
Short Duration Fixed Income Investments		
Short Duration Fixed Income Investments	\$ 429,841	-
Total Short Duration	\$ 429,841	-
Fixed Income Investments		
Core Bonds	\$ 2,236,626	-
Mixed Credit	380,442	-
Emerging Market Debt	269,090	-
Total Fixed Income Investments	\$ 2,886,158	-
Public Equity Investments		
Developed International Equity	\$ 842,405	-
Emerging Markets Equity	268,759	-
MSCI ACWI	16,009,390	-
US Equity	1,218,083	-
Total Equity	\$ 18,338,637	-
Public Infrastructure		
Public Infrastructure	\$ 443,722	-
Total Public Infrastructure	\$ 443,722	-
Public Real Estate		
Public Real Estate	\$ 411,811	-
Total Public Real Estate	\$ 411,811	-
Alternatives		
Portable Alpha Hedge Funds	\$ 4,370,182	-
Private Debt	3,160,778	-
Private Equity	3,757,960	-
Private Real Estate	3,015,311	-
Private Infrastructure	681,024	-
Alternative Investments Receivables	2,376	-
Total Alternatives	\$ 14,987,632	-
Receivable Assets		
Receivable Assets	\$ 1,644	-
Total Receivable Assets	\$ 1,644	-
Russell Overlay		
Futures		
Core Bonds	\$ 52,385	\$ 2,591,203
Futures Total	\$ 52,385	\$ 2,591,203
Total Return Swaps		
Core Bonds	11,922	2,742,116
Total Return Swaps Total	\$ 11,922	\$ 2,742,116
Total Overlay	\$ 64,308	\$ 5,333,319
Total Investments	\$ 39,158,484	\$ 5,333,319

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Appendix B: Cash and Equivalents

Asset Class	Type	Cost	Market Value
CASH & CASH EQUIVALENTS			
General Assembly Combined	Cash	\$ 3,048	\$ 3,048
General Assembly Combined	Receivables	0	0
Judges Combined	Cash	6,610	6,610
Judges Combined	Receivables	0	0
National Guard Combined	Cash	5,383	5,383
National Guard Combined	Receivables	0	0
Police Combined	Cash	17,822	17,821
Police Combined	Receivables	1	1
Retirement Combined	Cash	114,338	114,333
Retirement Combined	Receivables	4	4
SCRS - Internal	Cash	535,104	535,090
SCRS - Internal	Receivables	15	15
Strategic Partnership	Cash	79,549	79,549
CASH & CASH EQUIVALENTS Total		\$ 761,874	\$ 761,854
CASH & CASH EQUIVALENTS Accrued			20
CASH & CASH EQUIVALENTS Net			\$ 761,874

Asset Class	Type	Cost	Market Value
SHORT DURATION			
BLACKROCK SHORT DURA	Cash	\$ 95,583	\$ 95,660
BLACKROCK SHORT DURA	Payables	(3,133)	(3,133)
BLACKROCK SHORT DURA	Receivables	3,738	3,738
BLACKROCK SHORT DURA Total		96,187	96,265
Penn Ltd Term HY	Cash	\$ 6,300	\$ 6,300
Penn Ltd Term HY	Payables	(1,790)	(1,790)
Penn Ltd Term HY	Receivables	3,241	3,241
Penn Ltd Term HY Total		7,751	7,751
SHORT DURATION Total		\$ 103,939	\$ 104,016
SHORT DURATION Accrued			17
SHORT DURATION Net			\$ 104,033

Asset Class	Type	Cost	Market Value
FIXED INCOME			
Ashmore External Debt	Cash	\$ 3,159	\$ 3,159
Ashmore External Debt	Payables	(8,054)	(7,958)
Ashmore External Debt	Receivables	9,330	9,348
Ashmore External Debt Total		4,435	4,548
BARINGS MULTI SECTOR	Cash	\$ 6,687	\$ 6,624
BARINGS MULTI SECTOR	Payables	(132,982)	(131,722)
BARINGS MULTI SECTOR	Receivables	148,477	148,442
BARINGS MULTI SECTOR Total		22,182	23,344
Goldentree Credit	Cash	\$ 30,334	\$ 30,292
Goldentree Credit	Payables	(273,277)	(265,827)

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Asset Class	Type	Cost	Market Value
Goldentree Credit	Receivables	267,606	267,577
Goldentree Credit Total		24,663	32,041
Guggenheim Partners	Cash	\$ 38,942	\$ 38,942
Guggenheim Partners	Payables	(258,161)	(257,752)
Guggenheim Partners	Receivables	224,829	225,651
Guggenheim Partners Total		5,611	6,841
Pimco Core	Cash	\$ 18,709	\$ 18,698
Pimco Core	Payables	(261,481)	(260,436)
Pimco Core	Receivables	214,357	214,549
Pimco Core Total		(28,416)	(27,189)
SCRS Fixed Income	Receivables	\$ 46	\$ 46
SCRS Fixed Income Total		46	46
Thompson River LLC	Receivables	\$ 1,700	\$ 1,700
Thompson River LLC Total		1,700	1,700
FIXED INCOME Total		\$ 30,222	\$ 41,332
FIXED INCOME Accrued			(0)
FIXED INCOME Net		\$	41,332

Asset Class	Type	Cost	Market Value
PUBLIC EQUITY			
Blackrock EME SM Cap	Payables	\$ (9)	\$ (9)
Blackrock EME SM Cap Total		(9)	(9)
BlackRock MSCI ACWI	Payables	(2,274,142)	(2,274,142)
BlackRock MSCI ACWI Total		(2,274,142)	(2,274,142)
Blackrock US Equity	Receivables	1,609,752	1,609,752
Blackrock US Equity Total		1,609,752	1,609,752
BLACKROCK US SM CAP	Cash	\$ 1,050	\$ 1,050
BLACKROCK US SM CAP	Payables	(2,525)	(2,525)
BLACKROCK US SM CAP	Receivables	3,454	3,454
BLACKROCK US SM CAP Total		1,980	1,980
Blackrock World ex US Lrg Cap	Receivables	\$ 814,361	\$ 814,361
Blackrock World ex US Lrg Cap Total		814,361	814,361
BROCK WORLD EX US SM	Cash	\$ 10	\$ 10
BROCK WORLD EX US SM	Payables	(12)	(12)
BROCK WORLD EX US SM Total		(2)	(2)
PUBLIC EQUITY Total		\$ 151,940	\$ 151,940
PUBLIC EQUITY Accrued			0

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Asset Class	Type	Cost	Market Value
PUBLIC EQUITY Net			\$ 151,940

Asset Class	Type	Cost	Market Value
PUBLIC INFRASTRUCTURE			
Deutsche Infrastructure	Cash	\$ 3,843	\$ 3,841
Deutsche Infrastructure	Payables	(2,876)	(2,873)
Deutsche Infrastructure	Receivables	5,047	5,031
Deutsche Infrastructure Total		6,015	5,999
PUBLIC INFRASTRUCTURE Total		\$ 6,015	\$ 5,999
PUBLIC INFRASTRUCTURE Accrued			0
PUBLIC INFRASTRUCTURE Net		\$	5,999

Asset Class	Type	Cost	Market Value
PUBLIC REAL ESTATE			
CenterSquare US REIT Focused	Cash	\$ 2,513	\$ 2,513
CenterSquare US REIT Focused	Receivables	751	751
CenterSquare US REIT Focused Total		3,265	3,265
PUBLIC REAL ESTATE Total		\$ 3,265	\$ 3,265
PUBLIC REAL ESTATE Accrued			0
PUBLIC REAL ESTATE Net		\$	3,265

Asset Class	Type	Cost	Market Value
ALTERNATIVE			
Macquarie Infrastructure Fund	Cash	\$ (0)	\$ (0)
Macquarie Infrastructure Fund	Payables	(0)	(0)
Macquarie Infrastructure Fund	Receivables	0	0
Macquarie Infrastructure Fund Total		(0)	(0)
OWL ROCK TRANSITION	Cash	\$ 20	\$ 20
OWL ROCK TRANSITION	Receivables	2,398	2,398
OWL ROCK TRANSITION Total		2,418	2,418
ALTERNATIVE Total		\$ 2,418	\$ 2,418
ALTERNATIVE Accrued			0
ALTERNATIVE Net		\$	2,418

Asset Class	Type	Cost	Market Value
RECEIVABLE ASSETS			
Algert Glb ISCP	Receivables	878	887
Algert Glb ISCP Total		878	887
AQR Global Enhanced	Receivables	2,483	2,573
AQR Global Enhanced Total		2,483	2,573
Barings US High Yield	Cash	1	1

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Asset Class	Type	Cost	Market Value
Barings US High Yield Total		1	1
Blackrock Core	Receivables	6	6
Blackrock Core Total		6	6
De Shaw World Enhanced	Cash	-	(0)
De Shaw World Enhanced	Receivables	2,019	2,060
De Shaw World Enhanced Total		2,019	2,060
Intech Global Eq Sma	Cash	-	-
Intech Global Eq Sma	Receivables	1,838	1,902
Intech Global Eq Sma Total		1,838	1,902
Man Numeric ISCP	Cash	-	(0)
Man Numeric ISCP	Receivables	838	851
Man Numeric ISCP Total		838	851
Morgan Stanley GTAAN	Receivables	1,013	1,013
Morgan Stanley GTAAN Total		1,013	1,013
Pinebridge Bank Loan	Cash	31	31
Pinebridge Bank Loan	Receivables	0	0
Pinebridge Bank Loan Total		31	31
RUSS SM CAP PASS TRA	Receivables	51	54
RUSS SM CAP PASS TRA Total		51	54
Russel Int Small Cap Transition	Cash	0	0
Russel Int Small Cap Transition	Receivables	487	493
Russel Int Small Cap Transition Total		487	493
Russell Global Equity Transition	Cash	-	(0)
Russell Global Equity Transition	Receivables	78	81
Russell Global Equity Transition Total		78	81
RUSSELL GLOBAL TRANS	Receivables	30	32
RUSSELL GLOBAL TRANS Total		30	32
Russell Other Opportunistic	Receivables	45	48
Russell Other Opportunistic Total		45	48
Russell SM/MID CAP Transition	Receivables	0	0
Russell SM/MID CAP Transition Total		0	0
SCRS Residual Assets	Cash	(1)	(1)
SCRS Residual Assets	Receivables	0	0
SCRS Residual Assets Total		(1)	(1)

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Asset Class	Type	Cost	Market Value
RECEIVABLE ASSETS Total		9,798	10,031
Asset Class	Type	Cost	Market Value
OVERLAY			
Russell - Overlay	Cash	\$ 507,620	\$ 507,609
Russell - Overlay	Receivables	6,219	6,219
Russell - Overlay Total		513,839	513,828
OVERLAY Total		\$ 513,839	\$ 513,828
OVERLAY Accrued			11
OVERLAY Net			\$ 513,839
Total Cash and Short Term Investments		\$	1,594,731

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Appendix C: Short Duration

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Short Duration						
7-ELEVEN INC 144A	\$ 100.04	0.61	8/10/2022	2,560	\$ 2,560	2,559
ADT SECURITY CORP/THE	105.25	4.13	6/15/2023	2,100	2,176	2,206
ADVANCED MICRO DEVICES INC	107.25	7.50	8/15/2022	3,787	4,293	3,954
ALBERTSONS COS INC / SAFE 144A	102.65	3.50	2/15/2023	2,455	2,395	2,488
ALLEGHENY TECHNOLOGIES INC	109.63	7.88	8/15/2023	4,754	5,221	5,070
ALLEGIANTRAVEL 2/20 TL	99.33	0.00	2/5/2024	995	985	984
AMERICAN EXPRESS CO	102.15	2.50	8/1/2022	350	363	354
AMERICAN EXPRESS CREDIT AC 1 A	101.89	2.87	10/15/2024	4,760	4,956	4,844
AMERICAN HONDA FINANCE CORP	-	1.65	7/12/2021	-	-	0
AMERICAN HONDA FINANCE CORP	100.27	1.70	9/9/2021	6,250	6,128	6,234
ASTRAZENECA PLC	99.73	0.30	5/26/2023	3,000	2,997	2,991
ASURION 12/20 B8 COV-LITE TL	-	0.00	12/23/2026	-	-	(0)
ATHENE GLOBAL FUNDING 144A	102.08	4.00	1/25/2022	800	788	803
ATMOS ENERGY CORP	100.01	0.50	3/9/2023	1,460	1,460	1,460
AVON PRODUCTS INC	107.54	6.50	3/15/2023	5,228	5,647	5,522
BALL CORP	102.50	5.00	3/15/2022	1,482	1,541	1,497
BALL CORP	106.31	4.00	11/15/2023	1,000	1,074	1,058
BATH & BODY WORKS INC	109.88	5.63	10/15/2023	1,837	1,938	1,997
BELL TELEPHONE CO OF CANADA OR	100.23	0.75	3/17/2024	3,100	3,099	3,101
BMW US CAPITAL LLC 144A	100.44	0.80	4/1/2024	500	500	501
BMW US CAPITAL LLC 144A	100.86	0.55	4/1/2024	2,175	2,175	2,191
BMW VEHICLE OWNER TRUST 2 A A2	100.05	0.39	2/27/2023	622	622	623
BOB'S DISCOUNT FURNITURE 2/14	100.00	0.00	8/14/2023	995	990	994
CALIFORNIA ST UNIV REVENUE	100.08	0.35	11/1/2022	425	425	425
CARMAX AUTO OWNER TRUST 1 A2A	100.03	0.22	2/15/2024	2,170	2,170	2,170
CARMAX AUTO OWNER TRUST 2 4 A2	100.07	0.31	1/16/2024	2,364	2,364	2,365
CARMAX AUTO OWNER TRUST 3 A2A	100.09	0.49	6/15/2023	529	529	529
CARNIVAL CORP 144A	113.13	11.50	4/1/2023	3,395	3,861	3,743
CATERPILLAR FINANCIAL SERVICES	100.12	0.36	1/6/2022	765	765	765
CATERPILLAR FINANCIAL SERVICES	100.42	1.93	10/1/2021	5,115	5,207	5,112
CENTERPOINT ENERGY RESOURCES C	100.01	0.70	3/2/2023	1,730	1,728	1,726
CIT GROUP INC	108.13	5.00	8/1/2023	2,291	2,493	2,429
CITIGROUP INC	100.36	1.20	12/8/2021	2,358	2,379	2,365
CNH EQUIPMENT TRUST 2021- A A2	100.03	0.23	3/15/2024	3,090	3,090	3,090
COCA-COLA EUROPAFIC PAR 144A	99.79	0.50	5/5/2023	3,100	3,097	3,091
COGENT COMMUNICATIONS GRO 144A	101.72	5.38	3/1/2022	3,042	3,105	3,040
COMMERCIAL METALS CO	105.43	4.88	5/15/2023	3,153	3,273	3,305
CONNECTICUT ST	99.68	0.51	6/1/2024	525	525	523
CROWN AMERICAS LLC / CROWN AME	104.50	4.50	1/15/2023	6,508	6,759	6,666
CSC HOLDINGS LLC	101.97	6.75	11/15/2021	4,420	4,691	4,469
CSC HOLDINGS LLC	104.92	5.88	9/15/2022	1,968	2,111	2,031
CSC HOLDINGS LLC	108.50	5.25	6/1/2024	2,210	2,408	2,388
DAE FUNDING LLC 144A	100.15	4.50	8/1/2022	945	951	929
DAIMLER FINANCE NORTH AME 144A	101.26	2.85	1/6/2022	1,000	1,020	999
DAIMLER FINANCE NORTH AME REGS	101.96	3.40	2/22/2022	5,650	5,854	5,692
DALLAS TX WTRWKS & SWR SYS REV	100.08	0.46	10/1/2021	895	895	895
DELTA AIR LINES INC	103.78	3.80	4/19/2023	3,454	3,546	3,558
DISH DBS CORP	104.32	5.88	7/15/2022	2,275	2,367	2,312
DOMINION ENERGY INC	100.04	0.65	9/15/2023	2,315	2,315	2,315
DUKE ENERGY CORP	100.08	0.30	6/10/2023	1,035	1,035	1,036
ELANCO ANIMAL HEALTH INC	107.56	5.27	8/28/2023	2,976	3,198	3,147
ENBRIDGE INC	100.20	0.41	2/17/2023	625	625	626
ENCOMPASS HEALTH CORP	100.25	5.13	3/15/2023	1,106	1,100	1,109

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
ENLINK MIDSTREAM PARTNERS LP	105.00	4.40	4/1/2024	1,040	1,082	1,081
ENTERPRISE PRODUCTS OPERATING	101.91	3.50	2/1/2022	3,500	3,598	3,516
EPR PROPERTIES	105.62	5.25	7/15/2023	3,485	3,634	3,597
EQM MIDSTREAM PARTNERS LP	104.38	4.75	7/15/2023	1,614	1,678	1,649
EVERSOURCE ENERGY	101.46	2.75	3/15/2022	1,000	1,020	1,006
FEDERAL FARM CR BK CONS BD	100.47	0.37	6/9/2023	4,000	4,000	4,018
FEDERAL HOME LN MTG CORP	99.99	0.25	6/26/2023	5,401	5,385	5,400
FEDERAL NATL MTG ASSN	99.94	0.30	8/10/2023	5,100	5,100	5,091
FEDERAL NATL MTG ASSN	99.99	0.25	7/10/2023	2,500	2,495	2,497
FEDERAL NATL MTG ASSN	100.01	0.42	7/13/2023	1,250	1,250	1,248
FMG RESOURCES AUGUST 2006 144A	108.93	5.13	5/15/2024	945	1,030	1,023
FOOT LOCKER INC	104.00	8.50	1/15/2022	3,803	4,180	3,806
FORD CREDIT AUTO LEASE T B A2A	100.07	0.50	12/15/2022	694	694	695
FORD CREDIT AUTO OWNER TR B A2	100.09	0.50	2/15/2023	637	637	638
FORD MOTOR CO	111.60	8.50	4/21/2023	6,967	7,764	7,660
FORD MOTOR CREDIT CO LLC	100.51	5.88	8/2/2021	949	988	931
FORD MOTOR CREDIT CO LLC	101.38	2.98	8/3/2022	854	828	855
FORD MOTOR CREDIT CO LLC	102.42	3.10	5/4/2023	750	761	764
FREEMPORT-MCMORAN INC	104.27	3.88	3/15/2023	153	158	158
GAP INC/THE 144A	112.67	8.38	5/15/2023	2,783	3,122	3,106
GILEAD SCIENCES INC	100.07	0.75	9/29/2023	2,340	2,339	2,337
GOLDMAN SACHS GROUP INC/THE	100.02	0.63	11/17/2023	3,100	3,100	3,098
HANESBRANDS INC 144A	106.00	4.63	5/15/2024	2,135	2,258	2,250
HAWAII ST	100.24	0.43	10/1/2022	1,485	1,485	1,484
HCA INC	114.50	7.50	12/15/2023	147	169	168
HONDA AUTO RECEIVABLES 20 2 A2	100.12	0.74	11/15/2022	367	367	367
HONDA AUTO RECEIVABLES 20 3 A2	100.04	0.27	2/21/2023	4,926	4,926	4,928
HONDA AUTO RECEIVABLES 20 4 A2	100.10	1.86	6/20/2022	490	494	490
HONEYWELL INTERNATIONAL INC	100.41	1.85	11/1/2021	3,350	3,413	3,353
HORMEL FOODS CORP	100.22	0.65	6/3/2024	835	835	836
HYUNDAI AUTO RECEIVABLES B A3	100.69	3.20	12/15/2022	686	700	690
INTERNATIONAL BANK FOR RECONST	100.54	0.32	8/6/2024	4,200	4,197	4,220
INTERNATIONAL LEASE FINANCE CO	104.26	8.63	1/15/2022	1,019	1,158	1,022
JACOBS ENTERTAINMENT INC 144A	104.50	7.88	2/1/2024	1,955	2,041	1,979
JAGUAR LAND ROVER AUTOMOT 144A	100.38	5.63	2/1/2023	1,750	1,754	1,716
JO-ANN STORES 9/16 TL	99.85	0.00	10/23/2023	1,800	1,790	1,797
JOHN DEERE CAPITAL CORP	99.97	0.25	1/17/2023	1,950	1,949	1,948
JOHN DEERE CAPITAL CORP	100.09	0.40	10/10/2023	290	290	290
JOHNSON & JOHNSON	101.22	2.25	3/3/2022	4,000	4,122	4,019
JPMORGAN CHASE & CO	100.32	0.70	3/16/2024	1,500	1,500	1,502
JPMORGAN CHASE & CO	100.49	4.35	8/15/2021	3,000	3,045	2,965
KB HOME	107.00	7.50	9/15/2022	4,908	5,525	5,143
KB HOME	108.72	7.63	5/15/2023	1,300	1,440	1,401
LONG ISLAND NY PWR AUTH ELEC S	100.04	0.66	3/1/2022	80	80	80
LOS ANGELES CA MUNI IMPT CORPL	99.73	0.32	11/1/2022	155	155	154
LUMEN TECHNOLOGIES INC	102.91	5.80	3/15/2022	2,051	2,165	2,076
LUMEN TECHNOLOGIES INC	110.90	6.75	12/1/2023	1,360	1,516	1,501
LUMEN TECHNOLOGIES INC	112.25	7.50	4/1/2024	1,965	2,204	2,169
MACQUARIE BANK LTD 144A	100.06	0.44	12/16/2022	4,145	4,145	4,147
MACY'S RETAIL HOLDINGS LLC	101.00	2.88	2/15/2023	1,309	1,262	1,308
MACY'S RETAIL HOLDINGS LLC	102.60	3.63	6/1/2024	1,100	1,129	1,125
MASSMUTUAL GLOBAL FUNDING 144A	100.14	0.48	8/28/2023	6,000	6,000	5,999
MERCK & CO INC	104.67	2.80	5/18/2023	1,210	1,290	1,263
MGM GROWTH PROPERTIES OPERATIN	108.30	5.63	5/1/2024	105	114	113

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
MGM RESORTS INTERNATIONAL	104.52	7.75	3/15/2022	8,147	9,031	8,329
MITSUBISHI UFJ FINANCIAL GROUP	105.02	3.46	3/2/2023	1,700	1,804	1,766
MOLINA HEALTHCARE INC	104.63	5.38	11/15/2022	6,827	7,136	7,096
MORGAN STANLEY	100.20	0.73	4/5/2024	2,000	2,000	2,001
NATIONWIDE BUILDING SOCIE 144A	99.60	0.55	1/22/2024	2,645	2,643	2,628
NAVIENT CORP	104.25	6.50	6/15/2022	1,118	1,182	1,162
NAVIENT CORP	105.47	5.50	1/25/2023	1,060	1,113	1,093
NAVIENT CORP	110.38	7.25	9/25/2023	890	976	965
NCL CORP LTD 144A	120.77	12.25	5/15/2024	915	1,109	1,091
NETFLIX INC	102.50	5.50	2/15/2022	5,152	5,342	5,221
NEW YORK NY	100.08	0.40	11/1/2021	1,000	1,000	1,000
NEW YORK NY	100.16	0.36	8/1/2022	6,000	6,000	6,000
NEW YORK NY	100.23	0.43	8/1/2022	865	865	865
NEW YORK ST URBAN DEV CORP REV	100.52	0.72	3/15/2023	895	895	898
NEWELL BRANDS INC	104.75	4.35	4/1/2023	1,399	1,466	1,450
NEWMARK GROUP INC	109.99	6.13	11/15/2023	990	1,082	1,081
NEXTERA ENERGY CAPITAL HOLDING	100.02	0.42	2/22/2023	3,500	3,500	3,499
NEXTERA ENERGY CAPITAL HOLDING	100.40	0.65	3/1/2023	2,030	2,030	2,034
NISSAN AUTO RECEIVABLES C A2A	100.07	1.97	9/15/2022	105	106	105
NTT FINANCE CORP 144A	100.01	0.37	3/3/2023	2,250	2,250	2,247
OLIN CORP	104.25	5.50	8/15/2022	833	839	851
ONEMAIN FINANCE CORP	103.88	6.13	5/15/2022	1,570	1,687	1,619
ONEMAIN FINANCE CORP	107.63	6.13	3/15/2024	1,055	1,136	1,116
ONEMAIN FINANCE CORP	112.50	8.25	10/1/2023	2,931	3,334	3,237
OWENS-BROCKWAY GLASS CONT 144A	107.84	5.88	8/15/2023	2,475	2,630	2,614
PACCAR FINANCIAL CORP	104.45	2.15	8/15/2024	5,600	5,903	5,804
PARK AEROSPACE HOLDINGS L 144A	105.11	4.50	3/15/2023	1,840	1,918	1,910
PARK AEROSPACE HOLDINGS L 144A	109.94	5.50	2/15/2024	2,371	2,581	2,557
PENNSYLVANIA ST ECON DEV FINGA	99.80	0.29	6/15/2022	320	320	319
PORT AUTH OF NEW YORK & NEW JE	101.27	1.09	7/1/2023	1,570	1,570	1,573
PRIME SECURITY SERVICES B 144A	107.15	5.25	4/15/2024	1,383	1,487	1,454
QUALCOMM INC	102.49	3.00	5/20/2022	4,700	4,758	4,801
QUEBECOR MEDIA INC	107.02	5.75	1/15/2023	546	585	583
QVC INC	105.45	4.38	3/15/2023	875	917	911
QVC INC	108.50	4.85	4/1/2024	1,035	1,117	1,110
QWEST CORP	102.38	6.75	12/1/2021	400	421	407
RAYTHEON TECHNOLOGIES CORP	101.64	2.80	3/15/2022	3,000	3,068	3,024
REALOGY GROUP LLC / REALO 144A	104.00	4.88	6/1/2023	2,865	2,915	2,968
RECKITT BENCKISER TREASUR 144A	100.50	0.69	6/24/2022	4,360	4,355	4,381
RECKITT BENCKISER TREASUR 144A	101.94	2.38	6/24/2022	2,455	2,533	2,501
REYNOLDS GROUP 1/17 (USD) TL	99.75	0.00	2/5/2023	2,013	1,986	2,007
ROPER TECHNOLOGIES INC	100.06	0.45	8/15/2022	285	285	285
ROYAL CARIBBEAN CRUISES L 144A	113.88	10.88	6/1/2023	550	608	599
ROYAL CARIBBEAN CRUISES LTD	102.81	5.25	11/15/2022	1,729	1,708	1,766
SALESFORCE.COM INC	99.90	0.63	7/15/2024	995	994	994
SEALED AIR CORP 144A	104.00	4.88	12/1/2022	2,350	2,389	2,434
SEALED AIR CORP 144A	105.69	5.25	4/1/2023	1,368	1,450	1,428
SERVICE PROPERTIES TRUST	101.25	5.00	8/15/2022	4,882	4,881	4,851
SERVICE PROPERTIES TRUST	102.50	4.50	6/15/2023	815	833	834
SIRIUS XM RADIO INC 144A	100.18	3.88	8/1/2022	3,338	3,309	3,290
SLM CORP	101.88	5.13	4/5/2022	1,203	1,245	1,211
SPRINT COMMUNICATIONS INC	105.88	6.00	11/15/2022	4,591	4,972	4,826
SPRINT CORP	101.48	7.25	9/15/2021	1,960	2,090	1,947
SPRINT CORP	113.61	7.88	9/15/2023	2,819	3,259	3,137

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
STAGWELL INC 144A	101.25	7.50	5/1/2024	2,139	2,181	2,139
STARWOOD PROPERTY TRUST I 144A	104.75	5.50	11/1/2023	640	671	665
STARWOOD PROPERTY TRUST INC	100.50	5.00	12/15/2021	280	282	281
SUMITOMO MITSUI TRUST BAN 144A	100.61	0.80	9/12/2023	1,650	1,649	1,656
SWEDBANK AB 144A	100.34	0.85	3/18/2024	3,000	2,998	3,003
TEEKAY CORP 144A	103.31	9.25	11/15/2022	1,260	1,299	1,287
TERRAFORM POWER OPERATING 144A	102.63	4.25	1/31/2023	4,605	4,757	4,644
TEVA PHARMACEUTICAL FINANCE IV	100.76	3.65	11/10/2021	1,090	1,075	1,093
TEVA PHARMACEUTICAL FINANCE NE	99.63	2.20	7/21/2021	1,345	1,304	1,327
TEVA PHARMACEUTICAL FINANCE NE	99.65	2.80	7/21/2023	860	847	846
TEVA PHARMACEUTICAL FINANCE NE	106.00	6.00	4/15/2024	650	699	681
TORONTO-DOMINION BANK/THE	100.52	0.51	1/27/2023	1,000	994	1,004
TOTALENERGIES CAPITAL INTERNAT	100.04	2.22	7/12/2021	6,300	6,404	6,237
TOYOTA AUTO RECEIVABLES 2 D A2	100.03	0.23	5/15/2023	721	721	721
TOYOTA AUTO RECEIVABLES 2 D A2	100.10	1.92	7/15/2022	327	330	327
TOYOTA LEASE OWNER T A A2 144A	100.01	0.27	9/20/2023	2,770	2,770	2,770
TRAVEL + LEISURE CO	101.13	4.25	3/1/2022	3,356	3,348	3,346
TRAVEL + LEISURE CO	108.95	5.65	4/1/2024	785	859	844
TRI POINTE GROUP INC / TRI POI	111.26	5.88	6/15/2024	1,615	1,801	1,793
U S TREASURY NOTE	99.57	0.13	10/15/2023	1,600	1,597	1,593
UBS AG/LONDON 144A	99.89	0.38	6/1/2023	2,070	2,068	2,067
UNILEVER CAPITAL CORP	100.07	0.38	9/14/2023	465	464	465
UNILEVER CAPITAL CORP	101.57	2.20	5/5/2022	1,435	1,480	1,453
UNILEVER CAPITAL CORP	101.93	3.00	3/7/2022	2,500	2,606	2,525
UNITED AIRLINES HOLDINGS INC	103.75	5.00	2/1/2024	173	180	176
UNIV OF CALIFORNIA CA REVENUES	100.19	0.46	5/15/2022	340	340	340
UNIV OF COLORADO CO ENTERPRISE	100.02	0.35	6/1/2023	1,370	1,370	1,369
VERIZON COMMUNICATIONS INC	100.44	0.75	3/22/2024	765	765	767
VERIZON COMMUNICATIONS INC	100.75	0.51	3/22/2024	650	650	655
VIDEOTRON LTD	104.01	5.00	7/15/2022	2,222	2,116	2,260
VOLKSWAGEN GROUP OF AMERI 144A	100.38	0.75	11/23/2022	2,270	2,269	2,277
WASHINGTON CNTY OR SCH DIST #4	100.30	0.45	6/15/2022	1,000	1,000	1,003
WELLS FARGO & CO	102.23	3.50	3/8/2022	4,000	4,050	4,045
WIDEPENWEST 6/17 TLB	99.67	0.00	8/18/2023	993	978	988
WYNN LAS VEGAS LLC / WYNN 144A	103.75	4.25	5/30/2023	1,100	1,067	1,137
XCEL ENERGY INC	99.97	0.50	10/15/2023	1,930	1,928	1,927
XEROX CORP	\$ 104.43	4.38	3/15/2023	1,308	1,319	1,349
Short Duration				417,237	\$ 431,001	\$ 425,898
Short Duration Receivables						3,943
Total Short Duration						\$ 429,841

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Appendix D: Fixed Income Investments

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Core Bonds						
1011778 BC ULC / NEW RED 144A	96.75	4.00	10/15/2030	2,800	2,800	2,685
22T LENDER 1 LLC SECD NT CL A	103.77	-	12/17/2035	4,546	4,546	4,718
22T LENDER 1 LLC SECD NT CL A	107.93	-	12/17/2035	1,376	1,390	1,493
2Y-10 CMS CAP	0.37	-	7/29/2022	660	106	243
2Y-10 CMS CAP	0.53	-	7/29/2022	2,014	491	1,077
AASET 2019-2 TRUST 2 A 144A	97.78	3.38	10/16/2039	1,208	1,090	1,179
AASET 2019-2 TRUST 2 B 144A	82.30	4.46	10/16/2039	1,850	1,850	1,519
AASET 2020-1 TRUST 1A A 144A	98.80	3.35	1/16/2040	831	742	820
AASET 2020-1 TRUST 1A B 144A	70.17	4.34	1/16/2040	980	979	685
AASET AASET_14-1	99.14	5.43	11/18/2038	529	439	522
ABBVIE INC	107.57	2.95	11/21/2026	1,900	1,898	2,038
ABN AMRO BANK NV (PFE)	97.51	4.46	12/15/2038	1,508	1,285	1,467
ABPCI DIRECT LENDIN 1A C2 144A	99.23	3.18	7/20/2033	1,000	1,000	988
ACADIA HEALTHCARE CO INC 144A	104.29	5.00	4/15/2029	550	550	568
ACADIA HEALTHCARE CO INC 144A	106.75	5.50	7/1/2028	845	845	879
ACCREDITED MORTGAGE LOAN 4 A2D	99.02	0.79	1/25/2035	1,282	1,288	1,269
ACCUNIA EUROPEAN CL 1X FR REGS	118.00	7.50	7/15/2030	1,243	1,472	1,439
ACCUNIA EUROPEAN CL 4A DE 144A	117.45	3.60	4/20/2033	1,120	1,236	1,306
ACCUNIA EUROPEAN CLO 3X D REGS	117.21	3.05	1/20/2031	1,200	1,371	1,398
ACCUNIA EUROPEAN CLO 4X D REGS	117.45	3.60	4/20/2033	445	541	519
ACCURIDE 11/17 TLB	95.70	-	11/17/2023	1,332	1,304	1,275
ACE SECURITIES CORP H ASP1 A2B	60.22	0.29	3/25/2037	1,328	841	799
ACE SECURITIES CORP HO HE1 A2A	73.18	0.27	1/25/2037	2,427	1,163	1,776
ACIS CLO 2014-3 LTD 3A C 144A	100.02	2.68	2/1/2026	372	359	370
ACRE COMMERCIAL MOR FL4 D 144A	100.02	2.69	12/18/2037	1,000	1,000	999
ADAGIO IV CLO LTD A ERR 144A	117.11	6.15	4/15/2034	685	795	791
ADAGIO IV CLO LTD A FR 144A	114.64	8.52	4/15/2034	295	335	332
ADAMS MILL CLO LTD 1A A1R 144A	100.02	1.23	7/15/2026	229	229	229
ADAMS MILL CLO LTD 1A B1R 144A	100.05	1.73	7/15/2026	335	336	334
ADVANCED COMPUTER 9/19	99.09	-	9/18/2026	1,877	1,800	1,858
AGL CORE CLO 8 LTD 8A A1 144A	100.34	1.63	10/20/2031	325	326	325
AIA GROUP LTD REGS	103.92	3.13	3/13/2023	2,000	2,034	2,060
AIM AVIATION FINANC 1A B1 144A	42.21	5.07	2/15/2040	-	-	-
AIR CANADA 2017-1 CLASS A 144A	101.25	3.30	7/15/2031	436	407	435
AIR CANADA 2020-2 CLASS A 144A	108.49	5.25	10/1/2030	450	450	482
ALBACORE EURO CLO I 1A E 144A	119.17	6.13	7/18/2031	1,200	1,278	1,412
ALBACORE EURO CLO II 2A B 144A	118.71	1.65	6/15/2034	250	294	296
ALCOA NEDERLAND HOLDING B 144A	108.48	5.50	12/15/2027	1,975	1,975	2,138
ALESCO PREFERRED FU 9A A1 144A	93.00	0.50	6/23/2036	6,491	5,255	6,036
ALLEGRO CLO III LTD 1X DR REGS	100.15	2.83	7/25/2027	410	383	408
ALLEGRO CLO II-S LT 1RA D 144A	96.65	5.88	10/21/2028	250	229	239
ALLEGRO CLO VI LTD 2A D 144A	98.62	2.88	1/17/2031	380	343	372
ALLIANT HOLDINGS INTERMED 144A	101.50	4.25	10/15/2027	387	387	389
ALLIANZ SE 144A	103.38	3.50	12/31/2049	1,150	1,150	1,182
ALM XVIII LTD 18A DR 144A	100.16	5.63	1/15/2028	1,076	1,065	1,064
ALTERNATIVE LOAN TRUST 46CB A9	92.66	5.50	10/25/2035	1,885	1,634	1,738
ALTERNATIVE LOAN TRUST J13 2A3	87.66	5.50	11/25/2035	1,027	787	896
ALTICE FRANCE SA/FRANCE 144A	100.49	5.13	7/15/2029	800	800	797
ALTICE FRANCE SA/FRANCE 144A	100.50	5.13	1/15/2029	200	200	198
ALTICE FRANCE SA/FRANCE 144A	103.99	7.38	5/1/2026	644	660	648
ALTITUDE DAL ISSUER TR	104.26	-	12/15/2045	3,864	3,864	4,028
ALTRIA GROUP INC	106.67	4.45	5/6/2050	140	139	148
AMC NETWORKS INC	100.88	4.25	2/15/2029	1,150	1,150	1,141
AMEREN CORP	105.20	2.50	9/15/2024	1,800	1,799	1,880
AMERICAN AIRLINES 2016-2 CLASS	96.78	3.65	12/15/2029	2,125	1,456	2,053

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
AMERICAN AIRLINES 2016-2 CLASS	102.02	3.20	12/15/2029	787	740	802
AMERICAN BUILDERS & CONTR 144A	99.38	3.88	11/15/2029	1,000	1,000	989
AMERICAN EQUITY INVESTMENT LIF	113.19	5.00	6/15/2027	1,028	1,027	1,161
AMERICAN FINANCIAL GROUP INC/O	27.71	-		38	960	1,064
AMERICAN HOME MORTGAGE 3 2A11	81.35	1.05	10/25/2046	783	714	636
AMERICAN HOME MORTGAGE A 1 1A2	94.42	0.47	5/25/2046	691	607	652
AMERICAN HOME MORTGAGE A 6 A2A	85.57	0.30	12/25/2046	716	631	612
AMERICAN HOMES 4 RENT LP	111.98	4.25	2/15/2028	1,600	1,591	1,766
AMERICAN ROCK SALT 6/21 COV-LI	100.04	-	6/9/2028	250	249	250
AMERICAN TIRE DISTRIBUTORS	99.08	-	9/1/2023	13	13	12
AMERICAN TIRE DISTRIBUTORS	99.95	-	9/2/2024	8	8	8
AMERICAN TOWER CORP	106.96	3.38	5/15/2024	2,200	2,193	2,344
AMERICAN TRAILER WORLD 3/21 CO	99.81	-	3/3/2028	1,050	1,045	1,048
AMERICAN WATER CAPITAL CORP	110.92	3.45	6/1/2029	500	499	553
AMERIQUEST MORTGAGE SECU M3 A1	66.09	0.26	10/25/2036	1,474	992	974
AMMC CLO 16 LTD 16X ER REGS	98.60	6.19	4/14/2029	1,785	1,760	1,736
AMMC CLO 19 LTD 19A D 144A	100.07	3.88	10/15/2028	933	925	926
AMMC CLO 20 LTD 20A E 144A	99.38	5.94	4/17/2029	425	421	417
AMMC CLO 21 LTD 21A D 144A	99.30	3.28	11/2/2030	250	242	247
AMN HEALTHCARE INC 144A	103.92	4.63	10/1/2027	1,025	1,035	1,053
AMSTED INDUSTRIES INC 144A	105.38	5.63	7/1/2027	100	99	103
AMWINS GROUP INC 144A	106.07	7.75	7/1/2026	400	424	409
ANCHOR PACKAGING 7/19 COV-LITE	100.13	-	7/10/2026	1,012	1,006	1,013
ANCHORAGE CAPITAL 2A B1R 144A	118.92	1.60	4/15/2034	330	392	391
ANCHORAGE CAPITAL 6A DRR 144A	100.00	3.58	7/15/2030	1,750	1,750	1,736
ANCHORAGE CAPITAL C 16A D 144A	100.76	4.31	10/20/2031	635	622	634
ANCHORAGE CAPITAL C 1RA E 144A	97.77	5.63	4/13/2031	2,540	2,472	2,452
ANCHORAGE CAPITAL C 3RA C 144A	99.85	1.98	1/28/2031	975	974	970
ANCHORAGE CAPITAL C 4RA D 144A	97.84	2.73	1/28/2031	500	474	487
ANCHORAGE CAPITAL C 4RA E 144A	97.62	5.63	1/28/2031	4,585	4,480	4,430
ANCHORAGE CAPITAL C 5RA E 144A	99.04	5.53	1/15/2030	4,030	3,959	3,943
ANCHORAGE CAPITAL C 8A BR 144A	100.26	1.73	7/28/2028	250	235	250
ANCHORAGE CAPITAL C 9A DR 144A	100.49	4.13	7/15/2032	1,970	1,927	1,962
ANCHORAGE CAPITAL E 2A CR 144A	119.17	2.40	4/15/2034	250	297	296
ANCHORAGE CAPITAL E 2A ER 144A	118.39	6.45	4/15/2034	600	698	701
ANCHORAGE CAPITAL EU 1X E REGS	118.22	5.15	1/15/2031	2,540	2,990	2,969
ANCHORAGE CAPITAL EU 3X E REGS	117.90	6.04	7/15/2032	1,775	2,072	2,065
ANCHORAGE CREDIT F 10A EV 144A	96.59	7.08	4/25/2038	1,247	1,175	1,189
ANCHORAGE CREDIT F 10X DV REGS	100.52	5.72	4/25/2038	740	742	736
ANCHORAGE CREDIT F 2A ERV 144A	95.36	7.04	4/25/2038	663	625	624
ANCHORAGE CREDIT F 3A A2R 144A	100.96	2.23	1/28/2039	545	545	548
ANCHORAGE CREDIT FU 11A E 144A	96.54	7.05	4/25/2038	1,220	1,170	1,162
ANCHORAGE CREDIT FU 3A BR 144A	99.76	3.47	1/28/2039	1,750	1,750	1,735
ANCHORAGE CREDIT FU 3A DR 144A	100.37	5.82	1/28/2039	250	250	248
ANCHORAGE CREDIT FU 3A ER 144A	96.71	7.16	1/28/2039	2,555	2,404	2,439
ANCHORAGE CREDIT FU 4A BR 144A	99.13	3.12	4/27/2039	2,000	2,000	1,961
ANCHORAGE CREDIT FU 4A CR 144A	99.02	3.52	4/27/2039	1,000	1,000	978
ANCHORAGE CREDIT FU 4A ER 144A	94.09	6.66	4/27/2039	1,033	985	948
ANCHORAGE CREDIT FUN 6A E 144A	97.12	6.85	7/25/2036	359	343	338
ANCHORAGE CREDIT OPP 1A E 144A	99.06	7.68	1/20/2032	786	761	763
ANHEUSER-BUSCH INBEV WORLDWIDE	119.13	4.35	6/1/2040	1,700	1,699	2,019
API TECHNOLOGIES 5/19 COV-LITE	98.31	-	5/8/2026	1,678	1,494	1,650
APIDOS CLO XVIII 18A D 144A	100.06	3.29	10/22/2030	600	585	596
APIDOS CLO XXI 21A CR 144A	99.53	2.58	7/18/2027	1,380	1,286	1,366
APTTUS/CONGA 5/21 COV-LITE TL	100.43	-	5/8/2028	1,800	1,791	1,795
ARAMARK SERVICES INC 144A	104.50	5.00	2/1/2028	60	50	61

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ARBOUR CLO VI DAC 6X D REGS	118.66	3.90	11/15/2031	1,005	887	1,186
ARBYS FUNDING LLC 1A A2 144A	104.52	3.24	7/30/2050	2,978	2,978	3,096
ARES DYNAMIC CREDIT ALLOCATI	16.17	-		38	399	616
ARES EUROPEAN CLO V 6X ER REGS	117.48	5.30	4/15/2030	265	285	308
ARES EUROPEAN CLO X 10X E REGS	115.35	5.01	10/15/2031	370	393	422
ARES XL CLO LTD 40A DR 144A	99.24	6.48	1/15/2029	1,305	1,300	1,277
ARES XLIV CLO LTD 44A DR 144A	99.53	7.00	4/15/2034	137	135	134
ARES XLVII CLO LTD 47A D 144A	99.36	2.83	4/15/2030	612	564	604
ARMADA EURO CLO I D 1A ER 144A	116.83	6.09	10/24/2033	435	516	502
ARROWMARK COLORADO H 6A E 144A	99.55	6.73	7/15/2029	1,690	1,659	1,658
ARROWMARK COLORADO H 6X E REGS	99.55	6.73	7/15/2029	575	558	564
ARSENAL WGH/WCG 12/19 COV-LITE	100.25	-	12/11/2026	1,439	1,437	1,431
ARTERA SERVICES LLC 144A	110.00	9.03	12/4/2025	1,460	1,479	1,578
ASCEND LEARNING 10/20	100.00	-	7/12/2024	99	98	99
ASCEND LEARNING 6/17 TLB	99.90	-	7/12/2024	1,610	1,565	1,608
ASF HUCKLEBERRY LP	118.78	-	12/3/2025	5,000	6,075	5,939
ASSURANT INC	27.04	-		32	790	844
AT&T INC	115.89	4.35	3/1/2029	1,800	1,791	2,060
ATD NEW HOLDINGS INC	56.00	-		1	23	76
ATKORE INC 144A	101.28	4.25	6/1/2031	750	750	757
ATLANTICA SUSTAINABLE INF 144A	101.88	4.13	6/15/2028	350	350	355
ATLAS SENIOR LOAN F 10A C 144A	98.14	1.98	1/15/2031	500	425	489
ATLAS SENIOR LOAN F 1A CR 144A	99.36	1.91	11/17/2027	565	548	560
ATLAS SENIOR LOAN FU 9A C 144A	98.86	1.93	4/20/2028	3,650	3,618	3,594
ATLAS SENIOR LOAN FU 9A C 144A	99.37	1.93	4/20/2028	355	355	351
ATLAS SENIOR LOAN FU 9A D 144A	98.48	2.68	4/20/2028	815	766	798
ATRIUM IX 9A ER 144A	99.00	6.59	5/28/2030	1,470	1,460	1,446
ATRIUM XII 12A DR 144A	98.89	2.94	4/22/2027	1,892	1,869	1,860
ATRIUM XII 12A ER 144A	99.26	5.39	4/22/2027	2,827	2,799	2,776
ATRIUM XII 12X DR REGS	98.89	2.94	4/22/2027	480	443	472
ATRIUM XIV LLC 14A A2A 144A	100.09	1.58	8/23/2030	355	355	354
AURIUM CLO II DAC 2A AR 144A	118.67	0.68	10/13/2029	668	777	791
AURIUM CLO II DAC 2X ER REGS	118.59	5.10	10/13/2029	770	846	903
AUTODATA 5/19 COV-LITE TLB	99.29	-	6/1/2026	1,336	1,276	1,327
AVANGRID INC	106.92	3.15	12/1/2024	700	701	747
AVANGRID INC	112.90	3.80	6/1/2029	2,100	2,274	2,364
AVERY POINT III CL 3A INC 144A	15.73	-	1/18/2025	2,500	766	393
AVERY POINT III CLO 3A D 144A	100.06	3.83	1/18/2025	1,382	1,304	1,372
AVERY POINT III CLO 3A E 144A	99.95	5.13	1/18/2025	1,299	1,145	1,284
AVERY POINT IV CLO 1A CR 144A	99.85	2.48	4/25/2026	800	800	795
AVERY POINT VI CLO 6A E1 144A	97.21	5.68	8/5/2027	2,775	2,693	2,673
AVOCA CLO XI DAC 11X ER REGS	118.58	5.00	7/15/2030	1,130	1,196	1,325
AVOCA CLO XIII D 13A B1RR 144A	118.71	1.65	4/15/2034	265	311	313
AVOCA CLO XIV DAC 14X ER REGS	115.98	4.70	1/12/2031	690	709	792
AVOLON AEROSPACE (FUNDING 9) 6	100.06	-	12/31/2024	627	513	627
B&M CLO 2014-1 LTD 1A DR 144A	100.00	4.83	4/16/2026	550	548	544
BABSON CLO LTD 2014- IA C 144A	100.04	3.58	7/20/2025	255	255	253
BABSON EURO CLO 201 1X CR REGS	118.55	1.45	10/25/2029	410	472	485
BAIN CAPITAL EURO CL 1X F REGS	117.16	8.03	1/24/2033	1,105	1,314	1,237
BALLYROCK CLO 2018-1 1A C 144A	100.11	3.28	4/20/2031	710	682	706
BANC OF AMERICA COMMER UBS7 XA	2.84	0.79	9/15/2048	2,261	90	63
BANC OF AMERICA FUNDING 7 1A1	85.34	0.54	9/25/2036	1,928	1,283	1,645
BANC OF AMERICA FUNDING A 1A1	100.20	2.69	2/20/2036	114	101	114
BANK OF AMERICA CORP	26.03	-		122	3,050	3,176
BANK OF AMERICA CORP	26.17	-		88	2,200	2,303
BANK OF AMERICA CORP	108.89	4.13	1/22/2024	2,200	2,306	2,355

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
BANKUNITED TRUST 2005-1 1 1A1	100.96	0.69	9/25/2045	109	93	110
BARCLAYS BANK PLC	109.05	7.63	11/21/2022	513	559	555
BARCLAYS PLC	101.71	3.68	1/10/2023	2,700	2,700	2,699
BARCLAYS PLC	106.61	4.34	5/16/2024	1,700	1,690	1,803
BARENTZ 11/20 (USD) COV-LITE T	100.00	-	12/31/2023	498	498	497
BARINGS CLO LTD 201 1A B1 144A	100.00	1.83	7/18/2029	295	295	294
BARINGS CLO LTD 201 2X ER REGS	99.98	6.63	7/20/2028	1,950	1,946	1,924
BARINGS CLO LTD 201 IA ER 144A	98.34	5.33	1/20/2028	773	769	752
BARINGS CLO LTD 2018 3A D 144A	97.93	3.03	7/20/2029	1,175	1,155	1,144
BARINGS CLO LTD 2018 3A E 144A	96.78	5.88	7/20/2029	2,895	2,802	2,767
BARINGS EURO CLO 201 1X E REGS	109.70	4.12	4/15/2031	1,660	1,831	1,804
BARINGS EURO CLO 201 1X E REGS	116.63	6.55	10/21/2032	730	848	840
BARINGS EURO CLO 202 1A E 144A	118.45	6.90	4/21/2033	1,455	1,583	1,643
BARINGS EURO CLO 202 1X E REGS	118.45	6.90	4/21/2033	910	1,110	1,028
BARINGS EURO CLO 202 1X F REGS	118.47	7.98	4/21/2033	115	137	129
BAUSCH HEALTH COS INC 144A	102.13	4.88	6/1/2028	1,300	1,300	1,324
BAYER US FINANCE II LLC 144A	101.39	1.13	12/15/2023	2,100	2,100	2,128
BDS 2019-FL3 LTD FL3 C 144A	100.09	2.39	12/15/2035	3,000	2,937	3,000
BEACON ROOFING SUPPLY INC 144A	99.75	4.13	5/15/2029	1,150	1,150	1,140
BEAR STEARNS ARM TRUST 1 12A5	99.23	2.78	4/25/2034	490	486	485
BEAR STEARNS ARM TRUST 10 15A1	98.37	2.53	1/25/2035	146	144	143
BEAR STEARNS ARM TRUST 2 8 1A1	98.51	2.38	1/25/2034	3	3	3
BEAR STEARNS ARM TRUST 2 9 2A1	101.39	2.88	2/25/2034	454	448	459
BEAR STEARNS ASSET BACK HE9 2A	98.32	0.23	11/25/2036	936	911	920
BENEFIT STREET PART 14A D 144A	96.27	2.73	4/20/2031	250	238	239
BENEFIT STREET PART 21A E 144A	100.66	8.17	7/15/2031	1,470	1,495	1,454
BERLIN PACKAGING 12/18	99.03	-	11/7/2025	395	355	391
BHI ENERGY 8/17 TLB	98.96	-	8/23/2024	476	473	471
BIDFAIR HOLDINGS INC 144A	101.50	5.88	6/1/2029	900	900	907
BIMINI GROUP PURCHASER INC	97.68	-	2/18/2026	1,165	1,135	1,138
BLACK DIAMOND CLO 20 1A C 144A	98.37	4.08	4/24/2029	1,550	1,525	1,513
BLACK DIAMOND CLO 20 1A D 144A	99.95	5.49	10/17/2026	1,580	1,559	1,561
BLACKROCK CORP HI YLD	12.32	-		208	1,696	2,568
BLACKROCK CREDIT ALLOCATION	15.59	-		44	480	693
BLACKROCK DEBT STRATEGIES FD	11.45	-		9	78	101
BLACKROCK EUROPEAN 2A BRR 144A	118.71	1.65	4/15/2034	250	298	296
BLACKROCK EUROPEAN C 5X E REGS	114.07	4.44	7/16/2031	1,025	1,080	1,158
BLACKSTONE STRATEGIC CREDIT	13.93	-		77	777	1,068
BLUE NILE 1/17 TL	93.00	-	2/17/2023	400	388	372
BLUE RIDGE CLO LTD CLO1 C 144A	100.09	3.63	1/16/2026	1,565	1,564	1,555
BLUECAT 11/20 TL	99.11	-	11/2/2026	1,550	1,519	1,536
BLUEMOUNTAIN CLO 2 2A DR2 144A	99.21	3.06	11/20/2028	250	240	247
BLUEMOUNTAIN CLO 2 2A ER2 144A	99.15	5.91	11/20/2028	750	743	738
BLUEMOUNTAIN CLO 20 1A CR 144A	99.60	4.28	1/20/2029	430	427	425
BLUEMOUNTAIN CLO 20 4X DR REGS	96.91	3.08	4/20/2030	685	613	660
BLUEMOUNTAIN FUJI E 3A CR 144A	118.61	2.10	1/15/2031	310	375	367
BLUEMOUNTAIN FUJI EU 4X D REGS	118.59	4.03	3/30/2032	855	778	1,014
BLUEMOUNTAIN FUJI U 3A A2 144A	99.73	1.28	1/15/2030	250	249	249
BLUEMOUNTAIN FUJI US 3A D 144A	97.62	2.53	1/15/2030	750	700	728
BNPP IP CLO 2014-II 2A DR 144A	98.56	3.69	10/30/2025	1,385	1,364	1,356
BOEING CO/THE	118.53	5.15	5/1/2030	3,000	3,000	3,530
BOEING CO/THE	128.89	5.71	5/1/2040	1,620	1,620	2,073
BOEING CO/THE	134.76	5.81	5/1/2050	1,270	1,270	1,699
BOMGAR 4/18 TL	99.79	-	4/18/2025	916	894	914
BOSPHORUS CLO IV DAC 4X C REGS	117.87	1.70	12/15/2030	660	732	777
BOSPHORUS CLO V DAC 5A DE 144A	118.76	4.80	12/12/2032	1,380	1,525	1,635

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BOSPHORUS CLO V DAC 5X E REGS	118.68	7.29	12/12/2032	670	726	792
BOSTON PROPERTIES LP	103.94	2.90	3/15/2030	2,300	2,299	2,371
BOXER PARENT CO INC 144A	107.00	7.13	10/2/2025	750	750	789
BOYD 8/18 COV-LITE TLB	98.56	-	9/6/2025	195	194	192
BOYD GAMING CORP 144A	110.24	8.63	6/1/2025	200	205	219
BOYNE USA INC 144A	103.17	4.75	5/15/2029	500	500	512
BP CAPITAL MARKETS PLC	109.56	4.88	12/31/2049	3,710	3,710	3,970
BRIDGEPOINT CLO 2 D 2A B1 144A	118.59	1.65	4/15/2035	250	305	296
BRITISH AIRWAYS 2018-1 CL 144A	104.41	3.80	3/20/2033	1,165	1,223	1,215
BRITISH AIRWAYS 2020-1 CL 144A	107.71	4.25	5/15/2034	593	593	635
BROADCOM INC	108.87	3.46	9/15/2026	1,513	1,550	1,632
BROADCOM INC	114.01	4.30	11/15/2032	1,200	1,321	1,362
BROADCOM INC	118.20	5.00	4/15/2030	1,400	1,629	1,640
BRUNELLO BIDCO SPA 144A	118.53	3.75	2/15/2028	1,450	1,753	1,693
BWAY 3/17 TLB	97.52	-	4/3/2024	444	391	433
BX COMMERCIAL MORTGA XL F 144A	100.06	2.09	10/15/2036	905	909	905
BX COMMERCIAL MORTGA XL G 144A	100.03	2.39	10/15/2036	1,811	1,818	1,809
BXMT 2020-FL2 LTD FL2 D 144A	100.32	2.11	2/15/2038	1,000	1,000	1,002
BXMT 2020-FL3 LTD FL3 D 144A	100.85	2.96	3/15/2037	1,000	1,000	1,007
BY CROWN PARENT LLC / BY 144A	104.75	4.25	1/31/2026	1,100	1,100	1,133
CAIRN CLO III DAC 3X F REGS	117.02	6.60	10/20/2028	400	481	462
CAIRN CLO IX DAC 9X C REGS	117.00	1.50	4/25/2032	315	351	367
CAIRN CLO IX DAC 9X E REGS	113.12	4.13	4/25/2032	710	726	797
CAIRN CLO VI DAC 6X BR REGS	118.70	1.65	7/25/2029	500	517	592
CAIRN CLO VI DAC 6X FR REGS	117.61	8.25	7/25/2029	485	582	561
CAIRN CLO VII DAC 7X E REGS	118.23	6.35	1/31/2030	550	600	643
CAIRN CLO X DAC 10X E REGS	117.12	5.19	10/15/2031	365	429	423
CAIRN CLO XI DAC 11X E REGS	118.42	6.77	7/15/2035	645	727	753
CAIRN CLO XIII DAC 13A E 144A	116.14	6.12	10/20/2033	460	530	530
CALIFORNIA PRODUCTS/ICP GROUP	99.72	-	1/14/2028	1,247	1,239	1,241
CAMIN CARGO 6/21 TL	99.00	-	6/4/2026	700	693	693
CAMPA FUNDING LLC	100.00	-	12/31/2024	7,000	7,000	7,000
CANYON CAPITAL CLO 1A CR 144A	97.11	2.94	1/30/2031	250	236	242
CAPITAL FOUR CLO I 1A DE 144A	118.77	4.00	1/15/2033	1,490	1,656	1,754
CAPMARK MILITARY H AET2 A 144A	108.50	6.06	10/10/2052	935	937	1,012
CAPSTONE LOGISTICS 10/20 DELAY	100.00	-	12/31/2023	471	469	471
CAPSTONE LOGISTICS 10/20 TL	100.00	-	12/31/2023	2,616	2,589	2,615
CARLISLE FOODSERVICE 3/18	98.00	-	3/14/2025	1,806	1,745	1,770
CARLYLE EURO CLO 1A A2AR 144A	118.59	1.70	7/15/2034	320	388	379
CARLYLE EURO CLO 20 1A BR 144A	118.59	2.25	7/15/2034	425	515	504
CARLYLE EURO CLO 202 1A D 144A	116.25	6.12	1/15/2034	705	832	816
CARLYLE EURO CLO 202 1A E 144A	113.82	8.49	1/15/2034	350	405	396
CARLYLE FINANCE LLC 144A	134.40	5.65	9/15/2048	2,700	2,698	3,584
CARLYLE GLOBAL MA 1A A1RR 144A	100.00	1.06	8/14/2030	1,300	1,300	1,298
CARLYLE GLOBAL MAR 3A CR2 144A	97.33	3.63	1/14/2032	250	235	241
CARLYLE GLOBAL MARK 1X CR REGS	115.86	2.55	5/17/2031	620	661	716
CARLYLE GLOBAL MARK 1X DR REGS	116.51	2.90	7/15/2031	2,670	2,124	3,091
CARLYLE GLOBAL MARK 2A BR 144A	99.66	1.43	1/18/2029	250	249	248
CARLYLE GLOBAL MARK 2A DR 144A	97.68	2.53	1/18/2029	672	640	653
CARLYLE GLOBAL MARK 2X DR REGS	118.41	5.25	9/21/2029	900	1,052	1,064
CARLYLE GLOBAL MARK 4RA C 144A	94.77	3.03	7/15/2030	510	510	480
CARLYLE US CLO 2017- 4A C 144A	96.80	2.93	1/15/2030	740	714	712
CARRIAGE SERVICES INC 144A	99.85	4.25	5/15/2029	1,350	1,350	1,340
CARS-DB4 LP 1A A5 144A	104.14	3.48	2/15/2050	1,997	2,017	2,076
CARS-DB4 LP 1A B3 144A	101.33	4.95	2/15/2050	1,500	1,500	1,517
CAST & CREW ENTERTAINMENT 1/19	99.38	-	2/9/2026	1,324	1,260	1,315

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CASTLE PARK CLO DAC 1X D REGS	118.59	5.05	1/15/2028	2,105	2,340	2,469
CASTLE PARK CLO DAC 1X E REGS	119.17	5.95	1/15/2028	3,405	3,907	4,005
CASTLELAKE AIRCRAFT 1A A 144A	99.86	3.97	4/15/2039	1,356	1,229	1,352
CASTLELAKE AIRCRAFT 1A B 144A	106.16	6.66	1/15/2046	887	887	939
CASTLELAKE AIRCRAFT S 1 A 144A	99.64	4.13	6/15/2043	1,716	1,227	1,706
CASTLELAKE AIRCRAFT SECURI 1 A	99.89	4.45	8/15/2041	934	933	931
CATALYST HEALTHCARE MANCHESTER	278.00	3.82	9/30/2040	1,261	3,503	3,488
CATAMARAN CLO 2013- 1A DR 144A	99.20	2.93	1/27/2028	2,145	2,094	2,116
CATAMARAN CLO 2014- 1A CR 144A	98.74	3.57	4/22/2030	813	788	797
CATAMARAN CLO 2016-1 1A D 144A	99.50	6.78	1/18/2029	905	893	888
CATHEDRAL LAKE CLO 1A BR 144A	98.57	2.43	10/15/2029	1,409	1,408	1,381
CATHEDRAL LAKE CLO 2A DR 144A	99.29	4.23	7/16/2029	725	719	713
C-BASS 2007-CB5 TRUST CB5 A2	75.10	0.26	4/25/2037	3,964	2,090	2,977
CCO HOLDINGS LLC / CCO HO 144A	101.88	4.25	2/1/2031	1,660	1,665	1,662
CCO HOLDINGS LLC / CCO HO 144A	102.33	4.50	6/1/2033	1,500	1,495	1,522
CCP IRS R US0003M P 1.5825%	(1.37)	-	4/28/2031	17,670	46	(243)
CCP IRS R US0003M P 1.5825%	-	1.58	4/28/2031	(17,670)	(8)	-
CCP_CDS_SP UL SIMON PROPERTY	0.76	1.00	6/20/2022	3,300	11	24
CCP_CDS_SP UL SIMON PROPERTY	-	-	6/20/2022	(3,300)	-	-
CCP_CD_X SP UL ITRAXX EUROPE C	14.71	5.00	6/20/2026	5,400	731	785
CCP_CD_X SP UL ITRAXX EUROPE C	-	-	6/20/2026	(5,400)	-	-
CCP_IRS_R JPY-LIBOR-BBA 6M CM	(0.07)	(0.04)	3/20/2038	89,500	7	(64)
CCP_IRS_R JPY-LIBOR-BBA 6M CM	(0.02)	0.01	4/7/2051	10,000	-	(2)
CCP_IRS_R JPY-LIBOR-BBA 6M CM	(0.02)	(0.05)	3/19/2051	18,000	-	(3)
CCP_IRS_R JPY-LIBOR-BBA 6M CM	(0.01)	(0.05)	3/15/2051	27,000	-	(2)
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-	(0.13)	3/17/2031	7,090,000	41	20
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.04	(0.05)	3/17/2051	20,000	11	8
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-	0.25	3/17/2031	(7,090,000)	(6)	-
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-	0.35	3/17/2051	(20,000)	-	-
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-	0.54	3/15/2051	(27,000)	(1)	-
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-	0.57	3/19/2051	(18,000)	-	-
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-	0.57	4/7/2051	(10,000)	-	-
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-	0.75	3/20/2038	(89,500)	-	2
CCP_OIS_R STERLING OVERNIGHT	2.93	0.01	9/15/2051	6,800	320	200
CCP_OIS_R STERLING OVERNIGHT	-	0.75	9/15/2051	(6,800)	-	-
CD 2016-CD2 MORTGAGE T CD2 ASB	106.89	3.35	11/10/2049	2,700	2,781	2,879
CD&R SMOKEY BUYER INC 144A	107.19	6.75	7/15/2025	675	705	703
CDS SP UL REPUBLIC OF SOUTH A	(0.60)	1.00	6/20/2024	1,700	-	(11)
CDS SP UL RUSSIAN FEDERATION	1.46	1.00	12/20/2024	1,600	11	23
CDS_SP UL REPUBLIC OF SOUTH A	-	-	6/20/2024	(1,700)	(67)	-
CDS_SP UL RUSSIAN FEDERATION	-	-	12/20/2024	(1,600)	-	-
CEAMER FINANCE LLC	98.19	-	12/31/2024	1,000	980	982
CEDAR FAIR LP / CANADA'S 144A	104.38	5.50	5/1/2025	175	176	181
CENGAGE LEARNING INC 144A	102.38	9.50	6/15/2024	155	133	158
CENT CLO 21 LTD 21A CR2 144A	99.12	3.33	7/27/2030	3,370	3,240	3,320
CENTENE CORP	98.63	2.50	3/1/2031	1,000	1,000	977
CENTRAL GARDEN & PET CO 144A	101.13	4.13	4/30/2031	1,050	1,050	1,054
CERBERUS LOAN FUNDIN 3A C 144A	100.00	2.93	7/23/2033	1,000	1,000	1,000
CETERA FINANCIAL 8/18 COV-LITE	99.59	-	8/15/2025	1,743	1,626	1,736
CFIP CLO 2013-1 LTD 1A BR 144A	100.03	1.98	4/20/2029	250	250	249
CFIP CLO 2014-1 LTD 1A DR 144A	99.96	4.23	7/13/2029	2,620	2,598	2,594
CFIP CLO 2014-1 LTD 1A ER 144A	99.91	6.73	7/13/2029	1,960	1,894	1,929
CFIP CLO LTD 1A C 144A	100.00	2.58	7/18/2031	250	219	249
CHARLES SCHWAB CORP/THE	102.30	4.00	12/31/2049	1,950	1,950	1,988
CHARLES SCHWAB CORP/THE	110.53	5.38	12/31/2049	655	655	721
CHASE FUNDING TRUST SERI 1 2A2	96.28	0.55	12/25/2033	1,527	1,492	1,470

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CHENIERE CORPUS CHRISTI HLDGS	101.82	3.52	12/31/2039	3,500	3,500	3,563
CHEPLAPHARM ARZNEIMITTEL 144A	102.50	5.50	1/15/2028	1,035	1,044	1,035
CHG HEALTHCARE 12/17 COV-LITE	99.88	-	6/7/2023	1,898	1,802	1,895
CHICAGO IL	114.15	7.75	1/1/2042	255	258	281
CHICAGO IL	116.35	7.05	1/1/2029	1,720	1,720	1,941
CHL MORTGAGE PASS-THR HY10 1A1	87.19	3.05	2/20/2036	797	625	693
CHL MORTGAGE PASS-THR HYB7 1A2	101.59	2.79	11/20/2034	424	350	430
CHL MORTGAGE PASS-THROU 25 2A1	93.48	0.77	2/25/2035	30	16	28
CIFC FUNDING 2012-I 2RA D 144A	94.40	5.58	1/20/2028	1,745	1,705	1,628
CIFC FUNDING 2013 2A B1LR 144A	99.03	3.18	10/18/2030	313	304	308
CIFC FUNDING 2013-I 3RA C 144A	100.00	3.03	4/24/2031	300	280	298
CIFC FUNDING 2014 1A DR2 144A	97.28	2.98	1/18/2031	250	241	242
CIFC FUNDING 2014-I 4RA D 144A	98.50	5.83	10/17/2030	855	835	832
CIFC FUNDING 2017-I 2A DR 144A	100.02	3.23	4/20/2030	1,000	1,000	998
CIFC FUNDING 2018-II 3A D 144A	100.06	2.98	7/18/2031	405	379	403
CITIGROUP INC	101.41	1.56	9/1/2023	600	598	608
CITIGROUP INC	102.13	3.88	12/31/2049	3,400	3,400	3,457
CITIGROUP INC	103.10	4.00	12/31/2049	1,450	1,450	1,492
CITIGROUP MORTGAGE LOA 10 2A2A	97.27	3.16	9/25/2037	1,326	1,061	1,286
CITIGROUP MORTGAGE LOA HYB3 1A	99.49	2.72	9/25/2034	128	128	127
CITIGROUP MORTGAGE LOA RES1 M1	99.62	1.06	11/25/2034	2,367	2,266	2,358
CITIGROUP MORTGAGE LOAN 11 A1A	101.29	2.47	5/25/2035	50	42	51
CITIGROUP MORTGAGE LOAN 3 2A2A	103.40	2.84	8/25/2035	61	53	63
CITIGROUP MORTGAGE LOAN T 6 A2	104.32	2.21	9/25/2035	89	78	93
CLARINDA PARK CLO D 1X ER REGS	115.06	7.62	2/15/2034	520	589	592
CLARIOS GLOBAL LP / CLARI 144A	109.02	8.50	5/15/2027	100	104	108
CLEARWATER PAPER CORP 144A	99.63	4.75	8/15/2028	850	850	832
CLEARWAY ENERGY OPERATING 144A	99.50	3.75	2/15/2031	900	900	885
CLEAVER-BROOKS INC 144A	99.01	7.88	3/1/2023	1,085	1,082	1,046
CML - MARRIOTT WAIKIKI	95.64	-	3/31/2021	5,000	4,527	4,782
CNH INDUSTRIAL CAPITAL LLC	100.94	3.88	10/15/2021	1,200	1,225	1,201
CNO FINANCIAL GROUP INC	26.95	-	-	40	1,000	1,078
COBHAM/AI CONVOY 12/19 (USD) C	-	-	12/23/2024	-	-	(3)
COLLEGE AVENUE STUDE A A1 144A	101.88	1.74	11/26/2046	1,170	1,173	1,192
COLOGIX HOLDINGS 3/21 TLB	-	-	5/1/2028	-	-	-
COLUMBIA CENT CLO 2 27A D 144A	94.84	6.23	10/25/2028	385	362	361
COMM 2016-COR1 MORTGA COR1 ASB	105.73	2.97	10/10/2049	2,000	2,060	2,110
COMMIT TO PUR FNMA SF MT (OTC)	0.14	-	7/7/2021	(2,000)	(7)	(3)
COMMIT TO PUR FNMA SF MTG	-	2.50	7/1/2051	-	-	-
COMMIT TO PUR FNMA SF MTG	100.91	2.00	8/1/2051	41,000	41,144	41,371
COMMIT TO PUR FNMA SF MTG	103.07	2.50	9/1/2051	8,900	9,164	9,174
COMMIT TO PUR FNMA SF MTG	103.30	2.50	8/1/2051	57,150	58,853	58,991
COMMIT TO PUR FNMA SF MTG	105.35	3.50	8/1/2051	(50,450)	(53,199)	(53,086)
COMMIT TO PUR FNMA SF MTG	106.29	4.00	7/1/2036	(3,500)	(3,722)	(3,720)
COMMIT TO PUR FNMA SF MTG	106.60	4.00	8/1/2051	(8,000)	(8,556)	(8,528)
COMMIT TO PUR FNMA SF MTG (OTC)	0.14	-	8/5/2021	(2,000)	(6)	(3)
COMMIT TO PUR FNMA SF MTG OTC	-	-	7/7/2021	(2,000)	(9)	-
COMMIT TO PUR FNMA SF MTG (OTC)	0.03	-	7/7/2021	(2,000)	(7)	(1)
COMMIT TO PUR GNMA SF MTG	107.13	4.00	7/15/2051	2,000	2,144	2,143
COMMITMENT TO PURCHASE FNMA SI	0.10	-	8/5/2021	(1,000)	(4)	(1)
COMMITMENT TO PURCHASE FNMA SI	0.28	-	8/5/2021	(1,000)	(2)	(3)
CONTEGO CLO II BV 2A ER 144A	118.35	4.66	11/15/2026	1,860	2,164	2,188
CONTEGO CLO II BV 2X ER REGS	118.35	4.66	11/15/2026	590	638	694
CONTEGO CLO IV DAC 4X F REGS	112.70	6.55	1/23/2030	430	448	478
CONVERGINT 3/21 DELAYED TL	100.29	-	3/18/2028	199	199	200
CONVERGINT 3/21 TL	100.29	-	3/18/2028	951	946	954

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CPI CG INC 144A	106.25	8.63	3/15/2026	1,600	1,600	1,659
CPM HOLDINGS 10/18 COV-LITE TL	99.15	-	10/24/2025	1,522	1,379	1,504
CRATON HOLDINGS LLC	102.39	5.75	12/31/2021	7,000	6,941	6,966
CREDIT SUISSE GROUP AG 144A	106.49	4.21	6/12/2024	1,400	1,401	1,488
CREDIT SUISSE GROUP AG 144A	110.20	3.87	1/12/2029	1,400	1,448	1,517
CREDIT-BASED ASSET RP2 M2 144A	101.23	1.69	9/25/2035	481	482	487
CROWN CASTLE INTERNATIONAL COR	104.98	3.15	7/15/2023	2,200	2,103	2,277
CROWN POINT CLO IV L 4A D 144A	97.63	2.88	4/20/2031	1,190	1,099	1,154
CSC HOLDINGS LLC 144A	94.49	3.38	2/15/2031	375	375	350
CSC HOLDINGS LLC 144A	98.11	4.63	12/1/2030	650	671	635
CSC HOLDINGS LLC 144A	99.38	4.13	12/1/2030	2,600	2,596	2,575
CSMC TRUST 2016-NXSR NXSR ASB	107.77	3.57	12/15/2049	2,005	2,065	2,155
CTI FOODS HOLDING CO LLC	55.42	-	8/15/2019	-	2	-
CUBIC 4/21 TLB	100.25	-	4/15/2026	1,330	1,316	1,330
CUBIC 4/21 TLC	100.25	-	4/28/2028	270	268	270
CULLIGAN 6/21 COV-LITE DELAYED	100.25	-	6/16/2028	72	72	72
CULLIGAN 6/21 COV-LITE TLB	100.25	-	6/16/2028	578	575	579
CULLIGAN 8/17 (USD) COV-LITE	100.00	-	12/13/2023	2,147	2,077	2,147
CUSHMAN & WAKEFIELD US BO 144A	107.85	6.75	5/15/2028	1,847	1,847	1,976
CVC CORDATUS LOAN 11A AR 144A	118.85	0.65	10/15/2031	1,100	1,335	1,306
CVC CORDATUS LOAN 3X ERR REGS	114.83	4.86	8/15/2032	380	383	433
CVC CORDATUS LOAN 9X DNE REGS	117.99	2.85	8/20/2030	870	958	1,023
CVC CORDATUS LOAN F 10X D REGS	116.85	2.50	1/27/2031	1,005	1,085	1,169
CVC CORDATUS LOAN F 15A D 144A	118.84	3.75	8/26/2032	710	802	841
CVC CORDATUS LOAN F 7X ER REGS	117.50	5.32	9/15/2031	1,655	1,711	1,940
DAE AVIATION (STANDARD AERO) 2	97.33	-	4/6/2026	394	394	383
DAVITA INC 144A	102.65	4.63	6/1/2030	3,330	3,348	3,405
DEER PARK CLO DAC 1A D 144A	118.87	6.05	4/15/2033	685	775	804
DELL INTERNATIONAL LLC / EMC C	108.48	5.45	6/15/2023	2,100	2,292	2,273
DELTA AIR LINES INC / SKY 144A	111.24	4.75	10/20/2028	1,600	1,600	1,765
DELTA AIR LINES INC 144A	116.74	7.00	5/1/2025	1,370	1,370	1,583
DENALI CAPITAL CL 1A A3LR 144A	99.88	2.23	10/26/2027	670	669	666
DENALI CAPITAL CLO 1A DR 144A	96.65	5.74	10/20/2028	1,540	1,487	1,471
DENALI WATER 3/21 COV-LITE TLB	99.81	-	3/25/2028	1,610	1,594	1,607
DEUCE FINCO PLC 144A	138.15	5.50	6/15/2027	750	1,063	1,034
DEUTSCHE BANK AG/NEW YORK NY	103.52	3.30	11/16/2022	1,700	1,765	1,753
DEUTSCHE BANK AG/NEW YORK NY	104.95	3.95	2/27/2023	1,400	1,398	1,450
DEUTSCHE BANK AG/NEW YORK NY	108.12	3.96	11/26/2025	1,900	1,915	2,047
DIAMOND CLO 2018-1 L 1A C 144A	99.86	2.74	7/22/2030	2,000	2,000	1,986
DIAMOND CLO 2019-1 1A CR 144A	99.73	2.53	4/25/2029	1,000	1,000	993
DIAMOND ISSUER LLC 1A B 144A	100.88	3.72	7/20/2050	1,800	1,800	1,814
DIAMOND ISSUER LLC 1A C 144A	100.32	5.93	7/20/2050	1,000	1,000	1,001
DIGITAL REALTY TRUST LP	115.89	4.45	7/15/2028	1,800	1,797	2,049
DIVERSEY 9/17 (USD) COV-LT TL	99.40	-	9/6/2024	543	433	537
DIVERSITECH 3/21 COV-LITE TL	-	-	12/2/2024	-	-	-
DRIVER AUSTRALIA FIVE 5 A REGS	75.16	0.94	7/21/2026	397	305	298
DRYDEN 29 EURO CL 29X DRR REGS	116.67	2.60	7/15/2032	995	1,053	1,154
DRYDEN 30 SENIOR L 30A ER 144A	97.99	5.91	11/15/2028	305	291	297
DRYDEN 33 SENIOR 33A FR2 144A	99.41	8.63	4/15/2029	1,145	1,145	1,117
DRYDEN 37 SENIOR LO 37A Q 144A	84.38	-	1/15/2031	1,000	760	844
DRYDEN 39 EURO CL 39X DRE REGS	118.59	2.90	10/15/2031	1,915	2,113	2,257
DRYDEN 41 SENIOR 41A SUB 144A	48.45	-	4/15/2031	1,200	1,024	581
DRYDEN 46 EURO C 46A B1RR 144A	118.92	1.65	4/15/2034	265	311	314
DRYDEN 46 EURO CL 46A CRR 144A	119.17	2.50	4/15/2034	250	293	296
DRYDEN 48 EURO CL 48X C1R REGS	118.77	2.80	10/15/2032	140	163	165
DRYDEN 56 EURO CLO 56X E REGS	116.22	4.72	1/15/2032	550	641	633

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DRYDEN 59 EURO CLO 59X C1 REGS	117.30	1.55	5/15/2032	1,600	1,558	1,873
DRYDEN 59 EURO CLO 59X D1 REGS	116.72	2.40	5/15/2032	2,045	2,170	2,379
DRYDEN 59 EURO CLO 59X F REGS	110.92	6.14	5/15/2032	700	774	770
DRYDEN 69 EURO CLO 69X D REGS	119.15	4.00	4/18/2032	210	199	248
DRYDEN 69 EURO CLO 69X DE REGS	119.15	4.00	4/18/2032	280	265	331
DRYDEN EURO CLO 88A B1 144A	118.52	1.70	7/20/2034	545	657	645
DRYDEN EURO CLO 88A C1 144A	118.85	2.30	7/20/2034	265	319	315
DRYDEN EURO CLO 88A E 144A	116.17	6.01	7/20/2034	705	832	816
DRYDEN EURO CLO 88A F 144A	113.79	8.38	7/20/2034	1,025	1,186	1,161
DRYDEN XXV SENIOR 25A DRR 144A	100.12	3.13	10/15/2027	250	245	249
DRYDEN XXVI SENIOR 26A DR 144A	99.60	2.83	4/15/2029	881	833	873
DT MIDSTREAM INC 144A	101.53	4.13	6/15/2029	550	550	557
DTZ/CUSHMAN 1/20 COV-LITE TLB	99.02	-	8/21/2025	99	95	98
DUBOIS CHEMICALS 10/19 TLB	100.00	-	9/30/2026	826	810	826
DUFF & PHELPS 4/20 (USD) COV-L	100.38	-	4/9/2027	1,585	1,558	1,591
DURAVANT 7/17 TLB	99.85	-	7/19/2024	198	189	198
DXP ENTERPRISES 12/20 TL	-	-	12/16/2027	-	-	-
DXP ENTERPRISES 12/20 TL	100.03	-	12/23/2027	1,891	1,872	1,891
DYAL CAPITAL PARTNERS IV ISSUE	97.83	5.75	12/31/2021	1,300	1,300	1,253
EAGLEPICHER 2/18 TLB	98.98	-	2/21/2025	1,485	1,403	1,469
EAST WEST INVESTME FALX E REGS	99.87	7.54	1/20/2033	1,740	1,613	1,711
EASTERN ENERGY GAS HOLDINGS LL	105.10	2.50	11/15/2024	1,800	1,799	1,886
EATING RECOVERY 9/17 COV-LITE	100.00	-	9/21/2024	1,750	1,734	1,750
EATON VANCE LTD DURATION FND	13.26	-	-	8	84	106
ELEVATION CLO 2016- 5A ER 144A	93.05	6.48	10/25/2031	410	387	377
ELEVATION CLO 2017-7 7A D 144A	99.11	3.03	7/15/2030	2,972	2,803	2,926
ELEVATION CLO 2018-9 9A D 144A	99.89	3.63	7/15/2031	998	966	989
ENDO LUXEMBOURG FINANCE C 144A	98.00	6.13	4/1/2029	500	500	482
ENDO PHARMACEUTICALS 3/21 TLB	-	-	12/31/2024	-	-	-
ENDO PHARMACEUTICALS 3/21 TLB	96.34	-	3/10/2028	898	889	865
ENERGY TRANSFER LP	117.09	5.95	12/1/2025	495	551	577
ÉNORTHLEAF CAPITAL PARTNERS	100.00	-	9/21/2021	1,600	1,600	1,600
ENPRO INDUSTRIES INC	105.46	5.75	10/15/2026	70	68	73
ENTERGY LOUISIANA LLC	114.65	5.40	11/1/2024	2,100	2,393	2,389
ENTRANS INTERNATIONAL 10/18 TL	92.92	-	11/2/2024	1,600	1,454	1,486
ÉOIL CHANGER HOLDING CORP	97.81	-	3/22/2022	1,466	1,438	1,434
ÉORINOCO FUNDING LLC	100.00	-	12/31/2024	5,250	5,250	5,250
EPICOR 7/20 COV-LITE TL	99.85	-	7/30/2027	496	486	495
EPR PROPERTIES	107.05	4.50	4/1/2025	1,700	1,742	1,801
EPR PROPERTIES	108.10	4.95	4/15/2028	2,100	2,063	2,248
EQM MIDSTREAM PARTNERS LP	104.38	4.75	7/15/2023	506	505	517
EQUINIX INC	101.82	2.50	5/15/2031	1,300	1,294	1,320
EQUITABLE HOLDINGS INC	25.25	-	-	58	1,450	1,465
EQUITABLE HOLDINGS INC	108.75	4.95	12/31/2049	3,150	3,150	3,419
EURO-BUXL 30Y BND FUTURE (EUX)	241.02	-	9/8/2021	-	-	(34)
EURO-GALAXY III C 3A CRRR 144A	119.17	2.35	4/24/2034	665	807	787
EURO-GALAXY IV CLO 4A FR 144A	114.50	6.85	7/30/2030	350	403	396
EURO-GALAXY V CLO 5A BRR 144A	118.61	1.60	2/15/2034	305	371	361
EURO-GALAXY V CLO 5A ERR 144A	117.13	5.82	2/15/2034	385	454	447
EURO-GALAXY VII CL 7A B1R 144A	118.72	1.65	7/25/2035	485	583	575
EURO-GALAXY VII CLO 7A CR 144A	119.66	2.40	7/25/2035	470	565	561
EURO-GALAXY VII CLO 7A FR 144A	113.72	8.56	7/25/2035	380	439	428
EUROSAIL-UK 2007-3 3X A3A REGS	138.39	1.03	6/13/2045	701	820	970
ÉVICOF II TRUST	102.69	-	5/20/2023	12,750	12,972	13,092
EXPRESS OIL/MAVIS TIRE 3/18	100.00	-	3/20/2023	181	181	181
EXPRESS OIL/MAVIS TIRE 4/21 TL	100.25	-	5/4/2028	1,800	1,791	1,791

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EXTELL - DEER VALLEY RESORTS L	107.53	5.75	1/13/2021	4,500	4,500	4,780
EYECARE PARTNERS 2/20 COV-LITE	99.04	-	2/18/2027	890	884	881
FAGE INTERNATIONAL SA / F 144A	103.00	5.63	8/15/2026	550	515	555
FAIR OAKS LOAN FUND 1A ER 144A	116.69	6.09	4/15/2034	380	450	440
FAIRBANKS MORSE 6/21 COV-LITE	100.06	-	6/16/2028	800	796	801
FALCON AEROSPACE LTD 1 A 144A	99.52	4.58	2/15/2042	787	787	782
FALCON AEROSPACE LTD 1 B 144A	95.59	6.30	2/15/2042	625	622	596
FEDERAL AGRICULTURAL MORTGAGE	27.33	-	(blank)	36	900	984
FHLMC MULTICLASS MTG 3201 SG	20.49	6.41	8/15/2036	812	119	164
FHLMC MULTICLASS MTG 3666 FC	102.16	0.82	5/15/2040	180	181	184
FHLMC MULTICLASS MTG 3828 SY	144.44	12.92	2/15/2041	30	31	43
FHLMC MULTICLASS MTG K065 A1	106.50	2.86	10/25/2026	1,721	1,755	1,828
FINANCIAL INSTITUTION	102.09	-	1/1/2059	3,000	3,000	3,063
FINSBURY SQUARE 2020 2A A 144A	139.61	1.35	6/16/2070	1,418	1,753	1,978
FIRST EAGLE CLAREND 1A BR 144A	100.02	2.18	1/25/2027	1,000	1,000	996
FIRST EAGLE CLAREND 1A CR 144A	100.02	3.18	1/25/2027	1,500	1,500	1,491
FIRST HORIZON ALTERNAT FA8 1A7	61.75	6.00	2/25/2037	1,103	607	675
FIRST NLC TRUST 2007 1 A1 144A	63.93	0.16	8/25/2037	1,357	858	867
FIRST NLC TRUST 2007 1 A4 144A	65.87	0.37	8/25/2037	1,366	892	899
FIRST REPUBLIC BANK/CA	25.64	-	-	47	1,180	1,210
FIRST REPUBLIC BANK/CA	26.63	-	-	136	3,400	3,622
FIRSTENERGY CORP	108.75	4.65	7/15/2027	1,300	1,296	1,387
FIRSTKEY REVOLVING 20-C2 144A	100.02	3.25	12/25/2023	2,781	2,781	2,774
FIRSTLIGHT FIBER 5/18 TL	98.94	-	7/23/2025	461	444	456
FITZCARRALDO FUNDING LLC	102.03	5.75	1/13/2021	6,000	6,000	5,982
FLAGSHIP CLO VIII L 8A DR 144A	99.81	3.18	1/16/2026	830	820	823
FLAGSHIP VII LTD 7A D 144A	100.01	3.94	1/20/2026	426	410	422
FLORA FOOD 3/18 (USD) COV-LITE	97.73	-	7/2/2025	987	944	949
FNMA POOL #0909230	104.75	4.50	9/1/2023	44	47	46
FNMA POOL #0A89663	106.74	6.00	6/1/2043	1,543	1,496	1,644
FNMA POOL #0AL1378	101.78	6.00	5/1/2024	7	7	7
FNMA POOL #0AL5548	105.55	2.10	5/1/2038	532	560	561
FNMA POOL #0AT5096	104.31	3.00	4/1/2043	78	76	81
FNMA GTD REMIC P/T 03-W6 F	100.56	0.44	9/25/2042	106	101	107
FNMA GTD REMIC P/T 06-115 ES	152.81	26.20	12/25/2036	158	262	241
FNMA GTD REMIC P/T 06-116 S	19.25	6.51	12/25/2036	259	35	50
FNMA GTD REMIC P/T 07-3 SH	16.83	5.98	2/25/2037	159	19	27
FNMA GTD REMIC P/T 07-39 PI	19.38	6.67	5/25/2037	176	24	34
FNMA GTD REMIC P/T 09-106 SL	14.84	6.16	1/25/2040	796	103	117
FNMA GTD REMIC P/T 09-106 SN	16.73	6.16	1/25/2040	1,381	204	230
FNMA GTD REMIC P/T 09-87 CS	18.57	6.06	11/25/2039	1,863	238	344
FNMA GTD REMIC P/T 11-40 SX	115.28	9.94	11/25/2040	6	6	7
FNMA GTD REMIC P/T 11-60 OA	91.26	-	8/25/2039	230	213	210
FNMA GTD REMIC P/T 15-87 BF	100.89	0.39	12/25/2045	807	802	814
FORD MOTOR CREDIT CO LLC	102.63	3.55	10/7/2022	1,900	1,898	1,934
FORD MOTOR CREDIT CO LLC	103.63	3.38	11/13/2025	1,400	1,428	1,444
FORTRESS CREDIT OPPO 9A C 144A	100.02	2.81	11/15/2029	2,500	2,434	2,491
FRANCHISE GROUP 2/21 FIRST OUT	-	-	12/31/2024	-	-	(11)
FRANCHISE GROUP 2/21 FIRST OUT	100.44	-	3/10/2026	1,746	1,728	1,753
FREDDIE MAC MILITA R1 XA1 144A	6.65	0.70	11/25/2055	11,709	938	777
FREDDIE MAC MILITA R1 XA3 144A	5.69	0.70	11/25/2052	35,920	2,474	2,041
FS RIALTO FL2 D 144A	100.09	2.89	4/16/2028	1,000	1,000	1,000
GAIA AVIATION LTD 1 A 144A	99.67	3.97	12/15/2044	1,367	964	1,360
GALAXY XXI CLO LTD 21A DR 144A	99.59	2.78	4/20/2031	750	713	743
GALAXY XXIII CLO LT 23A E 144A	99.61	6.28	4/24/2029	760	746	748
GALAXY XXIV CLO LTD 24X D REGS	98.98	2.58	1/15/2031	1,600	1,453	1,575

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
GALAXY XXIX CLO LTD 29A C 144A	100.09	1.84	11/15/2026	503	491	502
GALAXY XXIX CLO LTD 29A E 144A	99.07	4.71	11/15/2026	2,028	1,993	1,997
GALLATIN CLO IX 2018 1A E 144A	99.92	5.60	1/21/2028	2,695	2,664	2,663
GALLATIN CLO VIII 20 1A E 144A	99.64	5.53	7/15/2027	890	861	876
GATX CORP	112.80	4.00	6/30/2030	2,000	1,996	2,256
GENERAL MOTORS FINANCIAL REGS	118.78	0.01	3/26/2022	1,600	1,753	1,900
GENERATION BRANDS 11/17 TL	99.88	-	2/28/2024	1,242	1,192	1,240
GIBSON BRANDS 6/21 COV-LITE TL	99.50	-	12/31/2024	750	743	746
GLOBAL ATLANTIC FIN CO 144A	100.30	4.70	10/15/2051	2,150	2,150	2,156
GLOBAL PARTNERS LP / GLP FINAN	107.25	6.88	1/15/2029	475	475	485
GLP CAPITAL LP / GLP FINANCING	107.75	4.00	1/15/2031	2,930	2,929	3,103
GLP CAPITAL LP / GLP FINANCING	116.50	5.30	1/15/2029	2,950	3,062	3,365
GNMA POOL #0427475	100.12	7.88	6/15/2029	4,150	4,236	4,128
GNMA POOL #0550657	117.50	5.50	9/15/2035	3,300	3,291	3,863
GNMA POOL #0569159	117.68	6.50	3/15/2032	235	247	275
GNMA POOL #0569684	118.99	6.00	2/15/2032	169	178	200
GNMA POOL #0569704	116.69	6.00	2/15/2032	291	307	338
GNMA POOL #0570518	115.31	6.00	1/15/2032	222	235	255
GNMA POOL #0574466	111.52	6.50	3/15/2032	136	144	151
GNMA POOL #0587074	118.34	6.00	5/15/2032	308	322	363
GNMA POOL #0606774	111.98	5.50	4/15/2033	12	13	13
GNMA POOL #0616263	111.97	5.50	2/15/2034	11	12	12
GNMA POOL #0645500	115.24	5.50	10/15/2035	8	9	9
GNMA POOL #0648388	115.81	5.50	11/15/2035	25	27	29
GNMA POOL #0651788	117.64	5.50	4/15/2036	2,135	2,097	2,502
GNMA POOL #0651789	117.50	5.50	4/15/2036	1,327	1,304	1,553
GNMA POOL #0651940	116.98	5.50	5/15/2036	593	580	691
GNMA POOL #0732521	111.55	5.50	7/15/2040	25	28	28
GNMA POOL #0782570	117.52	5.50	2/15/2039	25	28	29
GNMA POOL #0784877	104.60	2.50	2/15/2048	89	90	93
GNMA POOL #0A88428	103.87	2.50	3/15/2043	186	188	193
GNMA POOL #0AD0999	103.87	2.50	5/15/2043	201	202	208
GNMA POOL #0AD1612	103.87	2.50	1/15/2043	842	848	873
GNMA POOL #0AE9873	103.61	2.50	6/15/2043	149	151	155
GNMA POOL #0AF0030	103.47	2.50	5/15/2043	80	81	83
GNMA POOL #0AF0031	103.48	2.50	6/15/2043	160	161	165
GNMA POOL #0AF0083	103.50	2.50	7/15/2043	159	160	164
GNMA POOL #0AF0084	103.48	2.50	6/15/2043	218	220	226
GNMA POOL #0AK8998	104.84	3.00	7/15/2045	81	82	85
GNMA POOL #0AU1958	103.74	2.50	10/15/2046	348	336	360
GNMA POOL #0BK5550	104.14	3.00	10/15/2049	380	403	395
GNMA POOL #0BO9513	103.96	2.50	12/15/2049	1,279	1,288	1,327
GNMA POOL #0BP6229	104.12	3.00	11/15/2049	411	435	426
GNMA POOL #0BQ0214	103.85	2.50	9/15/2049	602	607	624
GNMA GTD REMIC P/T 13-H10 FS	101.96	1.09	4/20/2063	617	627	629
GNMA GTD REMIC P/T 15-H09 FA	101.07	0.71	4/20/2065	12,675	12,659	12,808
GNMA GTD REMIC P/T 15-H11 FC	100.51	0.64	5/20/2065	6,047	6,014	6,077
GNMA GTD REMIC P/T 15-H12 FB	100.96	0.69	5/20/2065	6,504	6,490	6,565
GNMA GTD REMIC P/T 15-H14 FA	100.88	0.66	6/20/2065	10,343	10,289	10,431
GNMA GTD REMIC P/T 15-H14 FB	100.31	0.52	5/20/2065	5,950	5,942	5,968
GNMA GTD REMIC P/T 15-H15 FB	101.00	0.69	6/20/2065	8,177	8,163	8,256
GNMA GTD REMIC P/T 15-H15 FC	101.00	0.67	6/20/2065	4,797	4,783	4,843
GNMA GTD REMIC P/T 15-H16 FM	101.07	0.69	7/20/2065	6,105	6,094	6,169
GNMA GTD REMIC P/T 15-H20 FB	101.03	0.69	8/20/2065	1,609	1,606	1,626
GNMA GTD REMIC P/T 16-H11 F	101.71	0.89	5/20/2066	1,569	1,565	1,596
GNMA GTD REMIC P/T 16-H15 FA	101.64	0.89	7/20/2066	2,018	2,013	2,051

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GNMA GTD REMIC P/T 16-H18 FA	101.56	0.84	8/20/2066	1,760	1,751	1,787
GNMA GTD REMIC P/T 17-H16 KF	101.10	0.84	8/20/2067	1,441	1,456	1,457
GNMA II POOL #0MA5653	107.81	5.00	12/20/2048	2,994	3,180	3,215
GOLDENTREE LOAN MAN 9A D 144A	100.00	3.03	1/20/2033	1,250	1,250	1,238
GOLDMAN SACHS GROUP INC/THE	105.88	1.88	10/28/2027	400	420	422
GOLUB CAPITAL PAR 17A A1R 144A	99.84	1.78	10/25/2030	1,000	928	995
GOLUB CAPITAL PARTN 36A C 144A	98.58	2.28	2/5/2031	2,000	2,000	1,964
GOLUB CAPITAL PARTNE 1A C 144A	100.74	3.78	10/20/2029	250	252	250
GPMT 2019-FL2 LTD FL2 C 144A	100.08	2.44	2/22/2036	2,000	1,959	1,999
GRAFTECH FINANCE INC 144A	102.63	4.63	12/15/2028	1,150	1,151	1,178
GRAPHIC PACKAGING INTERNA 144A	99.07	3.50	3/1/2029	500	500	490
GREAT LAKES DREDGE & DOCK 144A	103.01	5.25	6/1/2029	850	850	871
GRINDING MEDIA INC / MOLY 144A	102.25	7.38	12/15/2023	250	243	255
GROSVENOR PLACE CL 1X BRR REGS	118.66	1.60	10/30/2029	235	285	278
GS MORTGAGE SECURI DUNE E 144A	97.19	2.59	12/15/2036	2,000	2,000	1,941
GS MORTGAGE SECURI STAY E 144A	99.89	2.74	7/15/2032	1,900	1,900	1,896
GS MORTGAGE SECURI UPTN E 144A	100.34	3.25	2/10/2037	2,000	2,004	2,001
GSAA HOME EQUITY TRUST 2 9 A2A	69.54	6.50	8/25/2047	1,719	1,227	1,186
GSAA HOME EQUITY TRUST 20 7 A4	98.75	0.63	7/25/2037	231	205	228
GSAMP TRUST 2004-FM2 FM2 M1	98.05	0.84	1/25/2034	1,316	1,305	1,290
GSAMP TRUST 2007-NC1 NC1 A1	65.18	0.22	12/25/2046	1,253	864	817
GSR MORTGAGE LOAN TRUS AR6 2A1	101.97	2.90	9/25/2035	219	206	222
GUARDIA 1 LTD 1X C REGS	100.64	6.50	10/20/2037	1,990	2,000	1,977
GUGGENHEIM CLO 201 1A SUB 144A	79.62	-	10/15/2032	6,700	5,829	5,334
GYP HOLDINGS III CORP 144A	100.38	4.63	5/1/2029	840	840	836
HALCYON LOAN ADVISOR 1A C 144A	98.32	3.33	7/21/2031	2,205	1,716	2,153
HALCYON LOAN ADVISOR 1A D 144A	99.46	3.63	4/18/2026	4,044	4,043	3,992
HAMILTON PROJECTS 6/20 TLB	98.90	-	6/17/2027	3,170	3,110	3,135
HARSCO CORP 144A	105.13	5.75	7/31/2027	425	435	437
HARVEST CLO IX DAC 9X ER REGS	114.91	5.12	2/15/2030	4,295	4,464	4,901
HARVEST CLO X DA 10X DRNE REGS	118.71	2.31	11/15/2028	1,850	2,153	2,189
HARVEST CLO X DAC 10X E REGS	118.52	4.46	11/15/2028	2,705	3,186	3,187
HARVEST CLO XI DAC 11A FR 144A	112.81	6.55	6/26/2030	346	402	390
HARVEST CLO XII DA 12X FR REGS	112.70	6.55	11/18/2030	365	361	408
HARVEST CLO XVI D 16A ARR 144A	118.50	0.64	10/15/2031	1,500	1,818	1,775
HARVEST CLO XVII 17X DRE REGS	118.76	3.95	5/11/2032	930	805	1,098
HARVEST CLO XX DAC 20A AR 144A	118.47	0.96	10/20/2031	1,100	1,338	1,301
HARVEST CLO XXII DA 22X D REGS	119.23	4.00	1/15/2032	447	474	528
HARVEST CLO XXVI DA 26A E 144A	116.22	0.01	1/15/2034	870	1,017	1,011
HAT HOLDINGS I LLC / HAT 144A	97.63	3.75	9/15/2030	1,600	1,598	1,539
HAWAIIAN BRAND INTELLECTU 144A	107.50	5.75	1/20/2026	700	696	736
HAWKSMOOR MORTGAGES 1A A 144A	138.73	1.10	5/25/2053	1,651	2,022	2,288
HAYFIN EMERALD CLO 2A B1R 144A	118.53	1.70	5/27/2034	435	521	515
HEALTHCARE REALTY TRUST INC	108.34	3.88	5/1/2025	1,200	1,199	1,292
HEALTHCHANNELS 4/18 COV-LITE	96.13	-	3/27/2025	1,793	1,580	1,724
HEARTHSIDE FOOD 4/18 COV-LITE	99.31	-	5/23/2025	1,386	1,322	1,376
HELP AT HOME 10/20 TL	100.19	-	10/22/2027	2,275	2,254	2,279
HENLEY CLO I DAC 1A CR 144A	118.59	0.01	7/25/2034	310	370	368
HENLEY CLO IV DAC 4A C 144A	119.21	2.10	4/25/2034	380	461	450
HIGGINBOTHAM 11/20 DELAYED TL	99.25	-	12/31/2023	351	349	349
HIGGINBOTHAM 11/20 TL	98.65	-	12/31/2023	1,245	1,227	1,229
HIGHBRIDGE LOAN M 2015 BR 144A	99.88	1.34	3/15/2027	625	605	623
HIGHBRIDGE LOAN M 2015 ER 144A	97.93	5.16	3/15/2027	947	722	921
HIGHTOWER 4/21 DELAYED TL	100.13	-	12/31/2024	350	350	350
HIGHTOWER 4/21 TLB	100.13	-	4/8/2026	1,400	1,386	1,391
HILLMAN 5/18 COV-LITE TLB	99.75	-	5/30/2025	100	99	99

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HILLMAN GROUP INC/THE 144A	100.14	6.38	7/15/2022	260	242	253
HILTON DOMESTIC OPERATING 144A	100.89	4.00	5/1/2031	2,850	2,850	2,856
HILTON DOMESTIC OPERATING 144A	105.25	5.38	5/1/2025	75	79	78
HOME POINT CAPITAL INC 144A	93.25	5.00	2/1/2026	3,550	3,559	3,231
HOST HOTELS & RESORTS LP	105.05	3.50	9/15/2030	3,110	3,072	3,235
HOST HOTELS & RESORTS LP	106.71	3.88	4/1/2024	2,700	2,689	2,868
HOWMET AEROSPACE INC	120.50	6.75	1/15/2028	100	122	117
HP COMMUNITIES LLC 144A	101.50	5.12	3/15/2022	93	96	93
HP COMMUNITIES LLC 144A	101.92	5.27	3/15/2022	41	42	41
HPS LOAN MANAGEMENT 18 A2 144A	100.20	1.58	10/15/2030	460	460	459
HSI ASSET SECURITIZAT OPT3 3A3	99.87	0.45	2/25/2036	688	661	687
HUB INTERNATIONAL 4/18 (USD)	98.84	-	4/25/2025	1,485	1,431	1,459
HUNT COS INC 144A	97.00	5.25	4/15/2029	1,850	1,850	1,772
HYATT HOTELS CORP	112.94	5.38	4/23/2025	640	644	716
HYATT HOTELS CORP	121.50	5.75	4/23/2030	570	576	686
ICG US CLO 2018-1 L 1A A1 144A	100.00	1.19	4/21/2031	1,330	1,293	1,327
ICG US CLO 2020-1 L 1A A1 144A	100.21	1.54	10/22/2031	1,700	1,700	1,698
ILLUMINATE BUYER LLC / IL 144A	111.65	9.00	7/1/2028	275	275	295
ILPEA PARENT 6/21 TL	99.25	-	6/18/2028	250	248	248
IMAGEFIRST 4/21 COV-LITE DELAY	99.75	-	4/27/2028	167	167	166
IMAGEFIRST 4/21 COV-LITE TL	99.75	-	4/27/2028	733	730	725
IMPERIAL BRANDS FINANCE P 144A	108.43	3.88	7/26/2029	2,100	2,082	2,242
IMPERIAL DADE 11/20 INCREMENTA	-	-	6/11/2026	-	-	-
IMPERIAL DADE 12/20 INC COV-LT	100.04	-	6/11/2026	1,596	1,580	1,597
ING GROEP NV	100.81	1.30	3/29/2022	2,000	2,000	2,016
INTERNATIONAL-MATEX TANK TERMI	100.00	-	12/23/2027	1,592	1,568	1,592
INTERTAPE POLYMER GROUP I 144A	101.50	4.38	6/15/2029	1,100	1,100	1,113
INTRAWEST 7/17 (USD) TLB1	98.66	-	7/31/2024	99	92	97
INTRAWEST/ALTEIRA 5/20 TL	100.19	-	5/13/2026	2,666	2,634	2,671
INVESCO EURO CLO 6A F 144A	114.44	8.58	7/15/2034	750	858	858
IRON MOUNTAIN INC 144A	101.25	4.50	2/15/2031	1,250	1,250	1,244
IRON MOUNTAIN INC 144A	105.86	5.25	7/15/2030	150	150	155
IRON MOUNTAIN INC 144A	107.03	5.63	7/15/2032	2,350	2,350	2,454
ITT HOLDINGS LLC 144A	102.16	6.50	8/1/2029	3,350	3,350	3,422
JAGUAR HOLDING CO II / PP 144A	105.00	4.63	6/15/2025	865	869	906
JAGUAR HOLDING CO II / PP 144A	108.39	5.00	6/15/2028	240	254	260
JAMAICA MERCHANT VOUCHER	101.69	-	7/8/2022	556	556	565
JAMESTOWN CLO II LT 2A DR 144A	98.25	5.59	4/22/2030	695	681	675
JAMESTOWN CLO IX L 9A C2R 144A	100.08	4.23	10/20/2028	2,320	2,234	2,302
JAMESTOWN CLO IX L 9X C1R REGS	100.08	4.23	10/20/2028	1,800	1,739	1,786
JAMESTOWN CLO IX LT 9A BR 144A	100.00	2.78	10/20/2028	875	801	870
JAMESTOWN CLO IX LT 9A DR 144A	99.91	7.07	10/20/2028	2,672	2,624	2,632
JAMESTOWN CLO V LTD 5A D 144A	100.03	3.88	1/17/2027	2,687	2,676	2,665
JAMESTOWN CLO X 10A B1AR 144A	100.00	2.38	7/17/2029	360	360	360
JAMESTOWN CLO X LTD 10A C 144A	100.00	3.83	7/17/2029	1,085	1,072	1,076
JAMESTOWN CLO XV LT 15A E 144A	99.93	7.13	4/15/2033	1,206	1,208	1,187
JAPAN BANK FOR INTERNATIONAL C	109.27	2.88	7/21/2027	1,700	1,685	1,836
JAPAN INTERNATIONAL COOPERATIO	107.91	2.75	4/27/2027	3,700	3,681	3,974
JB POINDEXTER & CO INC 144A	105.75	7.13	4/15/2026	1,456	1,443	1,518
JBS USA LUX SA / JBS USA 144A	102.33	3.75	12/1/2031	350	350	357
JEFFERIES FINANCE 5/19 TL	-	-	5/22/2026	-	-	-
JEFFERIES FINANCE 9/20 INCREME	99.72	-	9/30/2027	1,935	1,916	1,930
JELD-WEN INC 144A	106.65	6.25	5/15/2025	900	901	953
JETBLUE 2020-1 CLASS A PASS TH	110.33	4.00	5/15/2034	1,441	1,441	1,583
JOL AIR LTD 1 A 144A	99.84	3.97	4/15/2044	555	486	553
JONES DESLAURIERS/NAVACORD 3/2	80.76	-	3/26/2028	3,126	2,466	2,524

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JONES DESLAURIERS/NAVACORD 3/2	81.16	-	3/26/2029	1,274	995	1,034
JP MORGAN CHASE COM LAQ A 144A	100.06	1.09	6/15/2032	378	378	378
JP MORGAN MORTGAGE ACQ WMC4 A5	64.39	0.30	12/25/2036	2,222	1,372	1,431
JP MORGAN MORTGAGE TRUS A1 7A1	101.30	2.60	7/25/2035	69	65	69
JPMBB COMMERCIAL MORTG C32 ASB	105.34	3.36	11/15/2048	2,420	2,492	2,542
JPMORGAN CHASE & CO	102.45	2.18	6/1/2028	1,200	1,200	1,227
JUBILEE CLO 2014- 12X DRE REGS	116.38	2.90	4/15/2030	1,320	1,546	1,526
JUBILEE CLO 2014-XI 14X E REGS	118.70	4.45	1/15/2028	2,907	3,442	3,417
JUBILEE CLO 2015-X 16X ER REGS	114.33	4.60	12/15/2029	8,170	9,681	9,321
JUBILEE CLO 2015-XV 15X E REGS	116.32	4.40	7/12/2028	625	696	720
JUBILEE CLO 2015-XV 15X F REGS	114.21	5.43	7/12/2028	1,155	1,358	1,302
KAISER ALUMINUM CORP 144A	102.55	4.50	6/1/2031	850	850	867
KAISER ALUMINUM CORP 144A	103.31	4.63	3/1/2028	100	99	102
KAR NUT 3/17 TL	99.56	-	3/31/2023	1,951	1,942	1,942
KEHE DISTRIBUTORS LLC / K 144A	109.28	8.63	10/15/2026	851	896	914
KENNEDY WILSON EUROPE REA REGS	140.96	3.95	6/30/2022	951	1,216	1,340
KENNEDY-WILSON INC	102.88	5.00	3/1/2031	1,700	1,706	1,716
KIK CUSTOM PRODUCTS 1/21 COV-L	99.21	-	12/22/2026	2,060	2,060	2,043
KKR CLO 23 LTD 23 E 144A	97.53	6.13	10/20/2031	616	586	593
KKR CLO 27 LTD 27A D 144A	100.12	4.08	10/15/2032	325	315	323
KNOWLTON DEVELOPMENT 1/20 COV-	99.38	-	12/25/2022	395	359	392
KOMATSU FINANCE AMERICA I REGS	102.15	2.44	9/11/2022	1,500	1,467	1,521
KRAFT HEINZ FOODS CO	113.26	4.38	6/1/2046	470	449	531
KRAFT HEINZ FOODS CO	121.32	4.88	10/1/2049	150	168	180
KRAFT HEINZ FOODS CO	122.05	5.00	6/4/2042	650	646	791
KRAFT HEINZ FOODS CO	129.87	5.50	6/1/2050	300	300	388
KREF FUNDING V LLC	26.76	5.75	12/31/2021	18,636	4,824	4,452
KRONOS ACQUISITION HOLDIN 144A	100.38	7.00	12/31/2027	359	359	360
KUVARE US HOLDINGS INC 144A	103.38	7.00	2/17/2051	2,200	2,200	2,249
KVK CLO 2013-1 LTD 1A CR 144A	99.80	2.13	1/14/2028	900	810	894
KVK CLO 2013-1 LTD 1A ER 144A	99.96	6.07	1/14/2028	635	630	626
KVK CLO 2013-1 LTD 1A SUB 144A	23.27	-	1/14/2028	4,500	1,646	1,047
KVK CLO 2018-1 LTD 1A C 144A	100.07	2.26	5/20/2029	285	284	284
LAKE SHORE MM CLO II 1A B 144A	100.50	3.33	10/15/2029	1,500	1,500	1,497
LANDEC CORP	98.87	-	3/22/2022	194	194	192
LANDEC CORP- SOCAR DD	98.87	-	1/29/2022	1,055	1,040	1,043
LBC TANK TERMINALS HOLDIN 144A	99.75	6.88	5/15/2023	360	367	356
LCM 30 LTD 30A AR 144A	100.03	0.01	4/20/2031	1,300	1,300	1,300
LCM XVIII LP 19A C 144A	100.35	2.83	7/15/2027	250	251	249
LCM XXV LTD 25A D 144A	97.01	3.58	7/20/2030	735	713	708
LCPR SENIOR SECURED FINAN 144A	103.17	5.13	7/15/2029	1,750	1,750	1,783
LEHMAN XS TRUST SERIE 10N 1A3A	101.95	0.51	7/25/2046	432	343	441
LEHMAN XS TRUST SERIE 12N A32A	98.53	0.49	8/25/2046	1,752	1,677	1,726
LEHMAN XS TRUST SERIES 16N A31	100.22	0.30	11/25/2046	1,333	1,253	1,336
LEHMAN XS TRUST SERIES 18N A3	102.82	0.45	12/25/2036	793	729	815
LEVEL 3 FINANCING INC 144A	101.48	4.25	7/1/2028	3,025	3,025	3,005
LIBERTY MUTUAL GROUP INC 144A	91.24	4.30	2/1/2061	4,180	4,171	3,739
LLOYDS BANK PLC REGS	78.16	7.50	4/2/2032	2,400	1,836	1,831
LLOYDS BANKING GROUP PLC	81.89	4.00	3/7/2025	1,800	1,396	1,457
LLOYDS BANKING GROUP PLC	101.46	3.00	1/11/2022	500	506	500
LLOYDS BANKING GROUP PLC	108.37	3.90	3/12/2024	1,800	1,797	1,929
LMH SPE AM LLC	102.27	-	12/31/2023	6,000	6,000	6,136
LOANCORE 2019-CRE3 CRE3 C 144A	99.10	2.04	4/15/2034	1,209	1,217	1,197
LOANCORE 2021-CRE5 CRE5 D 144A	100.33	3.09	7/15/2036	1,000	1,000	1,002
LONG GILT FUTURE (ICF)	176.96	-	9/28/2021	-	-	(65)
LPL HOLDINGS INC 144A	101.13	4.38	5/15/2031	900	900	905

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
LSTAR SECURITIES INV 5 A1 144A	100.00	1.62	11/1/2024	-	-	-
LUX SPV	1.00	-		28,684	27,860	28,684
LYTX 2/20 DELAYED TL	100.50	-	2/28/2026	259	259	261
LYTX 2/20 TL	100.50	-	2/28/2026	739	744	742
MACKAY SHIELDS EURO 1X B REGS	118.68	1.80	10/20/2032	255	310	302
MACKAY SHIELDS EURO 1X D REGS	118.73	4.05	10/20/2032	515	508	606
MACKAY SHIELDS EURO 1X E REGS	118.68	6.55	10/20/2032	960	1,033	1,124
MADISON PARK EURO 14X B1 REGS	118.63	1.80	7/15/2032	500	506	591
MADISON PARK EURO 6X B1RE REGS	118.46	1.50	10/15/2030	165	189	195
MADISON PARK EURO F 16A E 144A	116.25	6.02	5/25/2034	1,150	1,349	1,328
MADISON PARK EURO FU 9A F 144A	-	6.45	7/15/2030	-	-	-
MADISON PARK FUND 10A ER2 144A	99.85	6.53	1/20/2029	1,140	1,132	1,123
MADISON PARK FUNDI 11A DR 144A	100.00	3.39	7/23/2029	1,465	1,436	1,455
MADISON PARK FUNDI 11A ER 144A	99.93	6.59	7/23/2029	1,280	1,261	1,263
MADISON PARK FUNDI 12A CR 144A	100.12	2.48	7/20/2026	776	752	773
MADISON PARK FUNDI 13A ER 144A	98.08	5.88	4/19/2030	1,540	1,500	1,492
MADISON PARK FUNDI 19A ER 144A	96.27	6.24	1/22/2028	525	489	499
MADISON PARK FUNDI 24A DR 144A	99.95	3.98	10/20/2029	250	246	248
MADISON PARK FUNDI 24A ER 144A	99.95	7.33	10/20/2029	820	816	807
MADISON PARK FUNDIN 16A C 144A	100.00	3.89	4/20/2026	500	500	496
MADISON PARK FUNDIN 16A D 144A	100.00	5.69	4/20/2026	845	841	835
MADISON PARK FUNDIN 30A E 144A	98.37	5.08	4/15/2029	680	662	661
MADISON PARK FUNDIN 48A D 144A	100.08	3.13	4/19/2033	1,000	1,000	990
MAGNETITE XVI LTD 16A F 144A	97.71	6.63	1/18/2028	748	710	721
MAN GLG EURO CLO 6A D 144A	117.19	3.65	10/15/2032	1,585	1,753	1,843
MAN GLG EURO CLO II 2X E REGS	115.71	6.55	1/15/2030	820	871	935
MAN GLG EURO CLO III 3X D REGS	116.37	3.30	10/15/2030	645	760	745
MAN GLG US CLO 201 2A A2R 144A	100.00	1.93	10/15/2028	250	249	249
MAN GLG US CLO 2018 2A CR 144A	99.96	3.61	10/15/2028	5,100	5,068	5,058
MARATHON CLO V LTD 5A A2R 144A	99.14	1.60	11/21/2027	689	689	682
MARATHON CLO V LTD 5A BR 144A	99.04	2.00	11/21/2027	1,000	944	988
MARBLE POINT CLO X 1A AR 144A	100.00	1.17	10/15/2030	1,300	1,300	1,297
MARBLE POINT CLO XI 2A D 144A	93.21	2.93	12/18/2030	750	698	694
MARBLE POINT CLO XII 1A D 144A	96.08	3.13	7/16/2031	500	485	477
MARBLE POINT CLO XVI 2A E 144A	100.50	8.15	10/15/2031	519	524	513
MARKEL CORP	111.75	6.00	12/31/2049	3,070	3,070	3,415
MARKET TRACK 6/17 COV-LITE TL	99.75	-	6/5/2024	1,803	1,794	1,799
MARRIOTT INTERNATIONAL INC/MD	101.66	2.85	4/15/2031	1,790	1,787	1,803
MARRIOTT INTERNATIONAL INC/MD	106.36	3.50	10/15/2032	1,900	1,886	2,007
MARRIOTT INTERNATIONAL INC/MD	115.28	4.63	6/15/2030	1,100	1,114	1,266
MASTR ASSET BACKED SEC FRE2 A4	78.92	0.39	3/25/2036	164	105	129
MAUSER PACKAGING SOLUTION 144A	103.50	8.50	4/15/2024	550	545	559
MB2 DENTAL SOLUTIONS 8/20 DELA	98.14	-	9/29/2023	878	876	862
MB2 DENTAL SOLUTIONS 9/17 TL	98.14	-	9/29/2023	2,465	2,407	2,419
MCGRAW HILL LLC / MCGRAW- 144A	102.25	8.00	11/30/2024	100	102	98
MCGRAW-HILL 1/21 COV-LITE TLB	100.08	-	11/1/2024	1,342	1,334	1,343
MCGRAW-HILL GLOBAL EDUCAT 144A	102.00	7.88	5/15/2024	135	123	136
MDVIP 11/17 COV-LITE TL	100.06	-	10/23/2022	1,264	1,235	1,265
MERRILL LYNCH MORTGAGE IN D A1	99.78	0.75	9/25/2029	72	68	72
METLIFE INC	104.86	3.85	12/31/2049	1,560	1,560	1,618
MF1 2020-FL3 LTD FL3 A 144A	101.29	2.21	7/15/2035	2,183	2,183	2,209
MICROCONNECTIONS 7/15 (USD)	-	-	10/14/2022	-	-	-
MID-AMERICA APARTMENTS LP	113.47	3.95	3/15/2029	2,100	2,264	2,358
MIDCAP FUNDING	100.00	-	10/29/2024	3,000	3,000	3,000
MIDOCEAN CREDIT CL 2A ARR 144A	99.93	0.01	1/29/2030	1,300	1,300	1,299
MIDOCEAN CREDIT CLO 4A CR 144A	100.04	1.78	4/15/2027	300	299	299

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
MIDOCEAN CREDIT CLO 4A DR 144A	100.05	2.98	4/15/2027	1,728	1,716	1,717
MIDOCEAN CREDIT CLO 4A ER 144A	99.98	5.43	4/15/2027	525	521	519
MIDOCEAN CREDIT CLO 7A CR 144A	99.41	2.33	7/15/2029	3,700	3,700	3,659
MIDOCEAN CREDIT CLO 7A D 144A	99.63	4.01	7/15/2029	1,150	1,135	1,136
MIDOCEAN CREDIT CLO 8A D 144A	99.06	3.06	2/20/2031	750	698	740
MIDOCEAN CREDIT CLO 9A D 144A	99.14	3.43	7/20/2031	992	971	977
MIDWEST CONNECTOR CAPITAL 144A	106.38	4.63	4/1/2029	1,545	1,556	1,626
MILEAGE PLUS HOLDINGS LLC 144A	110.10	6.50	6/20/2027	1,950	1,926	2,143
MISSION VETERINARY 4/21 TL	100.13	-	4/26/2028	2,200	2,189	2,203
MISSISSIPPI ST DEV BANK SPL OB	101.08	6.50	10/1/2031	1,250	1,274	1,243
MISSISSIPPI ST DEV BANK SPL OB	101.11	6.25	10/1/2026	1,855	1,886	1,847
MISYS 6/17 (USD) COV-LITE TLB	98.37	-	6/13/2024	1,005	1,003	981
MITCHELLS & BUTLERS FINAN REGS	111.21	2.21	6/15/2036	878	995	975
MITCHELLS & BUTLERS FINAN REGS	113.28	1.96	9/15/2034	765	882	866
MITCHELLS & BUTLERS FINAN REGS	151.62	6.01	12/15/2030	685	1,070	1,036
MITCHELLS & BUTLERS FINAN REGS	157.33	6.47	9/15/2032	1,330	2,099	2,087
MITSUBISHI HC CAPITAL INC 144A	102.27	2.65	9/19/2022	1,600	1,608	1,624
MITSUBISHI UFJ FINANCIAL GROUP	105.90	2.80	7/18/2024	1,800	1,800	1,883
MIZUHO FINANCIAL GROUP INC	101.37	1.24	7/10/2024	1,600	1,600	1,612
MOLLY AIDA FUNDING LLC	101.36	5.75	1/13/2021	6,000	6,000	6,041
MONROE CAPITAL BSL 1A BR 144A	100.06	1.90	5/22/2027	500	499	499
MORGAN STANLEY	108.40	3.13	7/27/2026	2,500	2,483	2,677
MORGAN STANLEY ABS CAP HE8 A2C	58.92	0.23	10/25/2036	3,531	1,466	2,080
MORGAN STANLEY ABS CAP HE8 A2D	59.58	0.31	10/25/2036	2,045	1,282	1,218
MORGAN STANLEY ABS CAPI HE2 M1	99.96	0.69	1/25/2035	1,258	1,196	1,257
MORGAN STANLEY CAPITA UB12 ASB	107.57	3.44	12/15/2049	2,600	2,678	2,789
MORTGAGEIT SECURITIES COR 2 A1	91.38	0.59	9/25/2037	1,612	1,347	1,473
MOUNTAIN VIEW CLO 10A AR 144A	100.02	0.95	10/13/2027	639	639	638
MOUNTAIN VIEW CLO 10A BR 144A	100.09	1.48	10/13/2027	315	295	314
MOUNTAIN VIEW CLO 10A CR 144A	100.00	1.98	10/13/2027	995	959	991
MOUNTAIN VIEW CLO 2 1A AR 144A	100.06	1.22	10/16/2029	710	682	709
MOUNTAIN VIEW CLO 20 1A D 144A	98.71	3.73	10/16/2029	665	656	651
MOUNTAIN VIEW CLO 20 2A E 144A	93.26	6.09	1/16/2031	1,635	1,523	1,504
MOUNTAIN VIEW CLO 20 2X E REGS	93.26	6.09	1/16/2031	250	233	230
MOUNTAIN VIEW CLO I 9A CR 144A	96.55	3.25	7/15/2031	250	239	240
MOUNTAIN VIEW CLO XI 1X E REGS	99.96	6.84	4/15/2029	1,389	1,360	1,368
MP CLO III LTD 1A BR 144A	99.77	1.78	10/20/2030	1,865	1,711	1,854
MP CLO III LTD 1A DR 144A	97.99	3.18	10/20/2030	500	488	487
MP CLO IV LTD 2A BRR 144A	100.07	2.03	7/25/2029	250	250	249
MP CLO IV LTD 2A DRR 144A	99.39	3.78	7/25/2029	1,795	1,795	1,771
MP CLO VIII LTD 2A BRR 144A	100.00	1.93	4/28/2034	250	250	250
MPT OPERATING PARTNERSHIP LP /	147.13	3.69	6/5/2028	1,800	2,326	2,642
MRFC MORTGAGE PASS-THR TBC2 A1	100.38	0.57	6/15/2030	677	645	679
MRFC MORTGAGE PASS-THR TBC3 A1	97.97	0.53	12/15/2030	27	26	27
MULBERRY STREET CD 2A A1B 144A	55.66	1.01	8/12/2038	3,244	1,818	1,793
MULBERRY STREET CD 2A A1W 144A	65.71	0.76	8/12/2038	3,702	2,334	2,422
NASSAU 2019 CFO LLC 1 A 144A	101.21	3.98	8/15/2034	977	977	984
NASSAU 2020-I LTD 1A A1 144A	100.10	2.28	7/20/2029	1,300	1,300	1,295
NATHAN'S FAMOUS INC 144A	102.63	6.63	11/1/2025	350	361	355
NATIONAL MENTOR/CIVITAS 2/21 D	100.11	-	2/18/2028	1,620	1,613	1,622
NATIONAL MENTOR/CIVITAS 2/21 T	100.11	-	2/18/2028	126	126	126
NATIONAL RETAIL PROPERTIES INC	113.31	4.30	10/15/2028	1,800	1,787	2,023
NATIONWIDE MUTUAL INSURAN 144A	112.15	4.35	4/30/2050	1,840	1,836	2,050
NATWEST GROUP PLC REGS	120.33	2.00	3/8/2023	2,200	2,542	2,631
NATWEST GROUP PLC REGS	123.90	2.50	3/22/2023	700	846	861
NAVISTAR INTERNATIONAL 11/17	100.00	-	11/6/2024	629	575	626

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NCR CORP 144A	103.13	5.13	4/15/2029	750	750	764
NCR CORP 144A	103.75	5.25	10/1/2030	1,150	1,150	1,178
NCR CORP 144A	109.00	6.13	9/1/2029	600	635	642
NETAPP INC	104.46	2.70	6/22/2030	1,900	1,905	1,983
NEUBERGER BERMAN LO 40A D 144A	100.00	2.88	4/16/2033	1,000	1,000	991
NEW ENTERPRISE STONE & LI 144A	112.00	9.75	7/15/2028	1,450	1,450	1,559
NEWFLEET CLO 2016-1 1A DR 144A	100.07	3.08	4/20/2028	1,242	1,242	1,235
NEWFLEET CLO 2016-1 1A ER 144A	99.92	5.98	4/20/2028	490	462	483
NEWFLEET CLO 2016-1 1X CR REGS	100.00	2.13	4/20/2028	1,599	1,486	1,592
NEWHAVEN II CLO DA 2X DRE REGS	116.65	2.30	2/16/2032	890	931	1,035
NEWSTAR COMMERCIAL 1A CN 144A	100.05	3.63	3/20/2027	1,000	1,000	999
NEXTERA ENERGY CAPITAL HOLDING	105.19	3.63	6/15/2023	1,300	1,320	1,365
NEXTERA ENERGY CAPITAL HOLDING	110.41	3.55	5/1/2027	2,300	2,293	2,526
NFP 2/20 COV-LITE TL	98.49	-	2/15/2027	312	291	307
NFP CORP 144A	105.27	6.88	8/15/2028	2,050	2,065	2,105
NIAGARA MOHAWK POWER CORP 144A	114.10	4.28	12/15/2028	700	700	797
NIELSEN FINANCE LLC / NIE 144A	100.38	4.50	7/15/2029	1,800	1,800	1,799
NORDEA BANK ABP 144A	106.73	3.75	8/30/2023	1,400	1,398	1,476
NORTHWOODS CAPITAL 19X E REGS	118.84	6.57	11/25/2033	1,090	1,196	1,286
NORTHWOODS CAPITAL 23A B1 144A	118.71	1.65	3/15/2034	365	431	432
NORTHWOODS CAPITAL 23A C 144A	118.97	2.40	3/15/2034	250	295	296
NORTHWOODS CAPITAL 23A F 144A	112.58	8.47	3/15/2034	420	471	466
NUMERICABLE / YPSO / ALTICE	99.08	-	1/31/2026	623	581	612
NUMERICABLE / YPSO / ALTICE	99.73	-	8/14/2026	439	412	435
NUSTAR LOGISTICS LP	110.49	6.38	10/1/2030	2,200	2,286	2,396
NVR INC	103.26	3.95	9/15/2022	2,100	2,069	2,144
NXP BV / NXP FUNDING LLC 144A	110.80	3.88	6/18/2026	1,600	1,682	1,771
OAK HILL EUROPEAN C 7A BR 144A	118.70	1.65	10/20/2031	490	583	580
OAK HILL EUROPEAN CR 5X C REGS	118.58	2.35	2/21/2030	230	278	272
OAK HILL EUROPEAN CR 5X D REGS	118.59	3.60	2/21/2030	310	364	366
OAK HILL EUROPEAN CR 5X E REGS	117.76	6.20	2/21/2030	580	662	678
OAK HILL EUROPEAN CR 6X E REGS	113.61	4.60	1/20/2032	1,765	2,052	1,986
OAKTREE CLO 2014-1 1A CR 144A	98.45	4.06	5/13/2029	1,855	1,826	1,816
OCCIDENTAL PETROLEUM CORP	96.00	4.40	8/15/2049	1,800	1,629	1,698
OCCIDENTAL PETROLEUM CORP	102.25	3.40	4/15/2026	1,250	1,218	1,269
OCCIDENTAL PETROLEUM CORP	112.65	6.95	7/1/2024	900	1,066	983
OCEAN TRAILS CLO IV 4A ER 144A	100.18	5.26	8/13/2025	3,842	3,830	3,822
OCEAN TRAILS CLO V 5A BRR 144A	100.11	2.08	10/13/2031	285	285	284
OCP CLO 2013-4 LTD 4A CRR 144A	100.04	3.13	4/24/2029	250	230	249
OCP CLO 2015-9 LTD 9A E 144A	99.33	6.53	7/15/2027	250	246	245
OCP CLO 2015-9 LTD 9X D REGS	100.06	5.58	7/15/2027	1,140	1,141	1,127
OCP CLO 2018-15 LTD 15A C 144A	99.94	3.08	7/20/2031	975	975	968
OCP EURO CLO 2019- 3A B1R 144A	118.95	1.60	4/20/2033	495	589	587
OCP EURO CLO 2020-4 4A F 144A	118.39	7.47	1/22/2033	580	705	676
OCTAGON INVESTMENT 1A A2R 144A	100.10	1.58	10/24/2030	615	616	614
OCTAGON INVESTMENT 1A DR2 144A	97.38	2.63	1/25/2031	1,990	1,938	1,928
OCTAGON INVESTMENT P 2A E 144A	100.33	7.99	7/15/2033	1,310	1,271	1,292
OCTAGON LOAN FUNDI 1A SUB 144A	35.08	-	11/18/2031	2,472	2,051	867
ODEBRECHT DRILLING NORBE 144A	99.00	6.35	12/1/2021	14	14	14
ODEBRECHT DRILLING NORBE REGS	51.00	7.35	12/1/2026	682	299	343
ODEBRECHT OIL & GAS FINAN 144A	1.00	-	12/31/2049	322	8	3
OECONNECTION 9/19 COV-LITE TL	99.75	-	9/25/2026	1,478	1,408	1,474
OHA CREDIT PARTNE 9A ACOM 144A	0.12	-	10/20/2025	301	226	-
OMEGA HEALTHCARE INVESTORS INC	106.44	4.38	8/1/2023	474	473	496
OMEGA HEALTHCARE INVESTORS INC	109.24	4.50	1/15/2025	2,300	2,289	2,465
OMNITRACS 3/18 COV-LITE TLB	99.84	-	3/19/2025	-	-	-

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
ONCOR ELECTRIC DELIVERY CO LLC	102.46	4.10	6/1/2022	1,400	1,432	1,430
ONEAMERICA FINANCIAL PART 144A	103.76	4.25	10/15/2050	1,480	1,471	1,522
ONEMAIN FINANCE CORP	98.97	4.00	9/15/2030	1,400	1,400	1,369
ONTARIO TEACHERS' CADILLA 144A	101.85	3.13	3/20/2022	2,000	2,014	2,020
ONYX CENTERSOURCE	0.25	-	-	345	-	86
ORIGEN 14%MEZZ	100.00	-	8/20/2022	4,705	4,718	4,705
ORIGEN PVE	0.64	-	-	6,590	4,767	4,217
ORINOCO FUNDING LLC	100.00	-	12/31/2024	1,750	1,750	1,750
ORION ADVISOR 3/21 COV-LITE TL	100.05	-	9/24/2027	2,291	2,274	2,291
OWENS CORNING	108.47	3.40	8/15/2026	1,900	1,735	2,037
OWNIT MORTGAGE LOAN TRUST 5 M1	101.35	0.99	10/25/2036	95	77	96
OXFORD FINANCE FUNDI 1A B 144A	102.94	4.04	2/15/2028	1,650	1,650	1,696
OZLM FUNDING II LT 2A DR2 144A	94.83	6.09	7/30/2031	1,317	1,243	1,235
OZLM FUNDING IV LTD 4A CR 144A	98.96	3.49	10/22/2030	922	901	906
OZLM VIII LTD 8A A2RR 144A	100.13	1.93	10/17/2029	585	585	583
OZLM VIII LTD 8A CRR 144A	100.00	3.28	10/17/2029	3,110	2,972	3,088
OZLM XII LTD 12A A2R 144A	100.18	1.79	4/30/2027	250	247	250
OZLM XII LTD 12A CR 144A	100.10	3.19	4/30/2027	645	642	642
OZLM XII LTD 12A D 144A	99.48	5.59	4/30/2027	1,070	1,049	1,054
OZLM XIII LTD 13A A2R 144A	100.03	1.84	7/30/2027	1,880	1,737	1,875
OZLM XIII LTD 13A D 144A	99.02	5.64	7/30/2027	1,105	1,088	1,083
OZLM XIV LTD 14A A1JR 144A	100.00	1.68	7/15/2034	275	275	275
OZLM XIX LTD 19A A2 144A	100.10	1.74	11/22/2030	660	619	658
OZLM XIX LTD 19A C 144A	98.63	3.23	11/22/2030	508	455	498
OZLM XVI LTD 16A C 144A	98.49	3.71	5/16/2030	500	484	490
OZLM XX LTD 20A C 144A	97.49	3.08	4/20/2031	851	817	825
OZLM XXII LTD 22A A2 144A	100.05	1.63	1/17/2031	535	512	533
OZLM XXII LTD 22A C 144A	96.91	2.78	1/17/2031	516	489	497
OZLME V DAC 5X DE REGS	118.61	3.40	1/14/2032	1,630	1,419	1,919
PABST BREWING 5/21 COV-LITE	98.55	-	5/4/2028	1,789	1,744	1,747
PACIFIC GAS AND ELECTRIC CO	99.94	1.75	6/16/2022	1,000	1,000	999
PACIFIC GAS AND ELECTRIC CO	102.31	2.95	3/1/2026	1,500	1,590	1,520
PACIFIC GAS AND ELECTRIC CO	103.19	3.15	1/1/2026	1,500	1,576	1,524
PACKERS SANITATION SERVICES/PS	99.40	-	3/9/2028	1,590	1,547	1,577
PALMER SQUARE EUROPE 1A E 144A	117.80	5.71	4/15/2034	965	1,139	1,117
PALMER SQUARE EUROPE 2A E 144A	116.22	0.01	4/15/2034	1,130	1,313	1,313
PALMER SQUARE LOAN 3A A1 144A	100.06	1.89	7/20/2028	1,290	1,290	1,286
PALMER SQUARE LOAN F 2A B 144A	100.03	2.38	4/20/2027	750	686	747
PALMER SQUARE LOAN F 2A D 144A	100.00	5.63	4/20/2027	746	682	738
PALMER SQUARE LOAN F 2A E 144A	100.10	6.88	4/20/2027	1,135	1,136	1,120
PALMER SQUARE LOAN F 3A C 144A	100.00	0.01	7/20/2029	1,000	1,000	1,000
PALMER SQUARE LOAN F 3A D 144A	100.00	5.51	8/20/2027	465	410	462
PALMER SQUARE LOAN F 4A B 144A	100.02	2.06	11/15/2026	1,000	920	998
PARALLEL 2015-1 LTD 1A E 144A	98.03	5.28	7/20/2027	2,970	2,911	2,880
PARALLEL 2018-1 LTD 1A C 144A	95.11	2.93	4/20/2031	2,215	2,029	2,093
PARALLEL 2021-1 LTD 1A B 144A	100.00	1.98	7/15/2034	550	550	550
PARK PLACE TECHNOLOGIES 10/20	98.16	-	12/31/2023	1,463	1,404	1,436
PARK PLACE TECHNOLOGIES 11/20	99.33	-	11/10/2025	143	143	142
PARK PLACE TECHNOLOGIES 11/20	100.15	-	11/10/2027	1,540	1,478	1,542
PARLIAMENT FUNDING I 1A B 144A	100.44	3.33	8/12/2030	3,000	3,000	2,993
PARTNERRE FINANCE B LLC	104.50	4.50	10/1/2050	820	820	848
PARTNERRE LTD	27.65	-	-	36	900	995
PARTS AUTHORITY 10/20 TLB	-	-	10/13/2025	-	-	(5)
PATRIOT RAIL & PORTS/PATRIOT R	-	-	10/19/2026	-	-	-
PATRIOT RAIL & PORTS/PATRIOT R	100.25	-	10/19/2026	2,047	2,016	2,052
PATRONS' LEGACY 144A	94.86	5.78	12/23/2063	2,792	2,736	2,645

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PATRONS' LEGACY 144A	99.03	5.65	12/17/2053	3,976	3,938	3,929
PELICAN PRODUCTS 4/18 TL	99.09	-	4/19/2025	2,360	2,204	2,339
PENN NATIONAL GAMING INC 144A	99.50	4.13	7/1/2029	650	650	647
PENNSYLVANIA ST HGR EDU ASSIST	100.20	1.03	7/25/2029	491	492	491
PENTA CLO 2 BV 2X DRNE REGS	118.84	3.00	8/4/2028	1,163	1,251	1,375
PENTA CLO 2 BV 2X E REGS	116.69	4.55	8/4/2028	6,720	7,973	7,692
PENTA CLO 2 BV 2X F REGS	108.39	5.48	8/4/2028	1,435	1,667	1,517
PENTA CLO 8 DAC 8X F REGS	119.67	8.15	1/15/2034	1,450	1,733	1,650
PERFORMANCE FOOD GROUP IN 144A	105.25	5.50	10/15/2027	100	103	104
PERFORMANCE FOOD GROUP IN 144A	106.51	6.88	5/1/2025	300	304	316
PERMIAN PRODUCTION 11/20 PIK T	65.00	-	11/23/2025	136	131	89
PERMIAN RESOURCES LLC COMMON	1.27	-	-	34	468	43
PERSHING SQUARE HOLDINGS 144A	101.68	3.25	11/15/2030	1,000	1,000	1,013
PERUVIAN GOVERNMENT INTER REGS	29.23	1.57	8/12/2028	3,500	1,199	1,001
PERUVIAN GOVERNMENT INTER REGS	32.41	2.02	8/12/2026	7,000	2,571	2,211
PETERBOROUGH PROGRESS HEA REGS	164.59	5.58	10/2/2042	2,459	4,291	4,000
PETIQ 4/21 TL	99.00	-	4/7/2028	1,650	1,634	1,617
PETSMART 1/21 TLB	100.03	-	12/31/2024	900	891	895
PETSMART INC / PETSMART F 144A	103.88	4.75	2/15/2028	900	900	918
PETVET CARE 1/21 TL	100.15	-	2/14/2025	696	696	697
PHFS RESIDENTIAL OPPORTUNITIES	1,135.55	-	-	191	200,000	216,761
PIKES PEAK CLO 4 4A E 144A	99.94	6.90	7/15/2032	835	764	822
PLANVIEW 12/20 COV-LITE TL	-	-	12/10/2027	-	-	-
PLANVIEW 12/20 COV-LITE TL	100.09	-	12/17/2027	1,592	1,579	1,593
PLAY POWER 5/19 COV-LITE TLB	99.13	-	5/7/2026	1,205	1,095	1,194
PLAYCORE 9/17 COV-LITE TL	99.20	-	9/30/2024	674	583	663
PLURALSIGHT 4/21 RC	100.00	-	4/6/2027	548	548	548
PLURALSIGHT REV 1L CTP UNFUND	100.00	-	3/10/2022	150	150	150
PLURALSIGHT TL 1L CTP UNFUND	98.93	-	3/10/2022	1,500	1,465	1,484
POST HOLDINGS INC 144A	99.78	4.50	9/15/2031	1,950	1,950	1,919
POWDR CORP 144A	105.00	6.00	8/1/2025	600	600	615
POWER SOLUTIONS 2/21 (USD)	99.00	-	4/30/2026	1,613	1,517	1,597
PREFERRED TERM SECURITIES 144A	78.00	0.47	6/22/2037	6,954	4,704	5,423
PREFERRED TERM SECURITIES 144A	78.00	0.49	9/22/2037	858	661	669
PREFERRED TERM SECURITIES 144A	81.00	0.52	3/22/2038	753	535	609
PREFERRED TERM SECURITIES 144A	81.00	0.50	3/22/2037	4,831	3,199	3,912
PREFERRED TERM SECURITIES 144A	82.00	0.52	12/22/2037	1,792	1,364	1,469
PREFERRED TERM SECURITIES 144A	86.50	0.41	6/22/2037	1,494	1,309	1,292
PREFERRED TERM SECURITIES 144A	90.00	0.42	9/22/2037	15,821	12,856	14,237
PREFERRED TERM SECURITIES 144A	90.50	0.52	3/22/2038	137	113	124
PREFERRED TERM SECURITIES 144A	91.75	0.46	9/22/2036	1,174	1,047	1,077
PREFERRED TERM SECURITIES 144A	91.75	0.62	3/23/2035	722	598	662
PREFERRED TERM SECURITIES 144A	96.00	0.32	12/22/2036	192	173	184
PREGIS 6/21 INCREMENTAL TL	-	-	7/31/2026	-	-	-
PREGIS 8/20 INCREMENTAL TL	100.13	-	8/1/2026	450	448	451
PRESS GANEY 7/19 TLB	99.38	-	7/24/2026	1,215	1,189	1,199
PRESTIGE BRANDS INC 144A	96.41	3.75	4/1/2031	750	750	714
PRO MACH 6/20 INCREMENTAL TL	99.94	-	6/18/2027	644	628	641
PROJECT 29 HOLDING CO	114.04	-	5/3/2024	1,000	1,000	1,140
PROVATION SOFTWARE 12/20 COV-L	98.75	-	12/17/2027	1,596	1,572	1,576
PROVIDUS CLO I DA 1X C1NE REGS	116.75	1.60	5/14/2031	325	370	379
PRUDENTIAL FINANCIAL INC	26.11	-	-	89	2,230	2,329
PUERTO RICO ELEC PWR AUTH PWR	93.53	0.62	7/1/2029	2,250	1,970	2,101
PUERTO RICO HIGHWAY & TRANSPRT	91.50	5.25	7/1/2039	2,855	2,536	2,537
PURE FISHING 12/18 TL	98.30	-	12/19/2025	1,800	1,723	1,769
PUTNAM STRUCTURED P 1A A2 144A	99.83	1.18	10/15/2038	12	10	12

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PYE-BARKER	99.31	-	2/26/2026	1,748	1,736	1,736
QATAR GOVERNMENT INTERNAT REGS	107.25	3.38	3/14/2024	2,100	2,098	2,231
QBE INSURANCE GROUP LTD 144A	109.15	5.88	12/31/2049	600	603	650
QUIRCH FOODS 10/20 COV-LITE TL	100.25	-	10/27/2027	1,542	1,511	1,530
RACE POINT VIII CL 8A DR2 144A	99.95	3.66	2/20/2030	2,620	2,620	2,608
RADIATE HOLDCO LLC / RADI 144A	103.50	4.50	9/15/2026	1,550	1,550	1,584
RALI SERIES 2006-QO2 TR QO2 A1	29.73	0.53	2/25/2046	970	348	288
RALI SERIES 2006-QO2 TR QO2 A2	30.36	0.63	2/25/2046	884	415	268
RALI SERIES 2006-QO2 TR QO2 A3	31.68	0.77	2/25/2046	1,381	650	437
RALI SERIES 2006-QO6 TR QO6 A1	31.92	0.45	6/25/2046	6,459	2,654	2,061
RALI SERIES 2006-QO8 QO8 1A3A	98.30	0.49	10/25/2046	701	605	689
RALI SERIES 2007-QO2 TR QO2 A1	50.62	0.24	2/25/2047	1,193	709	604
RATTLER MIDSTREAM LP 144A	105.13	5.63	7/15/2025	600	600	615
RCP VEGA/BLACKBOARD TRANSACT	99.00	-	4/17/2026	1,902	1,804	1,883
REGATTA FUNDING LP 2A DR2 144A	99.95	7.08	1/15/2029	400	392	394
REGATTA X FUNDING LT 3A B 144A	100.10	1.58	1/17/2031	250	244	249
RENAISSANCE HOME EQUITY L 4 A1	98.77	1.13	3/25/2034	337	312	332
RENT-A-CENTER 1/21 COV-LITE TL	-	-	2/17/2028	-	-	-
RENT-A-CENTER 2/21 COV-LITE TL	100.00	-	2/17/2028	698	695	698
RESONETICS 4/21 COV-LITE TL	100.08	-	4/28/2028	900	896	893
RICHMOND PARK CLO 1X DRRE REGS	118.58	3.05	7/14/2031	415	378	489
RIPON MORTGAGES PLC 1A A1 144A	138.37	0.88	8/20/2056	1,952	2,409	2,698
RMAC SECURITIES NS1X A2A REGS	133.54	0.23	6/12/2044	1,190	1,704	1,589
ROCKET MORTGAGE LLC / QUI 144A	100.21	3.88	3/1/2031	2,750	2,750	2,720
ROCKFORD TOWER CLO 1A A2 144A	100.01	1.48	7/20/2034	265	265	265
ROMARK CLO LTD 1A D 144A	99.18	6.79	10/23/2030	250	243	245
ROMARK WM-R LTD 1A D 144A	94.67	3.15	4/20/2031	610	577	574
RR 2 LTD 2A DR 144A	99.02	5.93	4/15/2036	2,200	2,170	2,149
RRE 2 LOAN MANAGEMEN 2X E REGS	-	5.80	1/15/2032	-	-	(16)
RXR REALTY LLC	107.72	-	3/31/2021	2,000	1,916	2,154
SABRE 12/20 TLB	100.50	-	12/10/2027	647	640	650
SABRE GLBL INC 144A	108.75	7.38	9/1/2025	1,250	1,250	1,329
SABRE GLBL INC 144A	118.88	9.25	4/15/2025	250	268	292
SALES TAX SECURITIZATION CORP	105.71	3.01	1/1/2033	1,800	1,800	1,876
SANTANDER HOLDINGS USA INC	106.70	3.24	10/5/2026	1,300	1,320	1,377
SANTANDER RETAIL AU C A2A 144A	100.16	1.89	9/20/2022	446	444	446
SAPPHIRE AVIATION FI 1A B 144A	87.51	4.34	3/15/2040	1,870	1,870	1,633
SCENTRE GROUP TRUST 1 / S 144A	116.80	4.38	5/28/2030	2,000	1,996	2,328
SCP EYE CARE/EYESOUTH 3/21 DEL	99.88	-	3/15/2028	259	259	258
SCP EYE CARE/EYESOUTH 3/21 TL	99.88	-	3/15/2028	1,491	1,488	1,486
SCULPTOR CLO XXVII 27A B1 144A	100.00	3.32	7/20/2034	270	270	270
SCULPTOR EUROPEAN 1A BRR 144A	118.71	1.60	4/18/2034	725	863	857
SCULPTOR EUROPEAN C 2A BR 144A	118.59	1.70	4/15/2034	830	998	982
SEAL FOR LIFE 11/19 TL	98.94	-	7/23/2025	1,343	1,313	1,329
SEAPOINT PARK CLO DA 1A C 144A	118.76	3.90	5/22/2032	1,000	1,114	1,182
SEGOVIA EUROPEAN CL 6A AR 144A	118.59	0.88	7/20/2032	1,100	1,314	1,304
SEGOVIA EUROPEAN CLO 3X D REGS	117.94	3.20	7/25/2030	250	270	293
SEGOVIA EUROPEAN CLO 6A D 144A	118.59	4.07	7/20/2032	995	1,113	1,170
SELECTIVE INSURANCE GROUP INC	25.40	-	-	30	750	762
SEQUOIA MORTGAGE TRUST 2 3 1A1	98.33	0.48	7/20/2036	398	324	391
SEQUOIA MORTGAGE TRUST 20 2 A1	98.80	0.52	3/20/2035	1,581	1,468	1,562
SERVICE LOGIC 10/20 DELAYED TL	100.25	-	10/29/2027	305	305	306
SERVICE LOGIC 10/20 TL	100.25	-	10/29/2027	1,242	1,230	1,245
SEVEN STICKS CLO LT 1A DR 144A	99.79	6.33	7/15/2028	410	406	404
SHACKLETON 2016-IX C 9A D 144A	100.00	3.87	10/20/2028	250	243	248
SHACKLETON 2016-IX C 9A E 144A	99.95	6.89	10/20/2028	1,770	1,719	1,745

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SHACKLETON 2017-XI 11A D 144A	99.79	3.81	8/15/2030	500	497	496
SHIELDS HEALTH 3/21 TL	100.00	-	3/30/2027	1,637	1,615	1,637
SHIELDS HEALTH SOLUTIONS	87.50	-	11/19/2027	109	96	96
SILVERMORE CLO LTD 1A B 144A	99.98	3.16	5/15/2026	500	501	498
SILVERMORE CLO LTD 1A C 144A	99.49	3.61	5/15/2026	1,630	1,610	1,614
SITECORE 1L DDTL EUR FUNDED	116.92	-	3/12/2026	407	478	476
SITECORE 1L DDTL USD FUNDED	98.59	-	3/12/2026	71	71	70
SITECORE HOLDING 3/21 (USD) TL	98.59	-	3/12/2026	411	405	405
SITECORE HOLDING III A/S	98.59	-	3/12/2026	257	257	253
SITECORE HOLDING III A/S	116.92	-	3/12/2026	509	597	595
SITUS-AMC 9/20 INCREMENTAL TLB	97.88	-	6/30/2025	1,811	1,786	1,772
SL GREEN REALTY CORP	104.13	4.50	12/1/2022	2,400	2,400	2,490
SLC STUDENT LOAN TRUST 20 1 A5	99.79	0.23	3/15/2027	306	305	305
SLM STUDENT LOAN TRUST 20 7 A4	99.54	0.28	10/25/2029	1,516	1,503	1,508
SMART START 8/20 TL	99.83	-	8/13/2027	1,002	998	1,001
SOCOTEC 5/21 (USD) TL	100.00	-	5/5/2028	750	746	750
SOLERA 5/21 (USD) TLB	-	-	6/2/2028	-	-	(2)
SOLERA 6/21 (USD) COV-LITE TL	100.24	-	6/2/2028	800	796	802
SORRENTO PARK CLO DA 1X E REGS	115.13	5.71	11/16/2027	250	233	286
SOTHEBY'S 2/21 TLB	100.46	-	1/15/2027	1,104	1,050	1,096
SOUND POINT CLO II 1A A3R 144A	98.62	1.98	1/26/2031	345	340	339
SOUND POINT CLO III 2RA D 144A	96.55	3.08	4/15/2029	670	646	642
SOUND POINT CLO VI 1RA D1 144A	96.75	3.88	4/15/2030	2,675	2,590	2,566
SOUND POINT CLO XI 1A ER 144A	98.11	5.44	7/20/2028	2,925	2,868	2,838
SOUND POINT CLO XII 2A DR 144A	100.00	3.98	10/20/2028	5,195	5,216	5,153
SOUND POINT CLO XII 2A ER 144A	98.93	7.03	10/20/2028	250	247	244
SOUND POINT CLO XIV 3A E 144A	98.81	6.79	1/23/2029	1,405	1,389	1,370
SOUND POINT CLO XVI 3A A2 144A	100.05	1.73	10/20/2030	1,000	956	997
SOUND POINT EURO C 1A B1R 144A	118.60	1.60	5/25/2034	250	301	296
SOUND POINT EURO CLO 2X C REGS	118.82	2.70	10/26/2032	365	366	431
SOUND POINT EURO CLO 2X E REGS	118.31	6.41	10/26/2032	910	1,005	1,064
SOUND POINT EURO CLO 3X E REGS	116.29	5.45	4/15/2033	2,385	2,545	2,740
SOUTHERN VETERINARY 9/20	100.44	-	12/31/2023	248	249	250
SOUTHERN VETERINARY 9/20 TL	100.44	-	10/5/2027	1,793	1,781	1,779
SOVOS BRANDS 5/21 TL	-	-	6/2/2028	-	-	(1)
SOVOS BRANDS 6/21 COV-LITE TL	100.38	-	6/8/2028	400	399	402
SOVOS COMPLIANCE 1/20 TL	99.27	-	4/29/2024	347	344	345
SOVOS COMPLIANCE 4/19 TL	99.27	-	4/29/2024	46	46	46
SOVOS COMPLIANCE LLC	99.27	-	4/29/2024	16	16	16
SOVOS COMPLIANCE LLC SECOND LI	99.27	-	1/1/2030	178	176	177
SPECTRUM BRANDS INC 144A	107.75	5.50	7/15/2030	850	856	894
SPIRIT AEROSYSTEMS INC	98.00	4.60	6/15/2028	1,700	1,712	1,663
SPIRIT AEROSYSTEMS INC	100.55	3.95	6/15/2023	1,400	1,441	1,405
SPORTRADAR 10/20 TLB	118.66	-	10/28/2027	1,000	1,163	1,187
SPRINGS WINDOW FASHIONS 6/18 2	100.06	-	6/15/2026	700	682	700
SPRINGS WINDOW FASHIONS 6/18 C	100.00	-	6/15/2025	1,069	1,062	1,069
SPRINT SPECTRUM CO LLC / 144A	107.29	4.74	9/20/2029	1,125	1,125	1,205
SQUARE INC 144A	100.88	3.50	6/1/2031	950	950	955
ST PAULS CLO II D 2A DRRR 144A	118.44	3.60	10/15/2030	750	831	881
ST PAULS CLO II D 2X DRRR REGS	118.44	3.60	10/15/2030	445	494	523
ST PAULS CLO II D 2X ERRR REGS	118.41	6.82	10/15/2030	800	948	933
ST PAUL'S CLO III- 3RX CR REGS	117.48	1.60	1/15/2032	755	707	884
ST PAUL'S CLO IV 4X BRRR REGS	117.90	1.85	4/25/2030	715	809	840
ST PAUL'S CLO V DAC 5A FR 144A	112.71	6.60	8/20/2030	950	1,099	1,062
ST PAUL'S CLO VI D 6A CRR 144A	119.66	2.60	5/20/2034	385	464	458
ST PAUL'S CLO VII 7A CRR 144A	118.59	2.40	7/18/2034	250	306	296

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ST PAUL'S CLO XI DA 11X E REGS	118.61	6.00	1/17/2032	1,095	1,159	1,282
ST PAUL'S CLO XII D 12X D REGS	118.53	3.20	4/15/2033	490	537	577
STANDARD INDUSTRIES INC/N 144A	95.72	3.38	1/15/2031	1,050	1,050	989
STANDARD INDUSTRIES INC/N 144A	103.13	4.38	7/15/2030	675	675	682
STANDARD INDUSTRIES INC/N 144A	103.56	5.00	2/15/2027	325	323	330
STANIFORD STREET CL 1A CR 144A	100.11	2.57	6/15/2025	12	12	12
STORA ENSO OYJ REGS	134.02	2.50	3/21/2028	500	554	666
STRIPES 2013-1 A1 A1 TERM LOAN	97.11	-	3/20/2023	1,313	1,304	1,275
STRUCTURED ADJUSTABLE R 12 7A1	102.11	3.08	9/25/2034	64	65	66
STRUCTURED ADJUSTABLE RA 12 9A	105.32	2.68	9/25/2034	1,163	1,164	1,222
STRUCTURED ASSET INVEST BC8 2A	99.33	1.04	8/25/2033	473	423	470
STWD 2021-FL2 LTD FL2 A 144A	100.15	1.29	4/18/2038	1,300	1,300	1,301
STWD 2021-FL2 LTD FL2 D 144A	100.22	2.89	4/18/2038	1,000	1,000	1,001
SUBURBAN PROPANE PARTNERS 144A	102.38	5.00	6/1/2031	950	950	968
SUDBURY MILL CLO LTD 1A D 144A	100.05	3.63	1/17/2026	2,520	2,502	2,502
SUMITOMO MITSUI FINANCIAL GROU	104.91	2.45	9/27/2024	2,300	2,300	2,398
SUNDYNE 3/20 COV-LITE TLB	99.81	-	3/17/2027	198	185	198
SUNSOURCE 11/17 COV-LITE TL	98.53	-	12/11/2024	934	883	920
SUPERIOR PLUS LP / SUPERI 144A	103.00	4.50	3/15/2029	400	400	407
SUTHERLAND GLOBAL 10/20 RC	100.00	-	10/23/2025	177	177	177
SUTHERLAND GLOBAL 10/20 TL	98.91	-	10/23/2025	2,511	2,457	2,483
SYMPHONY CLO XIV LT 14A E 144A	98.51	4.73	7/14/2026	490	478	478
SYMPHONY CLO XIX LT 19A D 144A	98.59	2.68	4/16/2031	320	318	314
SYMPHONY CLO XVII 17A ER 144A	99.46	5.68	4/15/2028	5,856	5,785	5,752
SYNDIGO 12/20 TL	99.25	-	12/15/2027	3,242	3,193	3,210
TCP WATERMAN CLO LT 1A A2 144A	99.89	3.12	12/15/2028	2,000	2,000	1,995
TEAM.BLUE 3/21 DELAYED TL	118.15	-	12/31/2024	81	96	96
TEAM.BLUE 3/21 TLB	118.15	-	12/31/2024	1,419	1,688	1,676
TELOS CLO 2014-5 LT 5A CR 144A	99.67	2.28	4/17/2028	345	344	342
TELOS CLO 2014-6 LT 6A CR 144A	99.87	2.73	1/17/2027	1,500	1,502	1,489
TENEO HOLDINGS 7/19 TL	98.83	-	7/15/2025	1,338	1,302	1,322
TEP MANAGEMENT LLC	99.11	-	12/17/2021	1,660	1,643	1,645
TERRAFORM GLOBAL OPERATIN 144A	103.13	6.13	3/1/2026	625	629	632
TEXGEN POWER LLC	40.75	-	-	17	676	696
THARALDSON HOTEL PO THL A 144A	100.06	1.00	11/11/2034	1,134	1,133	1,134
THE CHEFS' WAREHOUSE 6/20 EXTE	100.00	-	6/22/2025	431	431	431
THL CREDIT WIND RIV 2A DR 144A	97.30	3.08	10/18/2030	1,089	1,036	1,053
THL CREDIT WIND RIV 2A DR 144A	98.52	3.03	1/15/2031	2,240	2,050	2,192
THOMPSON RIVER LLC	1.02	-	(blank)	148,300	148,300	151,434
THOMSON LEARNING 5/16 TLB	100.05	-	6/7/2023	1,509	1,415	1,497
THOUGHTWORKS 3/21 COV-LITE TLB	99.95	-	3/17/2028	499	498	498
THYSSENKRUPP ELEVATOR 7/20 (US	-	-	7/30/2027	-	-	(6)
TIBCO SOFTWARE 3/20 COV-LITE T	99.65	-	6/30/2026	891	891	888
TICP CLO III-2 LTD 3R E 144A	97.13	6.03	4/20/2028	525	510	504
TICP CLO IX LTD 9A D 144A	100.00	3.03	1/20/2031	1,950	1,950	1,938
TIKEHAU CLO BV 1X DR REGS	118.38	2.35	8/4/2028	735	857	867
TIKEHAU CLO BV 1X ER REGS	116.66	4.60	8/4/2028	6,965	8,123	8,063
TIKEHAU CLO II BV 2X CRE REGS	118.58	2.25	12/7/2029	225	261	266
TIKEHAU CLO II BV 2X DR REGS	118.67	3.25	12/7/2029	2,130	1,828	2,522
TIKEHAU CLO IV BV 4X DNE REGS	117.84	3.30	10/15/2031	860	910	1,006
T-MOBILE USA INC	111.65	3.88	4/15/2030	1,200	1,340	1,330
TOPBUILD CORP 144A	99.00	3.63	3/15/2029	600	600	588
TOPPS 9/19 TL	99.79	-	10/2/2022	794	782	792
TORO EUROPEAN CLO 2 2X DR REGS	118.95	3.30	10/15/2030	1,215	1,302	1,435
TORO EUROPEAN CLO 4 1X DR REGS	118.59	3.20	7/15/2030	670	729	789
TORO EUROPEAN CLO 7 7A B1 144A	119.18	2.10	2/15/2034	250	298	295

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
TORO EUROPEAN CLO 7 7A D 144A	119.15	4.50	2/15/2034	985	1,172	1,144
TOWD POINT MORTGA GR4A A1 144A	138.92	1.10	10/20/2051	1,616	2,136	2,240
TOWD POINT MORTGAG A14X A REGS	138.65	0.95	5/20/2045	2,232	2,937	3,091
TOWD POINT MORTGAG SJ3 A1 144A	100.64	3.00	11/25/2059	904	907	907
TOWER BRIDGE FUNDING 3 A REGS	138.45	1.28	12/20/2061	826	1,042	1,143
TOYOTA TSUSHO CORP REGS	106.39	3.63	9/13/2023	2,200	2,295	2,317
TRALEE CLO IV LTD 4A D 144A	95.75	3.13	1/20/2030	800	765	761
TRAPEZA CDO IX LTD 9A A1 144A	91.75	0.46	1/27/2040	2,198	1,895	2,015
TREMAN PARK CLO LT 1A ERR 144A	99.95	5.63	10/20/2028	783	779	773
TREMAN PARK CLO LT 1X FRR REGS	99.18	7.54	10/20/2028	1,380	1,326	1,348
TRICO GROUP/FIRST BRANDS 3/21	101.04	-	3/30/2027	549	543	554
TRIMARAN CAVU 2019-1 1A D 144A	100.24	4.28	7/20/2032	805	805	800
TRIMARAN CAVU 2021-1 1A D 144A	100.00	3.59	4/23/2032	1,208	1,196	1,193
TRINITAS CLO III LT 3A BR 144A	99.98	1.53	7/15/2027	250	247	249
TRINITAS CLO III LT 3A CR 144A	100.11	2.03	7/15/2027	1,000	964	997
TRINITAS CLO XII LT 12A C 144A	100.25	3.13	4/25/2033	920	922	917
TRINITAS CLO XIV LT 14A D 144A	100.14	4.43	1/25/2034	1,110	1,093	1,102
TRIPADVISOR INC 144A	107.60	7.00	7/15/2025	200	200	209
TRTX 2021-FL4 ISSUE FL4 A 144A	100.15	1.29	3/15/2038	1,300	1,300	1,301
TSG ENTMT FIN LLC	103.17	6.25	9/25/2031	4,800	4,800	3,814
TYMON PARK CLO DAC 1X DR REGS	117.96	4.60	1/21/2029	2,640	3,207	3,085
U S TREASURY BOND	84.36	1.38	8/15/2050	1,100	985	922
U S TREASURY BOND	89.86	1.63	11/15/2050	4,600	4,547	4,124
U S TREASURY BOND	89.88	1.38	11/15/2040	3,600	3,436	3,229
U S TREASURY BOND	98.00	1.88	2/15/2041	3,000	2,978	2,919
U S TREASURY BOND	108.27	2.50	2/15/2045	29,800	35,678	31,985
U S TREASURY BOND	112.75	2.75	8/15/2042	200	208	223
U S TREASURY BOND	115.08	2.88	5/15/2043	9,700	12,379	11,127
U S TREASURY BOND	119.25	3.00	2/15/2048	3,200	4,190	3,780
U S TREASURY BOND	120.09	3.13	8/15/2044	500	650	595
U S TREASURY BOND	128.88	3.63	8/15/2043	3,200	4,517	4,080
U S TREASURY NOTE	-	1.50	1/15/2023	-	-	-
U S TREASURY NOTE	95.17	0.88	11/15/2030	11,000	10,318	10,457
U S TREASURY NOTE	101.48	1.88	4/30/2022	940	944	951
U S TREASURY NOTE	102.47	1.75	1/31/2023	4,300	4,272	4,375
U S TREASURY NOTE	103.86	1.75	6/30/2024	5,300	5,562	5,504
U S TREASURY NOTE	104.85	2.25	1/31/2024	400	399	416
U S TREASURY NOTE	105.19	2.13	9/30/2024	9,800	10,509	10,256
U S TREASURY NOTE	107.00	2.25	8/15/2027	30	29	32
U.S.I. 11/19 INCREMENTAL TLB	99.02	-	12/2/2026	992	933	983
UAL 2021-1 A UNFUNDED TL	-	-	10/15/2033	4,300	-	-
UBS AG/STAMFORD CT	107.57	7.63	8/17/2022	1,500	1,725	1,571
UBS GROUP AG 144A	102.61	2.86	8/15/2023	400	393	406
UDR INC	109.35	3.50	1/15/2028	1,700	1,693	1,831
UNIQUE PUB FINANCE CO PLC REGS	145.80	7.40	3/28/2024	566	845	825
UNIQUE PUB FINANCE CO PLC REGS	153.70	5.66	6/30/2027	2,130	3,238	3,274
UNIQUE PUB FINANCE CO PLC REGS	167.15	6.46	3/30/2032	5,155	6,401	8,616
UNITED AIR LINES 4/21 TLB	101.22	-	4/21/2028	599	596	601
UNITED AIR LINES/UNITED MILEAG	106.72	-	7/2/2027	1,650	1,622	1,758
UNITED WHOLESALE MORTGAGE 144A	99.98	5.50	4/15/2029	650	650	642
UNITED WHOLESALE MORTGAGE 144A	103.55	5.50	11/15/2025	1,550	1,550	1,594
UPC BROADBAND FINCO BV 144A	100.23	4.88	7/15/2031	2,150	2,150	2,135
UPLAND SOFTWARE 6/19 COV-LITE	99.58	-	6/26/2026	247	239	246
US 10YR NOTE FUTURE (CBT)	132.50	-	9/21/2021	1	-	301
US 5YR NOTE FUTURE (CBT)	123.43	-	9/30/2021	-	-	17
US FOODS INC 144A	102.00	4.75	2/15/2029	1,100	1,100	1,101

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
US FOODS INC 144A	106.13	6.25	4/15/2025	1,150	1,150	1,205
US LONG BOND FUTURE (CBT)	160.75	-	9/21/2021	-	-	(160)
US ULTRA BOND (CBT)	192.69	-	9/21/2021	-	-	76
UTAH ST BRD OF RGTS REVENUE	99.48	0.84	1/25/2057	828	824	823
VAIL RESORTS INC 144A	107.04	6.25	5/15/2025	150	159	159
VALEO FOODS 8/20 (GBP) TLB	137.86	-	8/27/2027	2,600	3,578	3,584
VB-S1 ISSUER LLC 1A F 144A	109.09	6.66	6/15/2050	3,700	3,700	4,025
VENDOME FUNDING CLO 1A A 144A	118.71	1.86	7/20/2031	2,000	2,260	2,365
VENTURE GLOBAL CALCASIEU 8/19	93.50	-	8/19/2026	1,700	1,560	1,590
VENTURE XIII CLO 13A SUB 144A	31.99	-	9/10/2029	4,500	3,025	1,439
VENTURE XIII CLO L 13A CR 144A	100.04	2.43	9/10/2029	360	360	360
VENTURE XIII CLO L 13A DR 144A	99.04	3.43	9/10/2029	735	720	726
VENTURE XIV CLO L 14A CRR 144A	99.83	2.39	8/28/2029	1,850	1,780	1,843
VENTURE XVII CLO 17A CRR 144A	99.85	1.98	4/15/2027	950	948	944
VENTURE XXIII CLO 23A BR 144A	100.00	1.78	7/19/2028	520	520	518
VENTURE XXIX CLO L 29A AR 144A	99.91	1.13	9/7/2030	1,300	1,300	1,297
VENTURE XXIX CLO LT 29A D 144A	99.10	4.06	9/7/2030	1,105	1,080	1,089
VENTURE XXV CLO LT 25A D2 144A	99.74	4.34	4/20/2029	845	843	835
VERACODE 10/20 TLB	99.83	-	11/5/2027	998	988	988
VEREIT OPERATING PARTNERSHIP L	115.24	4.88	6/1/2026	700	782	804
VERIZON COMMUNICATIONS INC	102.33	2.55	3/21/2031	1,500	1,494	1,524
VESEY PARK CLO DAC 1X D REGS	119.65	7.16	11/16/2032	1,210	1,372	1,434
VESTEDA FINANCE BV REGS	121.92	2.50	10/27/2022	3,000	3,629	3,596
VIACOMCBS INC	126.84	4.95	5/19/2050	890	845	1,124
VIBRANT CLO VI LTD 6A AR 144A	100.06	1.08	6/20/2029	1,500	1,500	1,500
VIBRANT CLO VI LTD 6A D 144A	100.00	4.03	6/20/2029	1,145	1,135	1,144
VIBRANT CLO VII LTD 7A C 144A	100.00	3.73	9/15/2030	645	633	640
VIRGIN MEDIA FINANCE PLC 144A	100.50	5.00	7/15/2030	2,100	2,105	2,062
VIRGIN MEDIA SECURED FINA 144A	100.75	4.50	8/15/2030	950	950	941
VIRGIN MEDIA VENDOR FINAN 144A	102.00	5.00	7/15/2028	550	550	548
VODAFONE GROUP PLC	101.22	5.13	6/4/2081	1,650	1,650	1,664
VOLKSWAGEN BANK GMBH REGS	120.49	1.25	8/1/2022	800	913	953
VOLKSWAGEN BANK GMBH REGS	124.32	1.88	1/31/2024	1,100	1,294	1,357
VOLKSWAGEN GROUP OF AMERI 144A	104.41	3.13	5/12/2023	2,000	2,007	2,080
VOYA CLO 2014-1 L 1A A2R2 144A	100.10	1.63	4/18/2031	330	330	329
VOYA CLO 2014-2 LTD 2A CR 144A	98.33	3.68	4/17/2030	730	716	712
VOYA CLO 2014-3 LT 3A A2A 144A	100.00	2.03	7/25/2026	1,948	1,906	1,940
VOYA CLO 2014-3 LTD 3A D 144A	99.55	5.13	7/25/2026	500	498	493
VOYA CLO 2015-2 LTD 2A DR 144A	99.30	3.09	7/23/2027	580	556	572
VOYA CLO 2016-4 LT 4A B1R 144A	100.00	1.68	7/20/2029	585	587	585
W R BERKLEY CORP	26.67	-	-	32	790	843
W R BERKLEY CORP	26.76	-	-	108	2,700	2,890
WACHOVIA ASSET SEC HE2A A 144A	94.01	0.22	7/25/2037	1,165	1,109	1,095
WACHOVIA ASSET SECU HE1 A 144A	95.65	0.23	7/25/2037	704	612	673
WALT DISNEY CO/THE	105.08	2.65	1/13/2031	500	500	519
WAMU MORTGAGE PASS-TH AR14 2A1	102.05	3.09	12/25/2035	135	123	138
WAMU MORTGAGE PASS-THROU AR6 A	100.94	0.93	5/25/2044	145	136	147
WASHINGTON PRIME GROUP LP	-	6.45	8/15/2024	-	-	(86)
WASTE PRO USA INC 144A	103.23	5.50	2/15/2026	250	230	253
WASTEQUIP 2/18 TL	99.25	-	3/15/2025	1,485	1,444	1,474
WELLFLEET CLO 2016- 1A DR 144A	99.81	3.03	4/20/2028	1,173	1,166	1,164
WELLFLEET CLO 2017-2 2A C 144A	100.37	3.53	10/20/2029	2,648	2,589	2,639
WELLFLEET CLO 2018-1 1A D 144A	99.04	3.03	7/17/2031	250	238	246
WELLS FARGO & CO	26.13	-	-	124	3,100	3,240
WELLS FARGO & CO	101.39	1.42	10/31/2023	2,400	2,400	2,428
WELLS FARGO & CO	103.53	3.90	12/31/2049	2,100	2,100	2,170

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WELLS FARGO COMMERCIA LC25 ASB	106.74	3.49	12/15/2059	2,700	2,781	2,874
WELLS FARGO COMMERCIAL C36 ASB	105.52	2.93	11/15/2059	3,800	3,914	4,000
WELLS FARGO MORTGAGE B AR16 A1	95.74	2.59	10/25/2036	454	388	434
WELLTOWER INC	110.41	4.00	6/1/2025	3,300	3,298	3,633
WEST CLO 2014-2 LTD 2A CR 144A	100.15	2.83	1/16/2027	570	571	567
WESTERN ASSET HI INC OPPORT	5.28	-		41	204	214
WEYERHAEUSER CO	144.46	7.38	3/15/2032	2,500	3,583	3,557
WHITEBOX CLO II LTD 2A E 144A	100.99	7.98	10/24/2031	565	574	562
WHITEHORSE X LTD 10A A1R 144A	100.12	1.06	4/17/2027	509	501	508
WIDEORBIT INC.	87.50	-	7/8/2025	77	67	67
WIDEORBIT INC.	99.06	-	7/8/2025	914	914	905
WILTON RE LTD 144A	108.35	6.00	12/31/2049	4,000	4,000	4,288
WIMC 2011-1 DEBT 10%	100.00	-	12/15/2022	5,095	4,266	5,095
WIND RIVER 12/18 COV-LITE	99.19	-	6/24/2024	1,704	1,688	1,690
WIND RIVER 2013-1 C 1A DR 144A	97.27	6.43	7/20/2030	1,595	1,544	1,530
WIND RIVER 2016-1 C 1A ER 144A	100.00	5.68	7/15/2028	3,645	3,587	3,600
WOLF ENTERTAINMENT ISSUER INC	100.00	-	12/31/2024	10,700	10,700	10,700
WOLVERINE WORLD WIDE INC 144A	106.39	6.38	5/15/2025	1,350	1,356	1,425
WOMENS CARE 1/21 TL	99.94	-	1/15/2028	3,500	3,488	3,466
WR GRACE & CO-CONN 144A	106.03	4.88	6/15/2027	1,250	1,250	1,323
WRENCH 10/20 INCREMENTAL TL	100.25	-	4/30/2026	1,343	1,336	1,347
WRKCO INC	119.96	4.90	3/15/2029	1,400	1,399	1,659
XPLORNET 5/20 COV-LITE TLB	99.96	-	6/10/2027	2,079	1,975	2,078
YAK MAT 6/18 2ND LIEN TLB	81.50	-	7/10/2026	1,465	1,108	1,191
YARA INTERNATIONAL ASA 144A	117.81	4.75	6/1/2028	2,200	2,194	2,583
YORK CLO 1 LTD 1A DRR 144A	100.05	3.19	10/22/2029	690	663	686
Z CAPITAL CREDIT PA 1A BR 144A	99.81	1.58	7/16/2027	245	245	244
ZAIS CLO 2 LTD 2A CR 144A	100.14	3.78	7/25/2026	1,095	1,094	1,089
ZAIS CLO 7 LTD 2A B 144A	98.37	1.93	4/15/2030	795	782	779
ZAIS CLO 8 LTD 1A D 144A	91.38	2.78	4/15/2029	1,090	996	989
ZAYO GROUP HOLDINGS INC 144A	99.31	4.00	3/1/2027	500	490	490
ZEP 8/17 COV-LITE TL	98.45	-	8/12/2024	1,122	1,071	1,105
ZIGGO BV 144A	102.50	4.88	1/15/2030	550	573	558
Core Bonds				2,017,344	2,165,976	2,224,031
Core Bonds Receivable						12,596
Total Core Bonds						2,236,626

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Emerging Markets Debt						
ABU DHABI GOVERNMENT INTE REGS	101.89	3.13	9/30/2049	549	582	555
ABU DHABI GOVERNMENT INTE REGS	115.13	3.88	4/16/2050	465	582	532
ANGOLAN GOVERNMENT INTERN REGS	102.26	9.13	11/26/2049	288	193	292
ANGOLAN GOVERNMENT INTERN REGS	104.28	8.25	5/9/2028	386	344	401
ANGOLAN GOVERNMENT INTERN REGS	104.38	9.38	5/8/2048	701	731	729
ANGOLAN GOVERNMENT INTERN REGS	109.38	9.5	11/12/2025	214	198	231
ARGENTINE REPUBLIC GOVERNMENT	31.65	1.13	7/9/2035	2,807	1,270	886
ARGENTINE REPUBLIC GOVERNMENT	35.75	2.5	7/9/2041	1,110	505	396
ARGENTINE REPUBLIC GOVERNMENT	35.95	0.5	7/9/2030	3,950	2,039	1,416
ARGENTINE REPUBLIC GOVERNMENT	37.8	2	1/9/2038	634	333	239
ARGENTINE REPUBLIC GOVERNMENT	37.87	1	7/9/2029	447	248	165
BANCO DEL ESTADO DE CHILE REGS	101.83	3.88	2/8/2022	150	154	150
BANCO DO BRASIL SA/CAYMAN REGS	102.1	6.25	12/31/2049	850	801	857
BANCO DO BRASIL SA/CAYMAN REGS	111.44	9	12/31/2049	440	431	489
BANCO MERCANTIL DEL NORTE REGS	107.5	6.75	12/31/2049	215	166	231
BANCO MERCANTIL DEL NORTE REGS	113	7.5	12/31/2049	220	175	248
BANCO MERCANTIL DEL NORTE REGS	120.84	8.38	12/31/2049	310	336	369

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
BRASKEM IDESA SAPI REGS	106	7.45	11/15/2029	450	427	473
BRASKEM NETHERLANDS FINAN REGS	109.5	5.88	1/31/2050	280	300	300
BRAZILIAN GOVERNMENT INTERNATI	100.82	5	1/27/2045	283	241	279
BRAZILIAN GOVERNMENT INTERNATI	108.1	4.63	1/13/2028	361	364	382
BRAZILIAN GOVERNMENT INTERNATI	108.57	5.63	2/21/2047	284	290	303
BRAZILIAN GOVERNMENT INTERNATI	108.66	5.63	1/7/2041	190	182	201
BRAZILIAN GOVERNMENT INTERNATI	126.75	7.13	1/20/2037	240	265	297
BRAZILIAN GOVERNMENT INTERNATI	138.3	8.25	1/20/2034	170	206	229
CENTRAL CHINA REAL ESTATE REGS	88.76	7.75	5/24/2024	200	190	176
CFLD CAYMAN INVESTMENT LT REGS	35.05	9	7/31/2021	985	543	308
CFLD CAYMAN INVESTMENT LT REGS	35.05	6.9	1/13/2023	500	266	159
CHINA EVERGRANDE GROUP REGS	66.69	8.75	6/28/2025	930	756	620
CHINA EVERGRANDE GROUP REGS	71.05	7.5	6/28/2023	737	658	523
CHINA EVERGRANDE GROUP REGS	72.05	10.5	4/11/2024	720	667	502
CHINA EVERGRANDE GROUP REGS	79.8	11.5	1/22/2023	560	455	418
COLOMBIA GOVERNMENT INTERNATIO	94.79	4.13	5/15/2051	200	197	189
COLOMBIA GOVERNMENT INTERNATIO	106.25	3.88	4/25/2027	258	268	272
COLOMBIA GOVERNMENT INTERNATIO	113.3	5.63	2/26/2044	561	594	625
COLOMBIA GOVERNMENT INTERNATIO	118.25	8.13	5/21/2024	346	426	406
COLOMBIA GOVERNMENT INTERNATIO	118.35	6.13	1/18/2041	445	493	514
COLOMBIA GOVERNMENT INTERNATIO	131.44	7.38	9/18/2037	281	343	363
COMISION FEDERAL DE ELECT REGS	108.75	4.88	1/15/2024	200	208	213
COMISION FEDERAL DE ELECT REGS	110.85	5.75	2/14/2042	480	476	522
CORP NACIONAL DEL COBRE D 144A	96.42	3.15	1/15/2051	245	245	232
CORP NACIONAL DEL COBRE D REGS	116.7	4.38	2/5/2049	270	270	310
CORP NACIONAL DEL COBRE D REGS	117.65	4.5	8/1/2047	306	322	354
CORP NACIONAL DEL COBRE D REGS	122.97	4.88	11/4/2044	503	481	615
CORP NACIONAL DEL COBRE D REGS	133.44	5.63	10/18/2043	311	367	411
COSTA RICA GOVERNMENT INT REGS	92.39	5.63	4/30/2043	370	331	338
CROATIA GOVERNMENT INTERN REGS	113.34	6	1/26/2024	610	680	676
CSN ISLANDS XII CORP REGS	101.05	7	12/31/2049	400	396	404
DEVELOPMENT BANK OF KAZAK REGS	104.13	4.13	12/10/2022	494	466	513
DEVELOPMENT BANK OF MONGO REGS	107.73	7.25	10/23/2023	200	208	213
DIGICEL GROUP HOLDINGS LT REGS	77.26	7	12/31/2049	199	45	150
DIGICEL GROUP HOLDINGS LT REGS	84	8	4/1/2025	243	93	199
DIGICEL GROUP HOLDINGS LTD	97.35	10	4/1/2024	640	481	607
DIGICEL INTERNATIONAL FIN REGS	98	8	12/31/2026	70	51	68
DIGICEL INTERNATIONAL FIN REGS	104.13	8.75	5/25/2024	106	108	110
DOMINICAN REPUBLIC INTERN 144A	100.35	5.3	1/21/2041	312	312	306
DOMINICAN REPUBLIC INTERN REGS	100	5.88	1/30/2060	1,208	1,252	1,178
DOMINICAN REPUBLIC INTERN REGS	103.25	4.88	9/23/2032	1,060	1,139	1,080
DOMINICAN REPUBLIC INTERN REGS	107.77	6.4	6/5/2049	278	296	298
DOMINICAN REPUBLIC INTERN REGS	109.18	6.5	2/15/2048	150	109	160
DOMINICAN REPUBLIC INTERN REGS	109.79	5.5	1/27/2025	173	176	186
DOMINICAN REPUBLIC INTERN REGS	113.16	6.85	1/27/2045	511	542	563
DOMINICAN REPUBLIC INTERN REGS	115.86	6.88	1/29/2026	640	712	723
DOMINICAN REPUBLIC INTERN REGS	120.54	7.45	4/30/2044	300	331	358
DP WORLD CRESCENT LTD REGS	108.5	3.88	7/18/2029	211	226	225
ECUADOR GOVERNMENT INTERN 144A	61.88	0.5	7/31/2040	1,659	949	1,023
ECUADOR GOVERNMENT INTERN 144A	68.5	0.5	7/31/2035	6,383	4,051	4,356
ECUADOR GOVERNMENT INTERN 144A	85.25	5	7/31/2030	1,767	1,335	1,502
EGYPT GOVERNMENT INTERNAT 144A	97.1	5.88	2/16/2031	256	256	243
EGYPT GOVERNMENT INTERNAT REGS	98.86	7.9	2/21/2048	662	665	636
EGYPT GOVERNMENT INTERNAT REGS	104.13	8.5	1/31/2047	720	763	724
EGYPT GOVERNMENT INTERNAT REGS	105.5	8.7	3/1/2049	330	339	339
EGYPT GOVERNMENT INTERNAT REGS	106.01	7.63	5/29/2032	327	358	344

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
EGYPT GOVERNMENT INTERNAT REGS	107.62	8.88	5/29/2050	1,013	1,116	1,082
EGYPT GOVERNMENT INTERNAT REGS	109.77	7.6	3/1/2029	360	374	386
EL SALVADOR GOVERNMENT IN REGS	85	7.12	1/20/2050	233	201	191
EL SALVADOR GOVERNMENT IN REGS	88.25	7.63	2/1/2041	404	388	344
EL SALVADOR GOVERNMENT IN REGS	91.26	7.65	6/15/2035	96	99	87
EL SALVADOR GOVERNMENT IN REGS	94.75	8.25	4/10/2032	110	112	102
EL SALVADOR GOVERNMENT IN REGS	97.5	8.63	2/28/2029	324	352	306
EL SALVADOR GOVERNMENT IN REGS	98.25	9.5	7/15/2052	237	225	222
EMPRESA DE TRANSPORTE DE REGS	113	4.7	5/7/2050	210	269	236
EMPRESA NACIONAL DEL PETR REGS	98.52	4.5	9/14/2047	407	400	396
EMPRESA NACIONAL DEL PETR REGS	104.62	3.75	8/5/2026	260	264	268
ENTRUST GTAA	1	0		30,598	30,598	30,598
ESKOM HOLDINGS SOC LTD REGS	105.5	7.13	2/11/2025	200	211	205
EXPORT-IMPORT BANK OF IND 144A	92.58	2.25	1/13/2031	313	310	286
EXPORT-IMPORT BANK OF IND REGS	104.49	4	1/14/2023	330	338	339
FANTASIA HOLDINGS GROUP C REGS	88.05	10.88	1/9/2023	295	300	244
FANTASIA HOLDINGS GROUP C REGS	88.55	7.95	7/5/2022	240	230	203
FANTASIA HOLDINGS GROUP C REGS	90.55	12.25	10/18/2022	200	208	176
FIRST QUANTUM MINERALS LT REGS	101.94	7.25	4/1/2023	425	378	426
FIRST QUANTUM MINERALS LT REGS	103.75	7.5	4/1/2025	490	487	499
GABON GOVERNMENT INTERNAT REGS	100.7	6.63	2/6/2031	597	408	585
GHANA GOVERNMENT INTERNAT 144A	100.9	8.88	5/7/2042	272	267	269
GHANA GOVERNMENT INTERNAT 144A	103.15	8.63	4/7/2034	200	198	202
GHANA GOVERNMENT INTERNAT REGS	98.5	7.88	2/11/2035	215	200	205
GHANA GOVERNMENT INTERNAT REGS	98.77	8.95	3/26/2051	385	386	371
GHANA GOVERNMENT INTERNAT REGS	101.06	7.63	5/16/2029	331	337	331
GHANA GOVERNMENT INTERNAT REGS	101.31	8.13	3/26/2032	250	256	250
GMO-ECDF FBO SOUTH CAROLINA	26.5	0		4,667	122,860	123,687
GUATEMALA GOVERNMENT BOND REGS	122.25	6.13	6/1/2050	206	254	251
HUNGARY GOVERNMENT INTERNATION	112.31	5.75	11/22/2023	628	711	701
HUNGARY GOVERNMENT INTERNATION	112.79	5.38	3/25/2024	388	432	432
INDONESIA ASAHAN ALUMINIUM REGS	110.31	5.71	11/15/2023	271	295	297
INDONESIA ASAHAN ALUMINIUM REGS	116.19	5.45	5/15/2030	200	232	231
INDONESIA ASAHAN ALUMINIUM REGS	129.59	6.76	11/15/2048	346	435	445
INDONESIA GOVERNMENT INTE REGS	119.04	4.75	7/18/2047	384	404	449
INDONESIA GOVERNMENT INTE REGS	123.67	5.13	1/15/2045	576	597	699
INDONESIA GOVERNMENT INTE REGS	124.54	5.25	1/17/2042	219	242	267
INDONESIA GOVERNMENT INTE REGS	127.12	5.25	1/8/2047	230	253	287
INDONESIA GOVERNMENT INTE REGS	137.59	5.95	1/8/2046	393	460	529
INDONESIA GOVERNMENT INTE REGS	138.04	6.63	2/17/2037	191	243	259
INDONESIA GOVERNMENT INTE REGS	151.18	7.75	1/17/2038	270	370	399
INDONESIA GOVERNMENT INTE REGS	159.98	8.5	10/12/2035	155	230	245
IVORY COAST GOVERNMENT IN 144A	118.46	4.88	1/30/2032	289	340	334
IVORY COAST GOVERNMENT IN REGS	127.47	5.88	10/17/2031	335	399	410
IVORY COAST GOVERNMENT IN REGS	129.37	6.88	10/17/2040	448	505	553
JAMAICA GOVERNMENT INTERNATION	139.5	7.88	7/28/2045	250	299	340
KAISA GROUP HOLDINGS LTD REGS	94.4	9.38	6/30/2024	555	505	524
KAISA GROUP HOLDINGS LTD REGS	99.65	8.5	6/30/2022	515	466	513
KAISA GROUP HOLDINGS LTD REGS	99.89	10.88	7/23/2023	270	252	257
KAISA GROUP HOLDINGS LTD REGS	101.25	11.5	1/30/2023	295	291	284
KAZAKHSTAN GOVERNMENT INT REGS	146.1	6.5	7/21/2045	284	328	407
KAZMUNAYGAS NATIONAL CO J REGS	103.66	3.5	4/14/2033	200	218	206
KAZMUNAYGAS NATIONAL CO J REGS	119.54	5.38	4/24/2030	485	497	575
KAZMUNAYGAS NATIONAL CO J REGS	132.41	6.38	10/24/2048	378	469	496
LEBANON GOVERNMENT INTERN REGS	12.44	6.6	11/27/2026	325	300	40
LEBANON GOVERNMENT INTERN REGS	12.51	7	3/23/2032	378	293	47

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LEBANON GOVERNMENT INTERN REGS	12.52	5.8	4/14/2020	677	521	85
LEBANON GOVERNMENT INTERN REGS	12.52	8.25	4/12/2021	1,868	1,809	234
LEBANON GOVERNMENT INTERN REGS	12.53	6.85	3/23/2027	555	388	70
LEBANON GOVERNMENT INTERN REGS	12.53	7.05	11/2/2035	57	26	7
LEBANON GOVERNMENT INTERN REGS	12.58	6	1/27/2023	285	272	36
LEBANON GOVERNMENT INTERN REGS	12.75	6.1	10/4/2022	1,523	1,194	194
LEBANON GOVERNMENT INTERN REGS	13.06	7.25	3/23/2037	497	369	65
LEBANON GOVERNMENT INTERNATION	12.52	6.15	6/19/2020	1,350	1,055	169
LEBANON GOVERNMENT INTERNATION	12.52	6.38	3/9/2020	936	845	117
METINVEST BV REGS	110.75	7.65	10/1/2027	420	441	454
MEXICO GOVERNMENT INTERNATIONA	91.44	3.75	4/19/2071	592	569	537
MEXICO GOVERNMENT INTERNATIONA	92.95	3.77	5/24/2061	591	592	547
MEXICO GOVERNMENT INTERNATIONA	93.04	3.77	5/24/2061	401	403	372
MEXICO GOVERNMENT INTERNATIONA	105.01	4.28	8/14/2041	229	229	238
MEXICO GOVERNMENT INTERNATIONA	110.42	4.75	3/8/2044	262	253	285
MEXICO GOVERNMENT INTERNATIONA	119.53	5.75	10/12/2110	250	251	296
MEXICO GOVERNMENT INTERNATIONA	120.81	5.55	1/21/2045	214	237	253
MEXICO GOVERNMENT INTERNATIONA	125.39	6.05	1/11/2040	130	149	159
MONGOLIAN MINING CORP	43	0	12/31/2049	250	111	108
MOROCCO GOVERNMENT INTERN 144A	92.5	4	12/15/2050	200	200	185
MOROCCO GOVERNMENT INTERN REGS	104.98	4.25	12/11/2022	229	236	240
MOROCCO GOVERNMENT INTERN REGS	113.51	5.5	12/11/2042	230	246	260
NEW WORLD RESOURCES NV REGS	0.59	8	4/7/2020	558	177	3
NIGERIA GOVERNMENT INTERN REGS	99.95	7.63	11/28/2047	393	398	390
NIGERIA GOVERNMENT INTERN REGS	102.47	7.7	2/23/2038	269	272	268
OI SA	103	10	7/27/2025	2,853	2,505	2,823
OIL AND GAS HOLDING CO BS REGS	111.82	7.63	11/7/2024	338	382	374
OIL AND GAS HOLDING CO BS REGS	116.98	8.38	11/7/2028	30	34	35
OIL AND GAS HOLDING CO BS REGS	116.98	8.38	11/7/2028	300	300	347
OMAN GOVERNMENT INTERNATI 144A	101.63	7	1/25/2051	304	300	300
OMAN GOVERNMENT INTERNATI REGS	97.74	6.5	3/8/2047	894	823	856
OMAN GOVERNMENT INTERNATI REGS	99.38	6.75	1/17/2048	394	370	379
OMAN GOVERNMENT INTERNATI REGS	106.24	6	8/1/2029	279	300	289
OMAN GOVERNMENT INTERNATI REGS	112	6.75	10/28/2027	246	278	273
PAKISTAN GOVERNMENT INTER 144A	102.88	7.38	4/8/2031	647	656	655
PAKISTAN GOVERNMENT INTER REGS	103.78	6.88	12/5/2027	345	341	356
PAKISTAN GOVERNMENT INTER REGS	109.01	8.25	4/15/2024	661	717	709
PAMPA ENERGIA SA REGS	97.07	7.38	7/21/2023	121	80	113
PANAMA GOVERNMENT INTERNATIONA	108.88	4	9/22/2024	200	212	216
PANAMA GOVERNMENT INTERNATIONA	110.87	4.3	4/29/2053	290	267	319
PANAMA GOVERNMENT INTERNATIONA	113.69	4.5	5/15/2047	290	289	328
PANAMA GOVERNMENT INTERNATIONA	135.75	6.7	1/26/2036	348	441	462
PANAMA GOVERNMENT INTERNATIONA	137.77	8.88	9/30/2027	183	257	248
PANAMA GOVERNMENT INTERNATIONA	147.63	9.38	4/1/2029	247	366	359
PARAGUAY GOVERNMENT INTER REGS	116.58	5.4	3/30/2050	350	427	403
PERU LNG SRL REGS	86.25	5.38	3/22/2030	200	162	170
PERUSAHAAN PENERBIT SBSN REGS	113.56	4.55	3/29/2026	410	423	461
PERUSAHAAN PERSEROAN PERS REGS	101.57	5.5	11/22/2021	271	289	274
PERUSAHAAN PERSEROAN PERS REGS	112.35	5.25	5/15/2047	245	250	274
PERUSAHAAN PERSEROAN PERS REGS	126.25	6.15	5/21/2048	391	405	491
PERUVIAN GOVERNMENT INTERNATIO	87.94	3.23	7/28/2121	153	151	132
PERUVIAN GOVERNMENT INTERNATIO	89.1	2.78	12/1/2060	378	374	336
PERUVIAN GOVERNMENT INTERNATIO	122.6	7.35	7/21/2025	377	482	450
PERUVIAN GOVERNMENT INTERNATIO	137.6	5.63	11/18/2050	306	376	419
PERUVIAN GOVERNMENT INTERNATIO	156.95	8.75	11/21/2033	608	932	948
PETROBRAS GLOBAL FINANCE BV	100.2	5.5	6/10/2051	150	145	150

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PETROBRAS GLOBAL FINANCE BV	114.31	6.85	6/5/2057	520	567	592
PETROBRAS GLOBAL FINANCE BV	119.23	6.9	3/19/2049	100	114	117
PETROLEOS DE VENEZUELA SA REGS	4.25	5.38	4/12/2027	390	134	17
PETROLEOS DE VENEZUELA SA REGS	4.25	9.75	5/17/2035	1,123	487	48
PETROLEOS DE VENEZUELA SA REGS	4.29	12.75	2/17/2022	452	232	19
PETROLEOS DE VENEZUELA SA REGS	4.3	9	11/17/2021	845	358	36
PETROLEOS DE VENEZUELA SA REGS	25.5	8.5	10/27/2020	3,087	2,310	787
PETROLEOS DEL PERU SA REGS	106.6	5.63	6/19/2047	429	464	457
PETROLEOS MEXICANOS	85.22	6.35	2/12/2048	366	312	303
PETROLEOS MEXICANOS	88.49	6.95	1/28/2060	939	610	803
PETROLEOS MEXICANOS	88.5	6.75	9/21/2047	1,021	914	884
PETROLEOS MEXICANOS	96.25	7.69	1/23/2050	1,053	1,074	978
PETRONAS CAPITAL LTD 144A	100.48	2.48	1/28/2032	366	366	366
PETRONAS CAPITAL LTD 144A	102.11	3.4	4/28/2061	392	392	398
PETRONAS CAPITAL LTD REGS	123.08	4.55	4/21/2050	563	767	688
PETRONAS CAPITAL LTD REGS	132.2	4.8	4/21/2060	224	333	294
PHILIPPINE GOVERNMENT INTERNAT	111.02	3.95	1/20/2040	264	318	288
PHILIPPINE GOVERNMENT INTERNAT	135.88	10.63	3/16/2025	256	388	340
PHILIPPINE GOVERNMENT INTERNAT	141.01	6.38	10/23/2034	260	353	363
PHILIPPINE GOVERNMENT INTERNAT	147.51	7.75	1/14/2031	170	248	245
PHILIPPINE GOVERNMENT INTERNAT	158.13	9.5	2/2/2030	351	561	541
QATAR GOVERNMENT INTERNAT REGS	109.43	3.25	6/2/2026	488	507	533
QATAR GOVERNMENT INTERNAT REGS	121.71	4.4	4/16/2050	215	273	260
QATAR GOVERNMENT INTERNAT REGS	128.63	4.82	3/14/2049	745	839	948
QATAR GOVERNMENT INTERNAT REGS	132.76	5.1	4/23/2048	522	580	688
QATAR PETROLEUM 144A	99.63	3.13	7/12/2041	550	548	548
REPUBLIC OF BELARUS INTER REGS	97.22	7.63	6/29/2027	290	324	282
REPUBLIC OF KENYA GOVERNMENT 144A	99.75	6.3	1/23/2034	204	204	203
REPUBLIC OF KENYA GOVERNMENT REGS	112.5	8	5/22/2032	349	369	390
REPUBLIC OF SOUTH AFRICA GOVER	101.85	5.65	9/27/2047	619	615	621
REPUBLIC OF SOUTH AFRICA GOVER	102.19	5.75	9/30/2049	265	265	267
REPUBLIC OF SOUTH AFRICA GOVER	103.25	4.3	10/12/2028	570	563	583
REPUBLIC OF SOUTH AFRICA GOVER	104.76	5.88	5/30/2022	118	128	123
ROMANIAN GOVERNMENT INTER REGS	103.54	3	2/14/2031	94	101	96
ROMANIAN GOVERNMENT INTER REGS	103.77	6.75	2/7/2022	278	306	281
ROMANIAN GOVERNMENT INTER REGS	104.95	4	2/14/2051	800	831	827
ROMANIAN GOVERNMENT INTER REGS	107.85	4.38	8/22/2023	512	539	544
ROMANIAN GOVERNMENT INTER REGS	126.33	3.38	1/28/2050	389	399	485
ROMANIAN GOVERNMENT INTER REGS	136.6	6.13	1/22/2044	102	125	137
ROMANIAN GOVERNMENT INTER REGS	137.05	3.62	5/26/2030	150	198	205
RUSSIAN FOREIGN BOND - EU REGS	111.63	4.25	6/23/2027	200	195	223
RUSSIAN FOREIGN BOND - EU REGS	112.63	4.38	3/21/2029	400	400	446
RUSSIAN FOREIGN BOND - EU REGS	125.61	5.25	6/23/2047	600	660	753
SAMARCO MINERACAO SA REGS	72.9	4.13	11/1/2022	280	184	204
SAMARCO MINERACAO SA REGS	77.5	5.75	10/24/2023	490	358	375
SAMARCO MINERACAO SA REGS	77.75	5.38	9/26/2024	475	354	369
SAUDI GOVERNMENT INTERNAT 144A	99.77	3.45	2/2/2061	336	336	330
SAUDI GOVERNMENT INTERNAT REGS	105.55	3.75	1/21/2055	359	318	373
SAUDI GOVERNMENT INTERNAT REGS	120.94	4.5	4/22/2060	393	502	472
SAUDI GOVERNMENT INTERNAT REGS	126.19	5	4/17/2049	535	616	670
SAUDI GOVERNMENT INTERNAT REGS	130.83	5.25	1/16/2050	691	737	887
SCENERY JOURNEY LTD REGS	77.05	12	10/24/2023	570	509	409
SCENERY JOURNEY LTD REGS	79.63	13.75	11/6/2023	200	188	155
SCENERY JOURNEY LTD REGS	81.05	11.5	10/24/2022	970	920	738
SINOPEC GROUP OVERSEAS DE REGS	103.21	2.7	5/13/2030	292	310	300
SOUTHERN GAS CORRIDOR CJS REGS	119.52	6.88	3/24/2026	541	594	637

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SRI LANKA GOVERNMENT INTE REGS	62	6.75	4/18/2028	208	205	126
SRI LANKA GOVERNMENT INTE REGS	63	7.55	3/28/2030	237	234	145
SRI LANKA GOVERNMENT INTE REGS	63	7.85	3/14/2029	330	330	200
STATE OIL CO OF THE AZERB REGS	125.89	6.95	3/18/2030	330	351	409
THIRD PAKISTAN GOVERNMENT INTERNATIO REGS	102.68	5.63	12/5/2022	349	346	357
TULLOW OIL PLC 144A	104.93	10.25	5/15/2026	300	300	311
TURKEY GOVERNMENT INTERNATIONA	79.54	4.88	4/16/2043	507	411	398
TURKEY GOVERNMENT INTERNATIONA	85.37	5.75	5/11/2047	609	516	515
TURKEY GOVERNMENT INTERNATIONA	90.36	6	1/14/2041	350	367	307
TURKEY GOVERNMENT INTERNATIONA	97.05	5.88	6/26/2031	492	489	477
TURKEY GOVERNMENT INTERNATIONA	99.78	3.25	3/23/2023	230	219	227
TURKEY GOVERNMENT INTERNATIONA	100.96	6.88	3/17/2036	100	108	99
TURKEY GOVERNMENT INTERNATIONA	102.03	6	3/25/2027	333	320	334
TURKEY GOVERNMENT INTERNATIONA	103.67	5.75	3/22/2024	273	284	279
UKRAINE GOVERNMENT INTERN 144A	103.77	6.88	5/21/2029	399	399	409
UKRAINE GOVERNMENT INTERN REGS	104.12	7.25	3/15/2033	312	332	318
UKRAINE GOVERNMENT INTERN REGS	105.09	7.38	9/25/2032	1,331	1,213	1,373
UKRAINE GOVERNMENT INTERN REGS	107.73	7.75	9/1/2023	390	393	410
UKRAINE GOVERNMENT INTERN REGS	109.08	7.75	9/1/2024	120	115	128
UKRAINE GOVERNMENT INTERN REGS	109.45	7.75	9/1/2025	399	396	426
UKRAINE GOVERNMENT INTERN REGS	110.37	7.75	9/1/2026	427	426	460
UKRAINE GOVERNMENT INTERN REGS	119.12	9.75	11/1/2028	395	435	464
URUGUAY GOVERNMENT INTERNATION	117.89	4.13	11/20/2045	220	194	258
URUGUAY GOVERNMENT INTERNATION	128.98	4.98	4/20/2055	538	621	688
URUGUAY GOVERNMENT INTERNATION	130.95	5.1	6/18/2050	284	309	371
URUGUAY GOVERNMENT INTERNATION	150.63	7.88	1/15/2033	320	424	470
URUGUAY GOVERNMENT INTERNATION	152.5	7.63	3/21/2036	280	370	421
VEDANTA RESOURCES FINANCE REGS	98.05	8.95	3/11/2025	470	466	448
VEDANTA RESOURCES FINANCE REGS	109.45	13.88	1/21/2024	410	445	419
VEDANTA RESOURCES LTD REGS	98.55	6.38	7/30/2022	400	348	384
VENEZUELA GOVERNMENT INTE REGS	9.95	9	5/7/2023	354	143	35
VENEZUELA GOVERNMENT INTE REGS	10	12.75	8/23/2022	788	383	79
VENEZUELA GOVERNMENT INTE REGS	10.25	7.75	10/13/2019	412	171	42
VENEZUELA GOVERNMENT INTE REGS	10.25	9.25	5/7/2028	583	232	60
VENEZUELA GOVERNMENT INTE REGS	10.3	8.25	10/13/2024	887	366	91
VENEZUELA GOVERNMENT INTE REGS	10.35	11.95	8/5/2031	5,984	2,770	619
VENEZUELA GOVERNMENT INTE REGS	10.4	11.75	10/21/2026	3,598	1,711	374
VENEZUELA GOVERNMENT INTERNATI	10.4	9.25	9/15/2027	982	389	102
VIETNAM GOVERNMENT INTERN REGS	111.4	4.8	11/19/2024	326	335	361
YPF SA REGS	-	8.75	4/4/2024	-	-	-
YPF SA REGS	65.86	2.5	6/30/2029	856	443	564
YPF SA REGS	83.83	4	2/12/2026	377	299	314
YUZHOU GROUP HOLDINGS CO REGS	77.19	6.35	1/13/2027	355	285	263
YUZHOU GROUP HOLDINGS CO REGS	78.56	7.38	1/13/2026	200	171	150
ZAMBIA GOVERNMENT INTERNA REGS	62.74	8.97	7/30/2027	442	361	261
Emerging Markets Debt				179,461	278,548	267,277
Emerging Markets Debt Receivable						1,813
Total Emerging Markets Debt						269,090

Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
Mixed Credit						
610 FUNDING CLO 2 2RA DR2 144A	100.8	7.38	1/20/2034	1,550	1,534	1,539
ACCENTCARE 6/21 TL	100	0	6/20/2026	520	520	520
AFFLELOU SAS REGS	120.95	4.25	5/19/2026	200	243	241
ALLIANCE DATA SYSTEMS COR 144A	102.75	4.75	12/15/2024	509	387	522
ALLIANCE LAUNDRY 9/20 COV-LITE	100.08	0	10/8/2027	379	378	374

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
ALTA EQUIPMENT GROUP INC 144A	102.62	5.63	4/15/2026	598	614	605
ALTICE FINANCING SA 144A	98.02	5	1/15/2028	281	275	269
ALTICE FINCO SA REGS	115.85	4.75	1/15/2028	300	359	340
ALTICE FRANCE SA/FRANCE REGS	117.79	4	7/15/2029	300	358	351
AMC ENTERTAINMENT 3/19	93.73	0	4/22/2026	668	582	625
AMERICAN AIRLINES INC 144A	125.5	11.75	7/15/2025	500	529	600
AMERICAN AIRLINES INC/AAD 144A	105.88	5.5	4/20/2026	297	297	310
AMERICAN AIRLINES INC/AAD 144A	107.96	5.75	4/20/2029	57	57	61
AMERICAN BATH 1/21 COV-LITE TL	99.68	0	11/23/2027	260	257	259
AMERIFORGE GROUP INC	2	0		16	547	32
AMNEAL PHARMACEUTICALS 3/18	98	0	5/4/2025	267	239	262
AMR/AADVANTAGE 3/21 TL	104.18	0	3/10/2028	253	251	264
AMWINS GROUP INC 144A	106.07	7.75	7/1/2026	385	400	393
APIDOS CLO XXXII 32A D 144A	100.35	3.63	1/20/2033	2,000	1,787	1,992
AQA ACQUISITION/SMARTBEAR 11/2	100.19	0	11/19/2027	250	250	250
ARBY'S/INSPIRE BRANDS 1/20 COV	99.76	0	2/5/2025	489	434	487
ARDENT HEALTH 2/21 COV-LITE TL	100.13	0	6/30/2025	500	499	501
ARETEC ESCROW ISSUER INC 144A	102.75	7.5	4/1/2029	199	199	201
ASCEND LEARNING 10/20	100	0	7/12/2024	347	343	347
ASTORIA ENERGY 11/20 TLB	99.79	0	12/31/2023	245	244	245
ASURION 1/21 2ND LIEN TLB3	100.71	0	1/29/2028	371	371	374
ASURION 2/18 COV-LITE TLB	-	0	11/3/2023	-	-	-
AUDIO VISUAL SERVICES 12/20 CO	91.52	0	3/3/2025	593	525	541
AUTODATA 5/19 COV-LITE TLB	99.29	0	6/1/2026	246	239	244
AVOCA CLO XII DAC 12X ERR REGS	115.7	6.22	4/15/2034	2,000	2,336	2,279
B&B HOTELS 1/20 TLB	114.25	0	7/31/2026	1,000	1,141	1,143
BAIN CAPITAL CREDIT 2A D 144A	100	5	7/21/2031	800	784	792
BAIN CAPITAL CREDIT 5A E 144A	100.15	7.03	1/20/2032	750	750	724
BAIN CAPITAL EURO CL 1A E 144A	117.55	6.2	7/15/2034	1,500	1,791	1,763
BANFF MERGER SUB INC 144A	105.25	9.75	9/1/2026	503	495	513
BANIJAY ENTERTAINMENT SAS REGS	119.78	3.5	3/1/2025	200	241	237
BANIJAY GROUP SAS REGS	122.41	6.5	3/1/2026	600	743	719
BAUSCH HEALTH COS INC 144A	107.23	9	12/15/2025	409	455	437
BCA MARKETPLACE 9/19 COV-LITE	137.4	0	9/24/2026	1,000	1,388	1,374
BELLIS FINCO PLC REGS	138.15	4	2/16/2027	100	138	136
BLUCORA (TAXACT) 11/17	100	0	5/22/2024	529	523	529
BMC SOFTWARE 2/21 (USD) COV-LI	99.38	0	10/2/2025	724	662	720
BOPARAN FINANCE PLC REGS	125.71	7.63	11/30/2025	550	766	686
BOYD 8/18 COV-LITE TLB	98.56	0	9/6/2025	743	691	732
BROADSTREET PARTNERS INC 144A	102	5.88	4/15/2029	238	238	240
BRUNELLO BIDCO SPA REGS	118.58	3.5	2/15/2028	150	181	175
BWAY 3/17 TLB	97.52	0	4/3/2024	366	331	357
CAESARS ENTERTAINMENT INC 144A	106.05	6.25	7/1/2025	279	279	287
CAESARS RESORT 12/17 COV-LITE	99.09	0	12/23/2024	-	-	-
CAESARS RESORT 6/20 COV-LITE T	100.25	0	6/19/2025	248	242	249
CANYON CLO 2020-3 LT 3A E 144A	101.44	7.38	1/15/2034	800	800	783
CARLSON TRAVEL INC 144A	105	10.5	3/31/2025	500	500	510
CARLSON TRAVEL INC EQUITY	10	0		-	-	2
CASINO GUICHARD PERRACHON REGS	121.26	5.25	4/15/2027	600	704	719
CASPIAN SC HOLDINGS	1.79	0		143,028	143,028	256,282
CB144A APPVION ESC	-	9	6/1/2020	1,620	-	-
CEMEX SAB DE CV 144A	109.96	5.2	9/17/2030	341	341	370
CERAMTEC BONDSCO GMBH REGS	120.1	5.25	12/15/2025	500	607	589
CHENIERE ENERGY PARTNERS LP	103.75	5.63	10/1/2026	341	343	349
CHS/COMMUNITY HEALTH SYST 144A	100.13	4.75	2/15/2031	82	82	81
CIDRON AIDA FINCO SARL REGS	120.22	5	4/1/2028	200	236	237

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CIDRON AIDA FINCO SARL REGS	140.91	6.25	4/1/2028	200	274	277
CIFC FUNDING 2015- 4A DR2 144A	100.2	6.63	4/20/2034	1,400	1,400	1,376
CINEWORLD 11/20 WHEN ISSUED TL	125.75	0	5/23/2024	269	269	338
CINEWORLD 2/18 (USD) COV-LITE	87.92	0	2/28/2025	1,410	985	1,239
CINEWORLD GROUP PLC	0.64	0		87	-	55
CITY BREWING 3/21 TLB	-	0	3/31/2028	-	-	(3)
CLEAR CHANNEL 2/20 COV-LITE TL	-	0	5/1/2026	-	-	-
CLEAR CHANNEL 8/19 COV-LITE	97.54	0	8/21/2026	487	464	470
CLEAR CHANNEL OUTDOOR HOL 144A	104.75	7.75	4/15/2028	171	171	174
COGNITA 12/18 2ND LIEN TL	117.4	0	12/31/2026	600	731	704
COMMSCOPE INC 144A	106.88	8.25	3/1/2027	219	221	228
COMMSCOPE TECHNOLOGIES LL 144A	102.38	5	3/15/2027	370	337	373
COMSTOCK RESOURCES INC 144A	102	5.88	1/15/2030	144	144	147
COMSTOCK RESOURCES INC 144A	106.52	6.75	3/1/2029	187	187	195
CONSILIO/SKOPIA 4/21 COV-LITE	-	0	4/30/2028	-	-	-
CONSILIO/SKOPIA 5/21 COV-LITE	99.81	0	5/12/2028	452	447	451
CONSOLIDATED ENERGY 5/18 TLB	96.96	0	5/2/2025	403	323	391
CORELOGIC 3/21 2ND LIEN TL	100.5	0	12/31/2024	178	176	178
CORELOGIC 4/21 COV-LITE TL	-	0	4/14/2028	-	-	-
CORELOGIC 6/21 COV-LITE TL	99.65	0	6/2/2028	590	587	588
CP ATLAS BUYER INC 144A	103.63	7	12/1/2028	235	240	242
CRH EUROPE DISTRIBUTION/BME	118.46	0	10/30/2026	400	487	474
CVENT 6/16 COV-LITE TL	98.55	0	11/29/2023	493	447	485
CVR ENERGY INC 144A	100.77	5.75	2/15/2028	298	256	294
DATATEL/ELLUCIAN 9/20 COV-LITE	100.02	0	10/7/2027	496	494	496
DELL INTERNATIONAL LLC / 144A	102.57	7.13	6/15/2024	362	378	370
DELTA AIR LINES INC / SKY 144A	111.24	4.75	10/20/2028	484	493	534
DISH NETWORK CORP	102.05	3.38	8/15/2026	229	186	231
DIVERSEY 9/17 (USD) COV-LT TL	99.4	0	9/6/2024	400	376	395
DKT FINANCE APS 144A	102	9.38	6/17/2023	1,000	1,046	1,016
DKT FINANCE APS REGS	120.63	7	6/17/2023	300	374	361
DUFF & PHELPS 4/20 (USD) COV-L	100.38	0	4/9/2027	424	407	426
DUFREY ONE BV REGS	117.7	3.38	4/15/2028	400	479	468
EAGLE BIDCO (BUSY BEES) 3/21 (138.03	0	3/10/2028	500	692	690
EDGEWATER GENERATION 11/18	95.22	0	11/14/2025	537	517	511
EG GLOBAL FINANCE PLC REGS	138.49	6.25	3/30/2026	105	147	143
ELECTRICITE DE FRANCE SA REGS	123.78	3.38	12/31/2049	200	251	241
EMPIRE COMMUNITIES CORP 144A	105	7	12/15/2025	274	282	287
ENDURE DIGITAL INC 144A	99	6	2/15/2029	238	238	230
ENVISION HEALTHCARE 9/18	85.37	0	10/10/2025	423	275	361
EPICOR 7/20 COV-LITE TL	99.85	0	7/30/2027	276	276	276
EQM MIDSTREAM PARTNERS LP 144A	111.5	6.5	7/1/2027	341	369	369
EURO GARAGES/EG GROUP 3/18	99.18	0	2/7/2025	1,037	986	1,028
FIELDWOOD ENERGY 4/18 2ND LIEN	-	0	4/11/2023	-	-	(1)
FIELDWOOD ENERGY INC	0	0		15	15	-
FIELDWOOD ENERGY INC	0.03	0		4	2	-
FIELDWOOD ENERGY LLC - NEWCO	55.53	0		2	115	115
FIRST QUANTUM MINERALS LT 144A	102	6.5	3/1/2024	272	240	272
FIRST QUANTUM MINERALS LT 144A	103.75	7.5	4/1/2025	189	174	193
FLINT GROUP 5/14 (EUR)	117.78	0	9/7/2021	1,000	1,168	1,178
FLOW CONTROL GROUP/FCG 4/21 CO	100	0	3/31/2028	524	523	524
FOODCO BONDSCO SA REGS	111.18	6.25	5/15/2026	300	337	323
FORMULA ONE 1/18 (USD)	-	0	2/1/2024	-	-	-
FRONTIER COMMUNICATIONS H 144A	103.38	5	5/1/2028	339	339	348
GAMMA INFRASTRUCTURE/CAIW 1/18	117.85	0	1/26/2025	1,000	1,218	1,178
GATES GLOBAL LLC / GATES 144A	104.75	6.25	1/15/2026	272	249	277

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GATWICK AIRPORT FINANCE P REGS	139.66	4.38	4/7/2026	200	276	276
GENESIS ENERGY LP / GENESIS EN	100.88	6.5	10/1/2025	501	427	497
GENESYS 10/20 (USD) TLB	100.18	0	12/1/2027	349	344	349
GLOBAL INFRASTRUCTURE SOL 144A	103.78	5.63	6/1/2029	327	327	338
GOLDEN ENTERTAINMENT 10/17	99.25	0	8/15/2024	418	372	414
GOLDEN NUGGET/LANDRYS 9/17	-	0	10/4/2023	-	-	-
GOLDENTREE LOAN OP 10A ER 144A	98.89	5.78	7/20/2031	750	706	733
GRAFTECH 2/18 COV-LITE TLB	99.95	0	2/12/2025	-	-	-
GREAT AMERICAN OUTDOORS/BASS P	100.25	0	2/26/2028	294	293	295
HEATHROW FINANCE PLC REGS	142.12	4.63	9/1/2029	200	273	280
HOFFMASTER 6/18 COV-LITE TL	96.18	0	11/21/2023	324	270	312
HOTELBEDS 6/16 COV-LITE TLB	108.21	0	9/12/2025	1,000	1,090	1,082
HOUGHTON MIFFLIN HARCOURT 144A	107	9	2/15/2025	204	184	211
HOWDEN 1/21 COV-LITE TLB	100.25	0	9/30/2026	307	307	307
HUBBAY MINERALS INC 144A	106.5	6.13	4/1/2029	172	172	181
HUGHES SATELLITE SYSTEMS CORP	112	5.25	8/1/2026	290	315	318
HUGHES SATELLITE SYSTEMS CORP	112.13	6.63	8/1/2026	313	340	342
ICAHN ENTERPRISES LP / ICAHN E	106.1	6.25	5/15/2026	264	267	278
ICON 6/21 (1100MM) COV-LITE TL	100.14	0	6/16/2028	104	104	104
ICON 6/21 COV-LITE TLB	100.14	0	6/16/2028	418	416	418
IFS 3/21 (USD) COV-LITE TL	100.25	0	3/23/2028	229	229	230
IHEARTCOMMUNICATIONS INC	107.13	8.38	5/1/2027	511	548	540
INFOBLOX 12/20 COV-LITE TLB	100.19	0	12/1/2027	350	348	349
INFORMATICA 2/20 (USD) COV-LIT	99.31	0	2/25/2027	-	-	-
INGRAM MICRO 4/21 TLB	100.13	0	3/30/2029	350	346	350
INTERNET BRANDS 6/20 INCREMENT	100.15	0	9/13/2024	494	489	494
ION TRADING TECHNOLOGIES 4/21	100.3	0	4/1/2028	450	449	451
ION TRADING TECHNOLOGIES 4/21	118.84	0	4/1/2028	500	590	594
JAZZ PHARMACEUTICALS 5/21 USD	100.28	0	5/5/2028	276	274	277
KENAN ADVANTAGE GROUP INC 144A	99.85	7.88	7/31/2023	512	415	494
KKR CLO 30 LTD 30A E 144A	100.35	7.5	10/17/2031	700	703	692
KKR CLO 32 LTD 32A E 144A	100.27	7.28	1/15/2032	2,000	1,960	1,974
LBC TANK TERMINALS HOLDIN 144A	99.75	6.88	5/15/2023	409	382	404
LCPR SENIOR SECURED FINAN 144A	103.17	5.13	7/15/2029	334	334	340
LCPR SENIOR SECURED FINAN 144A	107.75	6.75	10/15/2027	331	344	352
LION/POLARIS LUX 4 SA REGS	118.59	4	7/1/2026	100	119	119
MADISON IAQ 6/21 TL	100	0	6/16/2028	385	383	385
MANITOWOC 10/18 TLB	-	0	10/23/2025	-	-	-
MARCOLIN SPA REGS	120.67	6.13	11/15/2026	350	428	420
MATTAMY GROUP CORP 144A	102.15	4.63	3/1/2030	326	295	328
MATTEL INC 144A	105.07	6.75	12/31/2025	144	150	151
MAUSER PACKAGING SOLUTION 144A	98	7.25	4/15/2025	291	246	281
MCAFEE/MAGENTA 5/21 TLB	99.9	0	5/3/2028	460	460	459
MCGRAW-HILL 1/21 COV-LITE TLB	100.08	0	11/1/2024	281	277	281
MEDPRO SAFETY PRODUCTS INC	-	0	(blank)	1	-	-
MERLIN 10/19 (EUR) TLB	113.67	0	10/16/2026	1,000	1,170	1,137
MGM 6/18 2ND LIEN COV-LITE TL	99.92	0	6/29/2026	250	235	250
MICHAELS STORES 4/21 COV-LITE	100.36	0	4/15/2028	242	240	243
MIDCAP FINANCIAL ISSUER T 144A	104.65	6.5	5/1/2028	224	228	232
MILEAGE PLUS HOLDINGS LLC 144A	110.1	6.5	6/20/2027	170	168	187
MISYS 4/17 2ND LIEN (USD)	100.96	0	6/13/2025	650	518	647
MISYS 6/17 (USD) COV-LITE TLB	98.37	0	6/13/2024	935	831	912
MITCHELL INTERNATIONAL 11/17	98.98	0	11/29/2024	491	468	486
NESTLE SKIN HEALTH/SUNSHINE/	100.31	0	10/1/2026	495	453	496
NETSMART 10/20 COV-LITE TLB	100.23	0	10/1/2027	529	528	530
NEUBERGER BERMAN L 32A ER 144A	100	6.23	1/20/2032	1,250	1,250	1,234

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NEUBERGER BERMAN L 36A ER 144A	100.47	6.88	4/20/2033	2,000	2,000	1,982
NEUBERGER BERMAN LO 24A E 144A	99.05	6.15	4/19/2030	1,000	998	978
NGL ENERGY OPERATING LLC 144A	105	7.5	2/1/2026	289	300	295
NH HOTEL GROUP SA REGS	118.48	4	7/2/2026	100	119	118
NOBEL BIDCO BV REGS	118.59	3.13	6/15/2028	300	363	356
NOBIAN FINANCE BV REGS	118.34	3.63	7/15/2026	400	477	473
NORDSTROM INC	100.09	5	1/15/2044	430	407	420
OCCIDENTAL PETROLEUM CORP	117.38	6.13	1/1/2031	225	225	257
OCP CLO 2020-8R LTD 8RA D 144A	100.29	7.13	1/17/2032	2,000	2,000	1,940
OCTAGON LOAN FUNDI 1A DRR 144A	98.12	3.06	11/18/2031	1,500	1,245	1,466
ODEON CINEMAS/AMC 1/21 PIK TL	140.91	0	7/24/2023	54	73	76
ODEON CINEMAS/AMC 2/21 TLB2	120.96	0	8/21/2023	114	133	138
OUTFRONT MEDIA CAPITAL LL 144A	100.63	4.25	1/15/2029	152	152	150
PAR PHARMACEUTICAL INC 144A	102.25	7.5	4/1/2027	274	282	275
PARK RIVER HOLDINGS INC 144A	97.24	5.63	2/1/2029	76	76	72
PARQUES REUNIDOS 9/19 (EUR)	113.46	0	9/27/2026	1,000	1,131	1,135
PBF HOLDING CO LLC / PBF FINAN	68.5	6	2/15/2028	946	714	627
PERATON 2/21 COV-LITE TLB	100.21	0	2/1/2028	289	287	289
PG&E CORP	101.11	5	7/1/2028	117	117	115
PRETIUM PACKAGING 11/20 COV-LI	100.15	0	11/5/2027	330	327	330
PRIME SECURITY SERVICES B 144A	106.38	6.25	1/15/2028	439	416	454
PRIMESOURCE 1/21 COV-LITE TL	99.39	0	12/28/2027	350	352	348
PRIMESOURCE 1/21 TL	-	0	1/20/2028	-	-	(5)
PROLAMINA 11/20 EXTENDED COV-L	99.83	0	11/3/2025	528	507	526
PUG/VIAGOGO/STUBHUB 1/20 (USD)	97.56	0	2/12/2027	355	306	347
RADIOLOGY PARTNERS 7/18	99.92	0	6/12/2022	350	323	349
RADIOLOGY PARTNERS INC 144A	110.5	9.25	2/1/2028	153	146	163
RADNET 4/21 TLB	-	0	4/23/2028	-	-	(2)
REALOGY GROUP LLC / REALO 144A	104.54	5.75	1/15/2029	222	222	226
REGIONALCARE/LIFEPOINT HEALTH	-	0	11/14/2025	-	-	-
RENAISSANCE LEARNING 5/18 2ND	99.9	0	5/29/2026	250	250	250
RENAISSANCE LEARNING 5/18 TL	98.88	0	12/31/2021	475	471	470
RESIDEO FUNDING INC 144A	105	6.13	11/1/2026	266	229	277
RODENSTOCK 5/21 COV-LITE TL	116.02	0	5/25/2028	500	609	580
ROLLS-ROYCE PLC	137.8	3.38	6/18/2026	450	610	619
RSA SECURITY 4/21 DELAYED TL	99.67	0	4/27/2028	83	83	83
RSA SECURITY 4/21 TL	99.67	0	4/27/2028	213	211	210
SEAWORLD 3/17 B5 TLB	99.25	0	4/1/2024	355	334	352
SEDGWICK CMS 5/20 COV-LITE TLB	100.11	0	9/3/2026	137	134	138
SEDGWICK CMS 8/19 INCREMENTAL	99.78	0	9/3/2026	284	278	283
SERVICE PROPERTIES TRUST	106.78	5.5	12/15/2027	97	97	103
SI GROUP/ADDIVANT 7/18 TL	100.25	0	10/15/2025	256	241	256
SIVANTOS/WIDEX 7/18 (EUR) TLB	117.64	0	7/24/2025	1,000	1,170	1,176
SIX FLAGS THEME PARKS INC 144A	107.77	7	7/1/2025	323	348	337
SOLENIS 6/18 (USD) COV-LITE TL	99.89	0	12/26/2023	984	964	979
SOLERA 5/21 (USD) TLB	-	0	6/2/2028	-	-	(1)
SOLERA 6/21 (USD) COV-LITE TL	100.24	0	6/2/2028	251	250	252
SONICWALL 5/18 TLB	99.08	0	5/16/2025	355	348	350
SOUND POINT CLO XXVI 3A E 144A	100.18	7.03	1/25/2032	1,000	1,000	965
SPRINGS WINDOW FASHIONS 6/18 C	100	0	6/15/2025	348	347	348
STAPLES 3/19 (7 YEAR) TL	97.31	0	12/31/2022	250	243	242
STAPLES INC 144A	103.75	7.5	4/15/2026	341	353	348
STATION CASINOS 2/20 COV-LITE	-	0	2/8/2027	-	-	-
SUMMER BC HOLDCO A SARL REGS	128.52	9.25	10/31/2027	541	702	685
SUNCOKE ENERGY PARTNERS L 144A	103.86	7.5	6/15/2025	329	280	341
SUNSHINE MID BV REGS	122.62	6.5	5/15/2026	700	868	851

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Issuer	Price	Coupon Rate	Maturity Date	Shares	Book Value	Market Value
SURGERY CENTER/SURGERY PARTNER	-	0	8/31/2026	-	-	(4)
SURGERY CENTER/SURGERY PARTNER	100.36	0	9/3/2026	490	456	492
SYNCSORT/PRECISELY/VISION SOLU	99.5	0	3/19/2029	450	446	444
SYNCSORT/PRECISELY/VISION SOLU	99.8	0	3/19/2028	644	641	638
SYNERGY 2/18 TL	98.91	0	2/9/2023	495	396	483
TALLGRASS ENERGY PARTNERS 144A	109.5	7.5	10/1/2025	186	186	200
TECHNICOLOR 9/20 (EUR) PIK TL1	114.8	0	12/31/2024	750	914	861
TEGNA INC	103.75	4.63	3/15/2028	271	249	277
TEKNI-PLEX 10/17 (USD)	99.5	0	10/17/2024	395	383	393
TENET HEALTHCARE CORP 144A	106.68	6.13	10/1/2028	341	341	359
TERRIER MEDIA BUYER INC 144A	108.16	8.88	12/15/2027	221	181	238
TERRIER MEDIA/COX MEDIA 2/21 C	99.44	0	12/17/2026	-	-	-
TIBCO SOFTWARE 3/20 2ND LIEN C	101.38	0	3/3/2028	250	250	253
TIBCO SOFTWARE 3/20 COV-LITE T	99.65	0	6/30/2026	568	542	566
TIPICO 5/21 TLB	118.44	0	5/5/2028	500	606	592
TITAN ACQUISITION LTD / T 144A	103.63	7.75	4/15/2026	341	352	348
TOURMALINE OIL CORP - ESCROW	0.81	0		263	-	212
TRANSDIGM INC 144A	100.04	4.63	1/15/2029	118	118	116
TRIDENT TPI HOLDINGS INC 144A	104.5	9.25	8/1/2024	246	216	248
TRITON WATER 3/21 COV-LITE TLB	99.86	0	3/31/2028	347	345	346
TRIUMPH GROUP INC	102.87	7.75	8/15/2025	541	352	541
TRIUMPH GROUP INC 144A	101.5	6.25	9/15/2024	182	155	181
TRIUMPH GROUP INC 144A	111.25	8.88	6/1/2024	286	286	316
ULTIMATE SOFTWARE 1/21 INCREME	100.06	0	5/4/2026	494	493	485
ULTIMATE SOFTWARE 3/19	100.01	0	5/4/2026	244	234	244
UNITED AIR LINES 4/21 TLB	101.22	0	4/21/2028	431	435	432
UNITED AIR LINES/UNITED MILEAG	106.72	0	7/2/2027	350	348	373
UNITED GROUP BV REGS	117.75	4	11/15/2027	500	610	586
UNIVISION 5/21 TLB	99.54	0	5/5/2028	353	317	351
UPC FINANCING 4/21 AX TL	99.3	0	1/31/2029	803	795	796
US ANESTHESIA 6/17 COV-LITE TL	99.28	0	6/23/2024	354	309	348
US LBM 12/20 DELAYED TL	99.23	0	12/9/2027	37	37	37
US LBM 12/20 TLB	99.23	0	12/9/2027	166	164	164
US SILICA 4/18 COV-LITE TLB	95.44	0	5/1/2025	453	403	432
VERISURE MIDHOLDING AB REGS	121.85	5.25	2/15/2029	650	787	774
VERITAS 3/21 (USD) TLB	100.53	0	9/1/2025	315	283	317
VERITAS US INC / VERITAS 144A	102.65	10.5	2/1/2024	478	434	470
VIRGIN MEDIA 11/17 (GBP)	136.09	0	11/10/2027	1,000	1,331	1,361
VUE CINEMAS 6/19 TLB	112.71	0	6/19/2026	1,000	1,043	1,127
WARRIOR MET COAL INC 144A	101.5	8	11/1/2024	370	326	371
WASH MULTIFAMILY ACQUISIT 144A	104.41	5.75	4/15/2026	217	217	224
WELLFLEET CLO 2021-1 1A E 144A	99.96	6.78	4/20/2034	2,000	1,980	1,963
WELLFLEET CLO X LTD XA DR 144A	99.15	6.78	7/20/2032	1,000	985	984
WESCO DISTRIBUTION INC 144A	108.07	7.13	6/15/2025	219	219	236
WESCO DISTRIBUTION INC 144A	111.39	7.25	6/15/2028	226	224	251
WHITE CAP 10/20 COV-LITE TL	100.13	0	10/19/2027	572	571	566
WR GRACE 2/18 TLB2	-	0	2/21/2025	-	-	-
WYNN LAS VEGAS LLC / WYNN 144A	107.41	5.25	5/15/2027	274	252	292
WYNN LAS VEGAS LLC / WYNN 144A	107.69	5.5	3/1/2025	300	285	318
WYNN MACAU LTD 144A	103	5.13	12/15/2029	159	144	163
XELLA 3/21 COV-LITE TL	118.02	0	3/31/2028	1,000	1,214	1,180
ZF EUROPE FINANCE BV REGS	123.93	3	10/23/2029	500	639	607
Mixed Credit				262,399	263,267	379,281
Mixed Credit Receivable						1,161
Total Mixed Credit						380,442

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Appendix E: Equity Investments

Issuer	Price	Shares	Cost	Market Value
Developed International Equity				
BLACKROCK MSCI CANADA SMALL	19.78	3,682	46,259	72,832
BLACKROCK MSCI EAFE SMALL CAP	21.99	34,994	557,857	769,573
Developed International Equity		38,676	\$ 604,116	\$ 842,405
Developed International Equity Receivable				
				\$ 842,405

Issuer	Price	Shares	Cost	Market Value
Emerging Markets Equity				
BLACKROCK EME SMALL CAP	\$ 18.40	14,603	175,160	268,759
Emerging Markets Equity		14,603	\$ 175,160	\$ 268,759
Emerging Markets Equity Receivable				
				\$ 268,759

Issuer	Price	Shares	Cost	Market Value
MSCI ACWI				
BLACKROCK MSCI ACWI EQUITY IND	\$ 30.39	367,269	10,173,785	11,162,266
DAILY MSCI USA INDX NL FUND	236.06	12,035	2,841,060	2,841,049
MSCI ACWI EX USA SL FUND ZVGM	22.16	90,547	2,006,076	2,006,075
MSCI ACWI		469,851	15,020,920	16,009,390
MSCI ACWI Receivable				
				\$ 16,009,390

Issuer	Price	Shares	Cost	Market Value
US Equity				
1-800-FLOWERS.COM INC	\$ 31.87	7	146	211
1LIFE HEALTHCARE INC	33.06	20	664	645
1ST SOURCE CORP	46.46	4	122	196
2U INC	41.67	18	597	733
3D SYSTEMS CORP	39.97	29	230	1,179
4D MOLECULAR THERAPEUTICS INC	24.08	2	60	53
8X8 INC	27.76	25	399	701
908 DEVICES INC	38.75	2	65	63
A10 NETWORKS INC	11.26	14	96	156
AAON INC	62.59	10	472	620
AAR CORP	38.75	8	132	309
AARON'S CO INC/THE	31.99	8	90	267
ABERCROMBIE & FITCH CO	46.43	15	166	688
ABM INDUSTRIES INC	44.35	16	486	704
ACADEMY SPORTS & OUTDOORS INC	41.24	9	312	358
ACADIA HEALTHCARE CO INC	62.75	20	515	1,259
ACADIA PHARMACEUTICALS INC	24.39	28	1,298	694
ACADIA REALTY TRUST	21.96	21	214	447
ACCEL ENTERTAINMENT INC	11.87	14	143	162
ACCELERATE DIAGNOSTICS INC	8.06	8	79	64
ACCELERON PHARMA INC	125.49	13	1,319	1,617
ACCO BRANDS CORP	8.63	22	123	194
ACCOLADE INC	54.31	8	388	416
ACI WORLDWIDE INC	37.14	25	613	930

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Issuer	Price	Shares	Cost	Market Value
ACLARIS THERAPEUTICS INC	17.56	10	212	177
ACM RESEARCH INC	102.22	3	190	307
ACUITY BRANDS INC	187.03	9	767	1,613
ACUSHNET HOLDINGS CORP	49.40	9	252	436
ADAPTHEALTH CORP	27.41	14	364	374
ADAPTIVE BIOTECHNOLOGIES CORP	40.86	22	879	879
ADDUS HOMECARE CORP	87.24	4	308	327
ADIENT PLC	45.20	22	377	1,016
ADT INC	10.79	36	220	389
ADTALEM GLOBAL EDUCATION INC	35.64	11	360	404
ADTRAN INC	20.65	12	126	251
ADVANCED DRAINAGE SYSTEMS INC	116.57	13	526	1,485
ADVANCED ENERGY INDUSTRIES INC	112.71	9	555	1,026
ADVANSIX INC	29.86	7	70	199
ADVANTAGE SOLUTIONS INC	10.79	15	189	163
ADVERUM BIOTECHNOLOGIES INC	3.50	14	238	49
AECOM	63.32	33	1,052	2,111
AERIE PHARMACEUTICALS INC	16.01	11	154	171
AEROJET ROCKETDYNE HOLDINGS IN	48.29	16	626	756
AEROVIRONMENT INC	100.15	5	343	545
AFFILIATED MANAGERS GROUP INC	154.21	10	645	1,576
AGCO CORP	130.38	15	740	1,990
AGENUS INC	5.49	36	108	196
AGILYSYS INC	56.87	5	97	300
AGIOS PHARMACEUTICALS INC	55.11	15	685	820
AGREE REALTY CORP	70.49	15	925	1,060
AIR LEASE CORP	41.74	26	615	1,081
AIR TRANSPORT SERVICES GROUP I	23.23	4	75	86
AKEBIA THERAPEUTICS INC	3.79	33	357	125
AKERO THERAPEUTICS INC	24.81	4	118	101
AKOUOS INC	12.55	3	71	44
ALAMO GROUP INC	152.68	2	219	378
ALARM.COM HOLDINGS INC	84.70	11	576	945
ALASKA AIR GROUP INC	60.31	8	274	456
ALBANY INTERNATIONAL CORP	89.26	7	362	650
ALBIREO PHARMA INC	35.18	4	134	127
ALCOA CORP	36.84	45	365	1,642
ALECTOR INC	20.83	12	379	255
ALEXANDER & BALDWIN INC	18.32	17	182	315
ALEXANDER'S INC	267.95	1	129	149
ALIGOS THERAPEUTICS INC	20.39	4	106	74
ALKERMES PLC	24.52	38	600	928
ALLAKOS INC	85.37	7	562	639
ALLEGHENY TECHNOLOGIES INC	20.85	30	220	628
ALLEGIANCE BANCSHARES INC	38.44	5	108	175
ALLEGIANTRAVEL CO	194.00	1	84	186
ALLEGRO MICROSYSTEMS INC	27.70	14	361	374
ALLETE INC	69.98	12	651	867
ALLIANCE DATA SYSTEMS CORP	104.19	11	533	1,173

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Issuer	Price	Shares	Cost	Market Value
ALLISON TRANSMISSION HOLDINGS	39.74	26	894	1,049
ALLOGENE THERAPEUTICS INC	26.08	18	687	479
ALLOVIR INC	19.74	9	253	168
ALLSCRIPTS HEALTHCARE SOLUTION	18.51	38	222	695
ALPHA & OMEGA SEMICONDUCTOR LT	30.39	5	159	149
ALPHATEC HOLDINGS INC	15.32	15	174	227
ALTABANCORP	43.31	3	53	126
ALTAIR ENGINEERING INC	68.97	10	362	720
ALTERYX INC	86.02	14	1,715	1,204
ALTO INGREDIENTS INC	6.11	18	110	108
ALTRA INDUSTRIAL MOTION CORP	65.02	15	398	999
ALX ONCOLOGY HOLDINGS INC	54.68	2	153	108
AMALGAMATED FINANCIAL CORP	15.63	3	33	54
AMBAC FINANCIAL GROUP INC	15.66	11	134	168
AMBARELLA INC	106.63	8	444	891
AMC ENTERTAINMENT HOLDINGS INC	56.68	90	1,961	5,115
AMC NETWORKS INC	66.80	6	165	425
AMEDISYS INC	244.93	8	1,450	1,924
AMERANT BANCORP INC	21.38	6	74	122
AMERESCO INC	62.72	6	128	356
AMERICAN AIRLINES GROUP INC	21.21	38	491	812
AMERICAN ASSETS TRUST INC	37.29	12	299	455
AMERICAN AXLE & MANUFACTURING	10.35	27	148	279
AMERICAN CAMPUS COMMUNITIES IN	46.72	33	907	1,528
AMERICAN EAGLE OUTFITTERS INC	37.53	38	318	1,420
AMERICAN EQUITY INVESTMENT LIF	32.32	20	417	662
AMERICAN FINANCE TRUST INC	8.48	26	167	219
AMERICAN HOMES 4 RENT	38.85	68	1,616	2,636
AMERICAN NATIONAL GROUP INC	148.55	2	136	284
AMERICAN PUBLIC EDUCATION INC	28.34	5	147	129
AMERICAN SOFTWARE INC/GA	21.96	8	124	167
AMERICAN STATES WATER CO	79.56	9	669	698
AMERICAN VANGUARD CORP	17.51	6	82	110
AMERICAN WELL CORP	12.58	12	153	154
AMERICAN WOODMARK CORP	81.69	4	201	331
AMERICA'S CAR-MART INC/TX	141.72	2	115	228
AMERICOLD REALTY TRUST	37.85	57	1,942	2,150
AMERIS BANCORP	50.63	16	301	819
AMERISAFE INC	59.69	5	280	274
AMICUS THERAPEUTICS INC	9.64	50	603	484
AMKOR TECHNOLOGY INC	23.67	26	254	616
AMN HEALTHCARE SERVICES INC	96.98	11	441	1,084
AMNEAL PHARMACEUTICALS INC	5.12	24	105	124
AMPHASTAR PHARMACEUTICALS INC	20.16	10	180	193
AMYRIS INC	16.37	37	230	603
ANAPLAN INC	53.30	30	1,309	1,617
ANAPTYSBIO INC	25.93	4	81	110
ANAVEX LIFE SCIENCES CORP	22.86	16	196	361
ANDERSONS INC/THE	30.53	7	94	229

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Issuer	Price	Shares	Cost	Market Value
ANGI INC	13.52	16	167	214
ANGIODYNAMICS INC	27.13	9	92	244
ANI PHARMACEUTICALS INC	35.05	2	73	83
ANIKA THERAPEUTICS INC	43.29	4	104	155
ANNEXON INC	22.51	3	82	76
ANTARES PHARMA INC	4.36	40	106	174
ANTERIX INC	59.99	3	150	167
ANTERO MIDSTREAM CORP	10.39	74	320	766
ANTERO RESOURCES CORP	15.03	65	268	981
APA CORP	21.63	90	1,001	1,950
APARTMENT INCOME REIT CORP	47.43	35	1,276	1,678
APARTMENT INVESTMENT AND MANAG	6.71	37	1,390	250
APELLIS PHARMACEUTICALS INC	63.20	14	442	908
API GROUP CORP	20.89	33	550	695
APOGEE ENTERPRISES INC	40.73	6	112	257
APOLLO COMMERCIAL REAL ESTATE	15.95	33	236	521
APOLLO MEDICAL HOLDINGS INC	62.81	7	115	447
APPFOLIO INC	141.20	4	504	566
APPHARVEST INC	16.00	13	210	205
APPIAN CORP	137.75	8	524	1,152
APPLE HOSPITALITY REIT INC	15.26	51	401	781
APPLIED INDUSTRIAL TECHNOLOGIE	91.06	9	460	840
APPLIED MOLECULAR TRANSPORT IN	45.74	3	82	121
APPLIED THERAPEUTICS INC	20.78	4	166	81
APRIA INC	28.00	4	106	100
APTARGROUP INC	140.84	16	1,628	2,193
ARBOR REALTY TRUST INC	17.82	28	216	498
ARCBEST CORP	58.19	6	123	364
ARCH RESOURCES INC	56.98	4	103	205
ARCHROCK INC	8.91	31	151	275
ARCONIC CORP	35.62	25	252	888
ARCOSA INC	58.74	11	386	672
ARCTURUS THERAPEUTICS HOLDINGS	33.84	5	208	166
ARCUS BIOSCIENCES INC	27.46	9	288	254
ARCUTIS BIOTHERAPEUTICS INC	27.29	6	210	169
ARDELYX INC	7.58	15	108	112
ARENA PHARMACEUTICALS INC	68.20	14	691	929
ARES COMMERCIAL REAL ESTATE CO	14.69	10	92	149
ARES MANAGEMENT CORP	63.59	27	953	1,704
ARGAN INC	47.79	4	127	179
ARGO GROUP INTERNATIONAL HOLDI	51.83	8	233	427
ARKO CORP	9.19	13	114	117
ARMADA HOFFLER PROPERTIES INC	13.29	14	97	179
ARMOUR RESIDENTIAL REIT INC	11.42	15	110	173
ARMSTRONG WORLD INDUSTRIES INC	107.26	11	784	1,230
ARRAY TECHNOLOGIES INC	15.60	27	437	424
ARROW FINANCIAL CORP	35.95	4	98	138
ARROWHEAD PHARMACEUTICALS INC	82.82	23	836	1,940
ARTISAN PARTNERS ASSET MANAGEM	50.82	15	464	783

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Issuer	Price	Shares	Cost	Market Value
ARVINAS INC	77.00	8	491	653
ASANA INC	62.03	15	559	942
ASBURY AUTOMOTIVE GROUP INC	171.37	5	284	785
ASGN INC	96.93	13	678	1,231
ASHLAND GLOBAL HOLDINGS INC	87.50	14	834	1,211
ASPEN TECHNOLOGY INC	137.54	16	1,555	2,229
ASPIRA WOMEN'S HEALTH INC	5.62	12	65	67
ASSETMARK FINANCIAL HOLDINGS I	25.06	5	109	115
ASSOCIATED BANC-CORP	20.48	36	444	744
ASSURED GUARANTY LTD	47.48	19	459	912
ASTEC INDUSTRIES INC	62.94	5	190	320
AT HOME GROUP INC	36.84	15	354	567
ATARA BIOTHERAPEUTICS INC	15.55	19	218	291
ATEA PHARMACEUTICALS INC	21.48	4	81	84
ATERIAN INC	14.63	3	63	46
ATHENEX INC	4.62	14	149	64
ATHERSYS INC	1.44	47	138	68
ATKORE INC	71.00	11	258	787
ATLANTIC UNION BANKSHARES CORP	36.22	19	386	678
ATLAS AIR WORLDWIDE HOLDINGS I	68.11	2	68	121
ATN INTERNATIONAL INC	45.49	3	150	127
ATRECA INC	8.52	6	102	54
ATRICURE INC	79.33	10	496	806
ATRION CORP	620.93	0	232	219
AUTONATION INC	94.81	13	450	1,217
AVANOS MEDICAL INC	36.37	12	306	426
AVAYA HOLDINGS CORP	26.90	21	282	561
AVID BIOSERVICES INC	25.65	14	303	371
AVID TECHNOLOGY INC	39.15	8	248	314
AVIDITY BIOSCIENCES INC	24.71	3	101	83
AVIENT CORP	49.16	22	469	1,074
AVIS BUDGET GROUP INC	77.89	13	187	981
AVISTA CORP	42.67	16	601	702
AVNET INC	40.08	24	623	947
AVROBIO INC	8.89	9	145	79
AXALTA COATING SYSTEMS LTD	30.49	50	1,620	1,538
AXCELIS TECHNOLOGIES INC	40.42	8	197	323
AXIS CAPITAL HOLDINGS LTD	49.01	18	641	877
AXOGEN INC	21.61	9	91	203
AXON ENTERPRISE INC	176.80	15	1,283	2,683
AXONICS INC	63.41	7	290	451
AXOS FINANCIAL INC	46.39	13	235	586
AXSOME THERAPEUTICS INC	67.46	6	481	389
AZEK CO INC/THE	42.46	22	810	937
AZZ INC	51.78	6	170	312
B RILEY FINANCIAL INC	75.50	3	59	259
B&G FOODS INC	32.80	15	383	494
BADGER METER INC	98.12	7	406	680
BALCHEM CORP	131.26	8	672	1,023

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Issuer	Price	Shares	Cost	Market Value
BALLY'S CORP	54.11	8	268	413
BANC OF CALIFORNIA INC	17.54	11	99	198
BANCFIRST CORP	62.43	4	140	265
BANCORP INC/THE	23.01	13	86	294
BANCORPSOUTH BANK	28.33	25	473	699
BANDWIDTH INC	137.92	5	587	687
BANK FIRST CORP	69.77	2	109	122
BANK OF HAWAII CORP	84.22	10	555	803
BANK OF MARIN BANCORP	31.90	3	94	103
BANK OZK	42.16	29	588	1,236
BANKUNITED INC	42.69	22	320	944
BANNER CORP	54.21	6	252	347
BAR HARBOR BANKSHARES	28.62	4	69	114
BARNES GROUP INC	51.25	11	386	586
BARRETT BUSINESS SERVICES INC	72.61	2	76	133
BEACON ROOFING SUPPLY INC	53.25	13	255	703
BEAM THERAPEUTICS INC	128.71	7	382	936
BED BATH & BEYOND INC	33.29	27	183	911
BELDEN INC	50.57	11	308	536
BELLRING BRANDS INC	31.34	9	188	294
BENCHMARK ELECTRONICS INC	28.46	9	167	245
BENEFITFOCUS INC	14.10	7	71	103
BERKSHIRE HILLS BANCORP INC	27.41	11	112	296
BERRY GLOBAL GROUP INC	65.22	32	1,247	2,089
BEYOND MEAT INC	157.49	14	1,868	2,129
BGC PARTNERS INC	5.67	71	179	404
BIG LOTS INC	66.01	8	239	553
BIGCOMMERCE HOLDINGS INC	64.92	9	580	586
BILL.COM HOLDINGS INC	183.18	17	1,781	3,057
BIOATLA INC	42.38	2	81	82
BIOCRYST PHARMACEUTICALS INC	15.81	43	224	686
BIODELIVERY SCIENCES INTERNATI	3.58	20	94	73
BIOHAVEN PHARMACEUTICAL HOLDIN	97.08	13	630	1,241
BIOLIFE SOLUTIONS INC	44.51	7	235	291
BIONANO GENOMICS INC	7.33	66	412	485
BIOXCEL THERAPEUTICS INC	29.06	4	174	107
BJ'S RESTAURANTS INC	49.14	5	109	261
BJ'S WHOLESALE CLUB HOLDINGS I	47.58	33	1,005	1,564
BLACK DIAMOND THERAPEUTICS INC	12.19	5	128	61
BLACK HILLS CORP	65.63	15	860	979
BLACKBAUD INC	76.57	10	517	792
BLACKLINE INC	111.27	12	828	1,375
BLACKSTONE MORTGAGE TRUST INC	31.89	33	725	1,038
BLINK CHARGING CO	41.17	9	315	369
BLOOM ENERGY CORP	26.87	34	536	920
BLOOMIN' BRANDS INC	27.14	19	188	509
BLUCORA INC	17.31	12	136	209
BLUE BIRD CORP	24.86	4	49	96
BLUEBIRD BIO INC	31.98	17	934	532

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Issuer	Price	Shares	Cost	Market Value
BLUEPRINT MEDICINES CORP	87.96	13	875	1,155
BM TECHNOLOGIES INC	12.44	1	15	15
BOISE CASCADE CO	58.35	9	273	544
BOK FINANCIAL CORP	86.60	8	329	656
BOLT BIOTHERAPEUTICS INC	15.46	3	56	47
BONANZA CREEK ENERGY INC	47.07	5	99	236
BOOT BARN HOLDINGS INC	84.05	7	136	579
BOSTON OMAHA CORP	31.71	4	67	121
BOSTON PRIVATE FINANCIAL HOLDI	14.75	20	148	296
BOTTOMLINE TECHNOLOGIES DE INC	37.08	11	461	410
BOX INC	25.55	39	673	997
BOYD GAMING CORP	61.49	20	337	1,234
BRADY CORP	56.04	12	485	646
BRANDYWINE REALTY TRUST	13.71	41	350	556
BRIDGEBIO PHARMA INC	60.96	16	814	971
BRIGHAM MINERALS INC	21.29	11	133	226
BRIGHT HORIZONS FAMILY SOLUTIO	147.11	14	1,515	2,129
BRIGHTCOVE INC	14.35	8	120	117
BRIGHTHOUSE FINANCIAL INC	45.54	21	533	946
BRIGHTSPHERE INVESTMENT GROUP	23.43	14	114	334
BRIGHTSPIRE CAPITAL INC	9.40	20	79	184
BRIGHTVIEW HOLDINGS INC	16.12	10	131	161
BRINKER INTERNATIONAL INC	61.85	11	214	668
BRINK'S CO/THE	76.84	12	432	903
BRISTOW GROUP INC	25.61	2	43	49
BRIXMOR PROPERTY GROUP INC	22.89	71	690	1,626
BROADMARK REALTY CAPITAL INC	10.59	30	264	314
BROADSTONE NET LEASE INC	23.41	35	755	802
BROOKDALE SENIOR LIVING INC	7.90	44	132	349
BROOKLINE BANCORP INC	14.95	19	177	278
BROOKS AUTOMATION INC	95.28	18	718	1,693
BRP GROUP INC	26.65	10	301	272
BRUKER CORP	75.98	26	1,001	1,947
BRUNSWICK CORP/DE	99.62	19	881	1,853
BRYN MAWR BANK CORP	42.19	5	132	207
BTRS HOLDINGS INC	12.62	14	193	179
BUCKLE INC/THE	49.75	7	103	349
BUILDERS FIRSTSOURCE INC	42.66	47	769	1,987
BUMBLE INC	57.60	14	630	789
BUTTERFLY NETWORK INC	14.48	24	269	340
BWX TECHNOLOGIES INC	58.12	23	1,240	1,324
BYLINE BANCORP INC	22.63	6	64	146
C3.AI INC	62.53	6	366	362
C4 THERAPEUTICS INC	37.84	3	96	97
CABOT CORP	56.93	13	390	766
CABOT OIL & GAS CORP	17.46	96	1,567	1,670
CACI INTERNATIONAL INC	255.12	6	1,387	1,542
CACTUS INC	36.72	13	215	462
CADENCE BANCORP	20.88	30	247	625

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Issuer	Price	Shares	Cost	Market Value
CADIZ INC	13.60	9	94	119
CAI INTERNATIONAL INC	56.00	4	63	221
CALAVO GROWERS INC	63.42	4	227	259
CALERES INC	27.29	9	246	246
CALIFORNIA RESOURCES CORP	30.14	10	295	298
CALIFORNIA WATER SERVICE GROUP	55.54	12	532	664
CALIX INC	47.50	13	202	633
CALLAWAY GOLF CO	33.73	22	285	753
CALLON PETROLEUM CO	57.69	11	429	633
CAL-MAINE FOODS INC	36.21	9	371	322
CAMBIUM NETWORKS CORP	48.35	2	129	105
CAMDEN NATIONAL CORP	47.76	4	100	169
CAMPING WORLD HOLDINGS INC	40.99	9	173	382
CANNAE HOLDINGS INC	33.91	20	657	665
CANOO INC	9.94	25	208	252
CANTALOUPE INC	11.86	13	157	150
CAPITAL CITY BANK GROUP INC	25.79	4	65	90
CAPITOL FEDERAL FINANCIAL INC	11.78	31	331	368
CAPRI HOLDINGS LTD	57.19	36	606	2,063
CAPSTEAD MORTGAGE CORP	6.14	23	106	137
CARA THERAPEUTICS INC	14.27	9	138	135
CARDIOVASCULAR SYSTEMS INC	42.65	10	347	407
CARDLYTICS INC	126.93	8	544	958
CAREDX INC	91.52	12	425	1,127
CARETRUST REIT INC	23.23	23	376	523
CARGURUS INC	26.23	19	417	487
CARLISLE COS INC	191.38	13	1,354	2,437
CARLOTZ INC	5.46	16	75	88
CARPARTS.COM INC	20.36	8	127	171
CARPENTER TECHNOLOGY CORP	40.22	11	221	459
CARRIAGE SERVICES INC	36.97	4	65	158
CARS.COM INC	14.33	17	85	240
CARTER'S INC	103.17	10	768	1,070
CASA SYSTEMS INC	8.87	7	30	65
CASELLA WASTE SYSTEMS INC	63.43	12	589	755
CASEY'S GENERAL STORES INC	194.64	9	1,287	1,721
CASS INFORMATION SYSTEMS INC	40.75	3	112	135
CASSAVA SCIENCES INC	85.44	9	490	753
CASTLE BIOSCIENCES INC	73.33	5	225	346
CATALYST PHARMACEUTICALS INC	5.75	24	101	139
CATCHMARK TIMBER TRUST INC	11.70	12	88	145
CATHAY GENERAL BANCORP	39.36	18	425	706
CAVCO INDUSTRIES INC	222.19	2	284	436
CBIZ INC	32.77	12	244	379
CBTX INC	27.31	4	68	111
CDK GLOBAL INC	49.69	29	1,390	1,438
CELLDEX THERAPEUTICS INC	33.44	10	218	324
CEL-SCI CORP	8.68	9	131	82
CELSIUS HOLDINGS INC	76.09	8	282	590

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Issuer	Price	Shares	Cost	Market Value
CENTENNIAL RESOURCE DEVELOPMEN	6.78	43	231	292
CENTERSPACE	78.90	3	202	258
CENTRAL GARDEN & PET CO	48.30	10	308	460
CENTRAL GARDEN & PET CO	52.93	2	84	123
CENTRAL PACIFIC FINANCIAL CORP	26.06	2	35	63
CENTURY ALUMINUM CO	12.89	13	68	170
CENTURY BANCORP INC/MA	114.00	1	44	83
CENTURY COMMUNITIES INC	66.54	7	196	474
CERENCE INC	106.71	9	255	956
CEREVEL THERAPEUTICS HOLDINGS	25.62	8	101	194
CERTARA INC	28.33	11	288	309
CERUS CORP	5.91	42	222	247
CEVA INC	47.30	6	175	265
CHAMPIONX CORP	25.65	46	456	1,169
CHANGE HEALTHCARE INC	23.04	54	587	1,251
CHANNELADVISOR CORP	24.51	7	89	168
CHART INDUSTRIES INC	146.32	9	299	1,254
CHASE CORP	102.61	2	159	189
CHATHAM LODGING TRUST	12.87	11	56	141
CHEESECAKE FACTORY INC/THE	54.18	10	192	559
CHEFS' WAREHOUSE INC/THE	31.83	8	104	258
CHEGG INC	83.11	34	2,254	2,791
CHEMED CORP	474.50	4	1,659	1,811
CHEMOCENTRYX INC	13.39	12	625	159
CHEMOURS CO/THE	34.80	40	493	1,378
CHESAPEAKE ENERGY CORP	51.92	17	924	906
CHESAPEAKE UTILITIES CORP	120.33	4	346	498
CHILDREN'S PLACE INC/THE	93.06	3	91	304
CHIMERA INVESTMENT CORP	15.06	55	442	807
CHIMERIX INC	8.00	17	138	138
CHOICE HOTELS INTERNATIONAL IN	118.86	9	603	1,016
CHURCHILL DOWNS INC	198.26	8	856	1,644
CHUY'S HOLDINGS INC	37.26	5	192	175
CIENA CORP	56.89	37	1,754	2,110
CIMAREX ENERGY CO	72.45	25	603	1,786
CIMPRESS PLC	108.41	4	279	435
CINCINNATI BELL INC	15.42	11	169	176
CINEMARK HOLDINGS INC	21.95	24	300	524
CIRCOR INTERNATIONAL INC	32.60	5	162	160
CIRRUS LOGIC INC	85.12	14	935	1,174
CIT GROUP INC	51.59	24	360	1,222
CITI TRENDS INC	87.00	2	184	185
CITY HOLDING CO	75.24	4	248	293
CITY OFFICE REIT INC	12.43	10	87	124
CLEAN ENERGY FUELS CORP	10.15	35	80	358
CLEAN HARBORS INC	93.14	12	588	1,152
CLEAR CHANNEL OUTDOOR HOLDINGS	2.64	78	68	205
CLEARWATER PAPER CORP	28.97	4	124	121
CLEARWAY ENERGY INC	25.22	8	164	206

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Issuer	Price	Shares	Cost	Market Value
CLEARWAY ENERGY INC	26.48	18	401	488
CLEVELAND-CLIFFS INC	21.56	113	739	2,440
CLOUDERA INC	15.86	55	498	866
CLOVER HEALTH INVESTMENTS CORP	13.32	28	217	368
CLOVIS ONCOLOGY INC	5.80	23	154	132
CMC MATERIALS INC	150.74	7	871	1,054
CNO FINANCIAL GROUP INC	23.62	32	404	756
CNX RESOURCES CORP	13.66	52	511	713
COCA-COLA CONSOLIDATED INC	402.13	1	279	492
CODEXIS INC	22.66	14	159	320
COEUR MINING INC	8.88	58	246	514
COGENT COMMUNICATIONS HOLDINGS	76.89	10	767	776
COHEN & STEERS INC	82.09	6	329	465
COHERENT INC	264.34	6	761	1,536
COHERUS BIOSCIENCES INC	13.83	14	239	199
COHU INC	36.79	11	186	412
COLFAX CORP	45.81	29	821	1,311
COLLEGIUM PHARMACEUTICAL INC	23.64	8	166	185
COLUMBIA BANKING SYSTEM INC	38.56	17	454	656
COLUMBIA FINANCIAL INC	17.22	12	156	202
COLUMBIA PROPERTY TRUST INC	17.39	27	315	475
COLUMBIA SPORTSWEAR CO	98.36	8	506	776
COLUMBUS MCKINNON CORP/NY	48.24	7	185	317
COMERICA INC	71.34	33	1,658	2,356
COMFORT SYSTEMS USA INC	78.79	9	260	677
COMMERCE BANCSHARES INC/MO	74.56	25	1,303	1,879
COMMERCIAL METALS CO	30.72	29	449	885
COMMSCOPE HOLDING CO INC	21.31	48	432	1,017
COMMUNITY BANK SYSTEM INC	75.65	13	671	958
COMMUNITY HEALTH SYSTEMS INC	15.44	26	131	404
COMMUNITY HEALTHCARE TRUST INC	47.46	5	186	257
COMMUNITY TRUST BANCORP INC	40.38	4	109	152
COMMVAULT SYSTEMS INC	78.17	10	361	786
COMPASS MINERALS INTERNATIONAL	59.26	8	354	478
COMPUTER PROGRAMS AND SYSTEMS	33.23	3	68	110
COMSTOCK RESOURCES INC	6.67	19	108	129
COMTECH TELECOMMUNICATIONS COR	24.16	6	89	136
CONCENTRIX CORP	160.80	11	564	1,701
CONDUENT INC	7.50	42	96	316
CONMED CORP	137.43	7	454	944
CONNECTONE BANCORP INC	26.17	9	102	224
CONSOLIDATED COMMUNICATIONS HO	8.79	17	88	149
CONSTELLATION PHARMACEUTICALS	33.80	7	227	222
CONSTRUCTION PARTNERS INC	31.40	7	106	212
CONTAINER STORE GROUP INC/THE	13.04	8	109	102
CONTANGO OIL & GAS CO	4.32	26	117	112
CONTINENTAL RESOURCES INC/OK	38.03	17	216	660
CORCEPT THERAPEUTICS INC	22.00	26	376	582
CORE LABORATORIES NV	38.95	11	185	412

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Issuer	Price	Shares	Cost	Market Value
CORECIVIC INC	10.47	29	290	304
CORE-MARK HOLDING CO INC	45.01	11	254	480
CORESITE REALTY CORP	134.60	10	1,249	1,367
CORNERSTONE BUILDING BRANDS IN	18.18	12	58	216
CORNERSTONE ONDEMAND INC	51.58	14	471	708
CORPORATE OFFICE PROPERTIES TR	27.99	27	599	739
CORSAIR GAMING INC	33.29	7	213	218
CORTEXIME INC	53.00	4	172	197
CORVEL CORP	134.30	2	120	327
COTY INC	9.34	73	279	681
COUSINS PROPERTIES INC	36.78	36	896	1,311
COVANTA HOLDING CORP	17.61	30	249	523
COVETRUS INC	27.00	24	363	653
COWEN INC	41.05	6	74	243
CRACKER BARREL OLD COUNTRY STO	148.46	5	471	795
CRANE CO	92.37	11	538	1,021
CRAWFORD & CO	9.07	5	34	46
CREDIT ACCEPTANCE CORP	454.11	2	685	998
CREE INC	97.93	27	1,235	2,596
CRINETICS PHARMACEUTICALS INC	18.85	6	104	105
CRISPR THERAPEUTICS AG	161.89	14	1,061	2,321
CROCS INC	116.52	16	375	1,825
CROSSFIRST BANKSHARES INC	13.75	11	107	152
CRYOLIFE INC	28.40	10	201	275
CRYOPORT INC	63.10	8	220	531
CSG SYSTEMS INTERNATIONAL INC	47.18	8	336	365
CSW INDUSTRIALS INC	118.46	4	223	417
CTS CORP	37.16	7	144	271
CUBESMART	46.32	47	1,171	2,159
CUE BIOPHARMA INC	11.65	6	162	72
CULLEN/FROST BANKERS INC	112.00	14	903	1,624
CULLINAN ONCOLOGY INC	25.75	3	93	79
CURIOSITYSTREAM INC	13.64	7	81	94
CURIS INC	8.07	16	227	131
CURTISS-WRIGHT CORP	118.76	10	860	1,166
CUSHMAN & WAKEFIELD PLC	17.47	32	345	553
CUSTOMERS BANCORP INC	38.99	7	67	285
CVB FINANCIAL CORP	20.59	31	530	625
CVR ENERGY INC	17.96	7	142	129
CYRUSONE INC	71.52	29	2,042	2,045
CYTOKINETICS INC	19.79	13	289	266
CYTOMX THERAPEUTICS INC	6.33	12	157	79
DANA INC	23.76	34	344	817
DANIMER SCIENTIFIC INC	25.05	17	391	421
DARLING INGREDIENTS INC	67.50	39	838	2,611
DAVE & BUSTER'S ENTERTAINMENT	40.60	9	103	368
DECIPHERA PHARMACEUTICALS INC	36.61	9	472	343
DECKERS OUTDOOR CORP	384.07	7	985	2,585
DELEK US HOLDINGS INC	21.62	16	311	351

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Issuer	Price	Shares	Cost	Market Value
DELUXE CORP	47.77	10	213	477
DENALI THERAPEUTICS INC	78.44	19	485	1,453
DENBURY INC	76.78	12	796	925
DENNY'S CORP	16.49	15	140	249
DERMTECH INC	41.57	4	172	170
DESIGNER BRANDS INC	16.55	15	74	248
DESKTOP METAL INC	11.50	26	355	301
DIAMOND HILL INVESTMENT GROUP	167.31	1	75	125
DIAMONDBACK ENERGY INC	93.89	41	1,801	3,849
DIAMONDROCK HOSPITALITY CO	9.70	49	219	475
DICERNA PHARMACEUTICALS INC	37.32	16	358	594
DICK'S SPORTING GOODS INC	100.19	16	478	1,577
DIEBOLD NIXDORF INC	12.84	18	82	226
DIGI INTERNATIONAL INC	20.11	8	150	171
DIGITAL TURBINE INC	76.03	20	194	1,541
DIGITALBRIDGE GROUP INC	7.90	116	202	920
DILLARD'S INC	180.88	1	36	270
DIME COMMUNITY BANCSHARES INC	33.62	8	148	263
DINE BRANDS GLOBAL INC	89.25	4	140	331
DIODES INC	79.77	11	461	839
DIVERSIFIED HEALTHCARE TRUST	4.18	57	162	237
DMC GLOBAL INC	56.21	4	127	245
DOLBY LABORATORIES INC	98.29	16	862	1,529
DOMO INC	80.83	6	195	512
DOMTAR CORP	54.96	13	268	721
DONALDSON CO INC	63.53	30	1,298	1,918
DONEGAL GROUP INC	14.57	4	46	51
DONNELLEY FINANCIAL SOLUTIONS	33.00	7	217	240
DORIAN LPG LTD	14.12	7	63	101
DORMAN PRODUCTS INC	103.67	7	443	713
DOUGLAS DYNAMICS INC	40.69	6	158	234
DOUGLAS EMMETT INC	33.62	42	1,138	1,402
DRIL-QUIP INC	33.83	8	218	284
DRIVEN BRANDS HOLDINGS INC	30.92	10	295	307
DSP GROUP INC	14.80	5	99	81
DUCK CREEK TECHNOLOGIES INC	43.51	9	362	408
DUCOMMUN INC	54.56	3	65	137
DULUTH HOLDINGS INC	20.65	5	76	108
DURECT CORP	1.63	50	118	81
DXC TECHNOLOGY CO	38.94	61	904	2,368
DXP ENTERPRISES INC/TX	33.30	4	67	139
DYCOM INDUSTRIES INC	74.53	8	229	565
DYNAVAX TECHNOLOGIES CORP	9.85	25	117	247
DYNE THERAPEUTICS INC	21.04	6	104	116
DYNEX CAPITAL INC	18.66	8	104	139
E2OPEN PARENT HOLDINGS INC	11.42	18	231	203
EAGLE BANCORP INC	56.08	8	234	430
EAGLE MATERIALS INC	142.11	9	520	1,343
EAGLE PHARMACEUTICALS INC/DE	42.80	3	136	112

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Issuer	Price	Shares	Cost	Market Value
EARGO INC	39.91	3	92	109
EAST WEST BANCORP INC	71.69	34	1,464	2,425
EASTERLY GOVERNMENT PROPERTIES	21.08	19	457	410
EASTERN BANKSHARES INC	20.57	40	909	822
EASTGROUP PROPERTIES INC	164.45	9	970	1,554
EASTMAN KODAK CO	8.32	11	81	88
EBIX INC	33.90	6	111	211
ECHO GLOBAL LOGISTICS INC	30.74	6	97	194
ECHOSTAR CORP	24.29	10	283	252
EDGEWELL PERSONAL CARE CO	43.90	12	333	536
EDITAS MEDICINE INC	56.64	16	415	892
EGAIN CORP	11.48	5	61	61
EHEALTH INC	58.40	6	648	346
EL POLLO LOCO HOLDINGS INC	18.29	5	63	91
ELASTIC NV	145.76	15	1,265	2,193
ELEMENT SOLUTIONS INC	23.38	53	526	1,248
ELF BEAUTY INC	27.14	11	191	297
ELLINGTON FINANCIAL INC	19.15	10	96	196
EMCOR GROUP INC	123.19	13	765	1,616
EMERGENT BIOSOLUTIONS INC	62.99	11	914	710
EMPIRE STATE REALTY TRUST INC	12.00	34	236	413
EMPLOYERS HOLDINGS INC	42.80	7	208	289
ENANTA PHARMACEUTICALS INC	44.01	4	230	189
ENCOMPASS HEALTH CORP	78.03	24	1,518	1,837
ENCORE CAPITAL GROUP INC	47.39	7	238	349
ENCORE WIRE CORP	75.79	5	218	382
ENDO INTERNATIONAL PLC	4.68	56	219	263
ENERGIZER HOLDINGS INC	42.98	15	593	628
ENERGY RECOVERY INC	22.78	9	64	197
ENERPAC TOOL GROUP CORP	26.62	14	204	377
ENERSYS	97.73	10	575	991
ENLINK MIDSTREAM LLC	6.39	64	84	409
ENNIS INC	21.52	6	104	139
ENOVA INTERNATIONAL INC	34.21	9	108	306
ENPRO INDUSTRIES INC	97.15	5	189	450
ENSIGN GROUP INC/THE	86.67	12	464	1,069
ENSTAR GROUP LTD	238.92	3	375	685
ENTEGRIS INC	122.97	32	1,802	3,967
ENTERCOM COMMUNICATIONS CORP	4.31	29	131	126
ENTERPRISE FINANCIAL SERVICES	46.39	7	203	327
ENVESTNET INC	75.86	13	810	973
ENVISTA HOLDINGS CORP	43.21	38	648	1,656
EPIZYME INC	8.31	18	304	148
EPLUS INC	86.69	3	209	276
EPR PROPERTIES	52.68	18	441	936
EQT CORP	22.26	67	866	1,488
EQUITRANS MIDSTREAM CORP	8.51	98	803	834
EQUITY COMMONWEALTH	26.20	29	912	757
ESCO TECHNOLOGIES INC	93.81	6	476	580

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Issuer	Price	Shares	Cost	Market Value
ESPERION THERAPEUTICS INC	21.15	7	307	141
ESSA PHARMA INC	28.57	5	165	144
ESSENT GROUP LTD	44.95	27	752	1,213
ESSENTIAL PROPERTIES REALTY TR	27.04	26	346	689
ESTABLISHMENT LABS HOLDINGS IN	87.34	5	358	393
ETHAN ALLEN INTERIORS INC	27.60	5	49	140
EURONET WORLDWIDE INC	135.35	13	1,040	1,697
EVENTBRITE INC	19.00	15	138	293
EVERBRIDGE INC	136.08	9	1,357	1,182
EVERCORE INC	140.77	10	492	1,403
EVERI HOLDINGS INC	24.94	20	94	509
EVERQUOTE INC	32.68	4	154	123
EVERTEC INC	43.65	15	377	634
EVO PAYMENTS INC	27.74	12	235	321
EVOLENT HEALTH INC	21.12	21	175	438
EVOQUA WATER TECHNOLOGIES CORP	33.78	28	524	960
EW SCRIPPS CO/THE	20.39	12	85	249
EXELIXIS INC	18.22	74	1,941	1,351
EXLSERVICE HOLDINGS INC	106.26	8	435	845
EXP WORLD HOLDINGS INC	38.77	15	150	580
EXPONENT INC	89.21	12	820	1,094
EXTRACTION OIL & GAS INC	54.91	4	196	218
EXTREME NETWORKS INC	11.16	30	91	336
FABRINET	95.87	9	513	840
FARO TECHNOLOGIES INC	77.77	4	226	332
FASTLY INC	59.60	23	1,249	1,390
FATE THERAPEUTICS INC	86.79	18	603	1,548
FB FINANCIAL CORP	37.32	8	168	293
FEDERAL AGRICULTURAL MORTGAGE	98.90	2	127	216
FEDERAL REALTY INVESTMENT TRUS	117.17	17	1,447	1,919
FEDERAL SIGNAL CORP	40.23	14	377	579
FEDERATED HERMES INC	33.91	22	479	761
FERRO CORP	21.57	18	183	380
FIBROGEN INC	26.63	20	738	535
FIREEYE INC	20.22	57	645	1,154
FIRST AMERICAN FINANCIAL CORP	62.35	26	1,139	1,628
FIRST BANCORP/PUERTO RICO	11.92	52	240	618
FIRST BANCORP/SOUTHERN PINES N	40.91	7	143	276
FIRST BANCSHARES INC/THE	37.43	5	90	194
FIRST BUSEY CORP	24.66	13	198	312
FIRST CITIZENS BANCSHARES INC/	832.74	1	553	1,145
FIRST COMMONWEALTH FINANCIAL C	14.07	24	211	331
FIRST COMMUNITY BANKSHARES INC	29.85	4	88	117
FIRST FINANCIAL BANCORP	23.63	23	328	547
FIRST FINANCIAL BANKSHARES INC	49.13	32	847	1,583
FIRST FINANCIAL CORP/IN	40.82	3	93	120
FIRST FOUNDATION INC	22.51	9	110	203
FIRST HAWAIIAN INC	28.34	32	471	894
FIRST HORIZON CORP	17.28	134	1,058	2,294

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Issuer	Price	Shares	Cost	Market Value
FIRST INDUSTRIAL REALTY TRUST	52.23	31	1,064	1,611
FIRST INTERSTATE BANCSYSTEM IN	41.83	10	284	409
FIRST MERCHANTS CORP	41.67	13	311	534
FIRST MID BANCSHARES INC	40.51	4	87	150
FIRST MIDWEST BANCORP INC/IL	19.83	27	299	535
FIRST OF LONG ISLAND CORP/THE	21.23	6	90	125
FIRST SOLAR INC	90.51	23	1,062	2,065
FIRSTCASH INC	76.44	10	656	745
FISKER INC	19.28	34	459	650
FIVE BELOW INC	193.27	13	1,185	2,578
FIVE POINT HOLDINGS LLC	8.08	13	60	104
FIVE9 INC	183.39	16	1,659	2,875
FLAGSTAR BANCORP INC	42.27	13	326	529
FLEX LTD	17.87	119	1,191	2,132
FLEXION THERAPEUTICS INC	8.23	11	105	92
FLOOR & DECOR HOLDINGS INC	105.70	25	1,372	2,635
FLOWERS FOODS INC	24.20	48	1,083	1,156
FLOWSERVE CORP	40.32	31	835	1,254
FLUIDIGM CORP	6.16	18	113	111
FLUOR CORP	17.70	33	286	590
FLUSHING FINANCIAL CORP	21.43	6	64	138
FNB CORP/PA	12.33	77	512	954
FOCUS FINANCIAL PARTNERS INC	48.50	13	448	622
FOOT LOCKER INC	61.63	22	543	1,374
FORESTAR GROUP INC	20.91	4	49	82
FORMA THERAPEUTICS HOLDINGS IN	24.89	4	170	99
FORMFACTOR INC	36.46	18	447	674
FORRESTER RESEARCH INC	45.80	3	76	119
FORTERRA INC	23.51	7	70	173
FORWARD AIR CORP	89.75	7	283	587
FOUR CORNERS PROPERTY TRUST IN	27.61	18	321	495
FOX FACTORY HOLDING CORP	155.66	10	624	1,559
FRANCHISE GROUP INC	35.20	6	165	199
FRANKLIN ELECTRIC CO INC	80.62	9	430	753
FRANKLIN STREET PROPERTIES COR	5.26	24	108	126
FRANK'S INTERNATIONAL NV	3.03	38	88	114
FREEDOM HOLDING CORP/NV	65.14	4	77	286
FREQUENCY THERAPEUTICS INC	9.96	6	184	63
FRESH DEL MONTE PRODUCE INC	32.88	8	194	278
FRESHPET INC	162.96	10	797	1,683
FRONTDOOR INC	49.82	20	848	1,012
FRP HOLDINGS INC	55.68	2	64	89
FTI CONSULTING INC	136.61	8	955	1,111
FUBOTV INC	32.10	12	299	374
FUELCELL ENERGY INC	8.90	77	788	682
FULGENT GENETICS INC	92.23	3	179	319
FULTON FINANCIAL CORP	15.78	39	373	603
FUNKO INC	21.28	5	125	101
FUTUREFUEL CORP	9.60	7	71	63

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Issuer	Price	Shares	Cost	Market Value
G1 THERAPEUTICS INC	21.94	7	118	157
GAMESTOP CORP	214.14	13	108	2,854
GAMING AND LEISURE PROPERTIES	46.33	53	1,484	2,447
GAN LTD	16.44	7	124	117
GANNETT CO INC	5.49	31	163	172
GAP INC/THE	33.65	54	530	1,807
GATES INDUSTRIAL CORP PLC	18.07	14	130	255
GATX CORP	88.47	8	454	708
GCP APPLIED TECHNOLOGIES INC	23.26	10	181	242
GENCO SHIPPING & TRADING LTD	18.88	6	55	118
GENERATION BIO CO	26.90	9	294	232
GENESCO INC	63.68	3	56	223
GENTEX CORP	33.09	58	1,430	1,928
GENTHERM INC	71.05	8	288	552
GENWORTH FINANCIAL INC	3.90	120	341	468
GEO GROUP INC/THE	7.12	27	290	194
GERMAN AMERICAN BANCORP INC	37.20	6	157	222
GERON CORP	1.41	57	87	80
GETTY REALTY CORP	31.15	9	211	276
GEVO INC	7.27	47	374	342
GIBRALTAR INDUSTRIES INC	76.31	8	312	591
G-III APPAREL GROUP LTD	32.86	11	96	357
GLACIER BANCORP INC	55.08	23	819	1,261
GLADSTONE COMMERCIAL CORP	22.56	9	128	193
GLATFELTER CORP	13.97	10	142	143
GLAUKOS CORP	84.83	11	426	907
GLOBAL BLOOD THERAPEUTICS INC	35.02	14	961	486
GLOBAL INDUSTRIAL CO	36.71	3	68	120
GLOBAL MEDICAL REIT INC	14.76	14	142	204
GLOBAL NET LEASE INC	18.50	21	273	394
GLOBALSTAR INC	1.78	162	48	288
GLOBUS MEDICAL INC	77.53	19	855	1,436
GMS INC	48.14	9	159	439
GOGO INC	11.38	10	107	115
GOHEALTH INC	11.21	12	126	130
GOLDEN ENTERTAINMENT INC	44.80	4	185	195
GOODYEAR TIRE & RUBBER CO/THE	17.15	66	584	1,137
GOOSEHEAD INSURANCE INC	127.30	4	294	554
GOPRO INC	11.65	27	101	319
GORMAN-RUPP CO/THE	34.44	5	143	171
GOSSAMER BIO INC	8.12	13	160	102
GRACO INC	75.70	40	1,818	3,053
GRAFTECH INTERNATIONAL LTD	11.62	41	384	479
GRAHAM HOLDINGS CO	633.90	1	305	609
GRAND CANYON EDUCATION INC	89.97	11	1,055	1,014
GRANITE CONSTRUCTION INC	41.53	11	153	449
GRANITE POINT MORTGAGE TRUST I	14.75	13	62	193
GRAPHIC PACKAGING HOLDING CO	18.14	64	800	1,149
GRAY TELEVISION INC	23.40	19	228	442

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Issuer	Price	Shares	Cost	Market Value
GREAT LAKES DREDGE & DOCK CORP	14.61	16	139	240
GREAT SOUTHERN BANCORP INC	53.90	3	101	140
GREAT WESTERN BANCORP INC	32.79	13	180	442
GREEN BRICK PARTNERS INC	22.74	8	101	182
GREEN DOT CORP	46.85	12	382	541
GREEN PLAINS INC	33.62	9	129	293
GREENBRIER COS INC/THE	43.58	8	146	358
GREIF INC	59.00	1	38	62
GREIF INC	60.55	6	178	358
GRID DYNAMICS HOLDINGS INC	15.03	6	99	96
GRIFFON CORP	25.63	12	196	297
GROCERY OUTLET HOLDING CORP	34.66	20	743	698
GROUP 1 AUTOMOTIVE INC	154.43	4	185	631
GROUPON INC	43.16	6	123	251
GROWGENERATION CORP	48.10	10	379	500
GUARDANT HEALTH INC	124.19	20	2,101	2,532
GUESS? INC	26.40	9	75	237
H&E EQUIPMENT SERVICES INC	33.27	8	109	257
H&R BLOCK INC	23.48	44	645	1,012
HACKETT GROUP INC/THE	18.02	6	76	115
HAEMONETICS CORP	66.64	12	1,168	805
HAIN CELESTIAL GROUP INC/THE	40.12	20	642	819
HALOZYME THERAPEUTICS INC	45.41	31	759	1,387
HAMILTON LANE INC	91.12	8	545	716
HANCOCK WHITNEY CORP	44.44	21	354	925
HANESBRANDS INC	18.67	84	857	1,560
HANGER INC	25.28	10	149	243
HANNON ARMSTRONG SUSTAINABLE I	56.15	19	558	1,054
HANOVER INSURANCE GROUP INC/TH	135.64	9	761	1,185
HARBORONE BANCORP INC	14.34	12	92	175
HARLEY-DAVIDSON INC	45.82	37	812	1,681
HARMONIC INC	8.52	25	131	210
HARMONY BIOSCIENCES HOLDINGS I	28.23	4	130	115
HARSCO CORP	20.42	19	168	394
HAVERTY FURNITURE COS INC	42.76	4	62	164
HAWAIIAN ELECTRIC INDUSTRIES I	42.28	26	957	1,112
HAWAIIAN HOLDINGS INC	24.37	3	34	66
HAWKINS INC	32.75	4	75	143
HB FULLER CO	63.61	12	410	787
HCI GROUP INC	99.43	2	68	157
HEALTH CATALYST INC	55.51	9	378	494
HEALTHCARE REALTY TRUST INC	30.20	34	962	1,015
HEALTHCARE SERVICES GROUP INC	31.57	18	386	560
HEALTHCARE TRUST OF AMERICA IN	26.70	52	1,249	1,383
HEALTHEQUITY INC	80.48	20	1,061	1,584
HEALTHSTREAM INC	27.94	6	128	168
HEARTLAND EXPRESS INC	17.13	11	216	193
HEARTLAND FINANCIAL USA INC	46.99	10	294	447
HECLA MINING CO	7.44	129	375	958

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Issuer	Price	Shares	Cost	Market Value
HEIDRICK & STRUGGLES INTERNATI	44.55	5	91	205
HELEN OF TROY LTD	228.12	6	968	1,322
HELIOS TECHNOLOGIES INC	78.05	7	234	566
HELIX ENERGY SOLUTIONS GROUP I	5.71	36	76	205
HELMERICH & PAYNE INC	32.63	26	461	836
HEMISPHERE MEDIA GROUP INC	11.80	4	37	52
HERBALIFE NUTRITION LTD	52.73	24	960	1,271
HERC HOLDINGS INC	112.07	5	105	547
HERITAGE COMMERCE CORP	11.13	15	102	164
HERITAGE FINANCIAL CORP/WA	25.02	9	153	213
HERITAGE INSURANCE HOLDINGS IN	8.58	6	71	53
HERITAGE-CRYSTAL CLEAN INC	29.68	4	59	117
HERMAN MILLER INC	47.14	14	299	658
HERON THERAPEUTICS INC	15.52	22	316	336
HESKA CORP	229.73	2	179	504
HEXCEL CORP	62.40	20	577	1,253
HIBBETT INC	89.63	4	59	354
HIGHWOODS PROPERTIES INC	45.17	25	817	1,127
HILLENBRAND INC	44.08	18	349	786
HILL-ROM HOLDINGS INC	113.59	16	1,566	1,803
HILLTOP HOLDINGS INC	36.40	16	231	569
HILTON GRAND VACATIONS INC	41.39	20	355	832
HIMS & HERS HEALTH INC	10.89	17	242	189
HNI CORP	43.97	10	221	446
HOLLYFRONTIER CORP	32.90	37	886	1,218
HOME BANCSHARES INC/AR	24.68	38	483	932
HOMESTREET INC	40.74	5	133	216
HOMOLOGY MEDICINES INC	7.27	9	101	67
HOPE BANCORP INC	14.18	29	257	415
HORACE MANN EDUCATORS CORP	37.42	10	344	367
HORIZON BANCORP INC/IN	17.43	10	85	176
HOSTESS BRANDS INC	16.19	31	360	504
HOUGHTON MIFFLIN HARCOURT CO	11.04	30	303	333
HOULIHAN LOKEY INC	81.79	12	744	1,001
HOVNANIAN ENTERPRISES INC	106.29	1	170	126
HOWARD HUGHES CORP/THE	97.46	10	453	957
HUB GROUP INC	65.98	8	325	526
HUBBELL INC	186.84	13	1,474	2,425
HUDSON PACIFIC PROPERTIES INC	27.82	36	759	1,010
HUMANIGEN INC	17.38	8	174	133
HUNTINGTON BANCSHARES INC/OH	-	-	-	(0)
HUNTSMAN CORP	26.52	50	778	1,333
HURON CONSULTING GROUP INC	49.15	5	213	266
HYATT HOTELS CORP	77.64	9	686	737
HYDROFARM HOLDINGS GROUP INC	59.11	3	169	166
HYLIION HOLDINGS CORP	11.65	22	245	259
HYSTER-YALE MATERIALS HANDLING	72.98	2	54	121
I3 VERTICALS INC	30.22	5	156	152
IAA INC	54.54	32	1,118	1,756

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Issuer	Price	Shares	Cost	Market Value
ICF INTERNATIONAL INC	87.86	4	249	393
ICHOH HOLDINGS LTD	53.80	7	145	355
ICU MEDICAL INC	205.80	5	871	978
IDACORP INC	97.50	12	1,041	1,169
IDEANOMICS INC	2.84	90	270	255
IES HOLDINGS INC	51.36	2	47	103
IGM BIOSCIENCES INC	83.20	2	120	152
IHEARTMEDIA INC	26.92	26	339	710
II-VI INC	72.59	25	1,146	1,819
IMAX CORP	21.50	12	145	263
IMMUNITYBIO INC	14.28	9	89	127
IMMUNOGEN INC	6.59	46	203	303
IMMUNOVANT INC	10.57	9	254	91
IMPINJ INC	51.59	4	97	222
INARI MEDICAL INC	93.28	5	417	446
INDEPENDENCE HOLDING CO	46.32	1	34	58
INDEPENDENCE REALTY TRUST INC	18.23	24	219	433
INDEPENDENT BANK CORP	75.50	8	481	588
INDEPENDENT BANK CORP/MI	21.71	5	62	115
INDEPENDENT BANK GROUP INC	73.98	9	251	645
INDUSTRIAL LOGISTICS PROPERTIE	26.14	16	258	419
INFINERA CORP	10.20	41	197	415
INGEVITY CORP	81.36	10	437	782
INGLES MARKETS INC	58.27	3	143	189
INGREDION INC	90.50	16	1,245	1,445
INHIBRX INC	27.52	2	67	65
INNOSPEC INC	90.61	6	393	530
INNOVATIVE INDUSTRIAL PROPERTI	191.02	6	492	1,091
INNOVIVA INC	13.41	17	221	222
INOGEN INC	65.17	4	162	292
INOVALON HOLDINGS INC	34.08	19	310	632
INOVIO PHARMACEUTICALS INC	9.27	51	780	470
INSEGO CORP	10.09	17	186	174
INSIGHT ENTERPRISES INC	100.01	8	380	834
INSMED INC	28.46	25	616	721
INSPERITY INC	90.37	9	410	780
INSPIRE MEDICAL SYSTEMS INC	193.26	7	595	1,258
INSTALLED BUILDING PRODUCTS IN	122.36	6	299	689
INSTEEL INDUSTRIES INC	32.15	5	76	153
INTEGER HOLDINGS CORP	94.20	8	557	738
INTEGRA LIFESCIENCES HOLDINGS	68.24	17	812	1,163
INTELLIA THERAPEUTICS INC	161.91	14	424	2,345
INTER PARFUMS INC	72.00	4	168	297
INTERACTIVE BROKERS GROUP INC	65.73	19	773	1,278
INTERCEPT PHARMACEUTICALS INC	19.97	7	526	135
INTERDIGITAL INC	73.03	8	421	563
INTERFACE INC	15.30	14	107	213
INTERNATIONAL BANCSHARES CORP	42.94	13	334	549
INTERNATIONAL MONEY EXPRESS IN	14.85	7	75	107

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Issuer	Price	Shares	Cost	Market Value
INTERNATIONAL SEAWAYS INC	19.18	6	127	115
INTERSECT ENT INC	17.09	7	97	127
INTRA-CELLULAR THERAPIES INC	40.82	16	372	667
INVESCO MORTGAGE CAPITAL INC	3.90	68	219	263
INVESTORS BANCORP INC	14.26	56	428	798
INVITAE CORP	33.73	40	995	1,339
IONIS PHARMACEUTICALS INC	39.89	30	1,110	1,202
IOVANCE BIOTHERAPEUTICS INC	26.02	27	924	713
IRHYTHM TECHNOLOGIES INC	66.35	7	943	455
IRIDIUM COMMUNICATIONS INC	39.99	29	620	1,160
IROBOT CORP	93.39	7	463	658
IRONWOOD PHARMACEUTICALS INC	12.87	38	400	491
ISTAR INC	20.73	18	159	363
ITRON INC	99.98	10	544	968
ITT INC	91.59	21	1,015	1,890
IVERIC BIO INC	6.31	13	87	81
J & J SNACK FOODS CORP	174.41	4	459	627
J2 GLOBAL INC	137.55	10	735	1,416
JABIL INC	58.12	34	954	1,987
JACK IN THE BOX INC	111.44	5	360	602
JAMES RIVER GROUP HOLDINGS LTD	37.52	9	265	323
JAMF HOLDING CORP	33.57	8	295	282
JANUS HENDERSON GROUP PLC	38.81	37	672	1,430
JBG SMITH PROPERTIES	31.51	28	805	887
JEFFERIES FINANCIAL GROUP INC	34.20	51	769	1,739
JELD-WEN HOLDING INC	26.26	17	208	440
JETBLUE AIRWAYS CORP	16.78	19	197	313
JFROG LTD	45.52	9	355	404
JOHN B SANFILIPPO & SON INC	88.57	2	181	186
JOHN BEAN TECHNOLOGIES CORP	142.62	8	498	1,088
JOHN WILEY & SONS INC	60.18	11	391	638
JOHNSON OUTDOORS INC	121.00	1	90	166
JOINT CORP/THE	83.92	3	234	282
JONES LANG LASALLE INC	195.46	12	1,624	2,385
KADANT INC	176.09	3	225	481
KADMON HOLDINGS INC	3.87	31	137	120
KAISER ALUMINUM CORP	123.49	4	227	464
KALA PHARMACEUTICALS INC	5.30	8	102	44
KAMAN CORP	50.40	6	203	301
KAR AUCTION SERVICES INC	17.55	31	342	541
KARUNA THERAPEUTICS INC	113.99	4	455	512
KARYOPHARM THERAPEUTICS INC	10.32	13	237	133
KB HOME	40.72	20	506	799
KBR INC	38.15	34	621	1,285
KEARNY FINANCIAL CORP/MD	11.95	18	145	215
KELLY SERVICES INC	23.97	8	102	194
KEMPER CORP	73.90	16	918	1,155
KENNAMETAL INC	35.92	19	426	677
KENNEDY-WILSON HOLDINGS INC	19.87	30	385	594

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Issuer	Price	Shares	Cost	Market Value
KEROS THERAPEUTICS INC	42.47	3	199	119
KFORCE INC	62.93	5	131	296
KILROY REALTY CORP	69.64	25	1,376	1,733
KIMBALL ELECTRONICS INC	21.74	6	76	134
KIMBALL INTERNATIONAL INC	13.15	9	90	120
KIMCO REALTY CORP	20.85	103	1,180	2,155
KINIKSA PHARMACEUTICALS LTD	13.93	6	120	83
KINNATE BIOPHARMA INC	23.28	3	62	60
KINSALE CAPITAL GROUP INC	164.77	5	705	847
KIRBY CORP	60.64	4	189	229
KITE REALTY GROUP TRUST	22.01	20	167	441
KKR REAL ESTATE FINANCE TRUST	21.63	8	112	161
KNOLL INC	25.99	11	108	297
KNOWLES CORP	19.74	22	289	429
KODIAK SCIENCES INC	93.00	7	583	673
KOHL'S CORP	55.11	38	765	2,077
KONTOOR BRANDS INC	56.41	12	186	652
KOPPERS HOLDINGS INC	32.35	5	134	160
KORN FERRY	72.55	13	331	931
KOSMOS ENERGY LTD	3.46	96	148	332
KRATON CORP	32.29	8	98	244
KRATOS DEFENSE & SECURITY SOLU	28.49	29	475	836
KRONOS BIO INC	23.95	4	102	96
KRONOS WORLDWIDE INC	14.32	5	48	77
KRYSTAL BIOTECH INC	68.00	3	179	220
KULICKE & SOFFA INDUSTRIES INC	61.20	15	332	913
KURA ONCOLOGY INC	20.85	14	237	282
KYMERA THERAPEUTICS INC	48.50	3	129	134
LADDER CAPITAL CORP	11.54	26	184	292
LAKELAND BANCORP INC	17.48	12	125	217
LAKELAND FINANCIAL CORP	61.64	6	224	370
LAMAR ADVERTISING CO	104.42	21	1,252	2,157
LANCASTER COLONY CORP	193.51	5	683	887
LANDEC CORP	11.25	7	79	83
LANDS' END INC	41.05	3	29	129
LANDSTAR SYSTEM INC	158.02	9	977	1,453
LANTHEUS HOLDINGS INC	27.64	16	216	439
LATTICE SEMICONDUCTOR CORP	56.18	33	795	1,831
LAUREATE EDUCATION INC	14.51	25	198	359
LA-Z-BOY INC	37.04	11	262	419
LCI INDUSTRIES	131.42	6	482	785
LEGGETT & PLATT INC	51.81	32	1,004	1,636
LEMAITRE VASCULAR INC	61.02	4	110	264
LEMONADE INC	109.41	9	921	969
LENDINGCLUB CORP	18.13	21	160	379
LENDINGTREE INC	211.88	3	721	615
LESLIE'S INC	27.49	29	836	804
LEVI STRAUSS & CO	27.72	17	248	484
LEXICON PHARMACEUTICALS INC	4.59	14	62	63

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Issuer	Price	Shares	Cost	Market Value
LEXINGTON REALTY TRUST	11.95	66	599	780
LGI HOMES INC	161.94	5	402	874
LHC GROUP INC	200.26	7	1,079	1,440
LIBERTY LATIN AMERICA LTD	13.86	11	98	154
LIBERTY LATIN AMERICA LTD	14.10	37	305	516
LIBERTY MEDIA CORP-LIBERTY BRA	27.77	9	160	241
LIBERTY MEDIA CORP-LIBERTY BRA	28.22	2	34	53
LIBERTY OILFIELD SERVICES INC	14.16	22	145	311
LIFE STORAGE INC	107.35	18	1,090	1,944
LIGAND PHARMACEUTICALS INC	131.19	4	395	518
LIMELIGHT NETWORKS INC	3.15	30	154	96
LINCOLN ELECTRIC HOLDINGS INC	131.71	14	996	1,779
LINDBLAD EXPEDITIONS HOLDINGS	16.01	7	44	110
LINDSAY CORP	165.28	3	228	427
LIONS GATE ENTERTAINMENT CORP	18.30	28	201	510
LIONS GATE ENTERTAINMENT CORP	20.70	14	107	294
LITHIA MOTORS INC	343.64	7	1,064	2,425
LITTELFUSE INC	254.79	6	828	1,498
LIVANOVA PLC	84.11	12	569	971
LIVE OAK BANCSHARES INC	59.00	7	119	440
LIVENT CORP	19.36	35	195	673
LIVEPERSON INC	63.24	15	571	955
LIVERAMP HOLDINGS INC	46.85	16	599	745
LORAL SPACE & COMMUNICATIONS I	38.85	3	47	99
LORDSTOWN MOTORS CORP	11.06	27	288	302
LOUISIANA-PACIFIC CORP	60.29	26	530	1,537
LOVESAC CO/THE	79.79	3	107	238
LPL FINANCIAL HOLDINGS INC	134.98	19	1,180	2,568
LTC PROPERTIES INC	38.39	9	313	356
LUMBER LIQUIDATORS HOLDINGS IN	21.10	7	194	141
LUMENTUM HOLDINGS INC	82.03	18	1,340	1,476
LUMINAR TECHNOLOGIES INC	21.95	39	824	856
LUMINEX CORP	36.80	11	368	406
LUTHER BURBANK CORP	11.86	4	39	53
LUXFER HOLDINGS PLC	22.25	7	87	158
M/I HOMES INC	58.67	7	195	406
MACERICH CO/THE	18.25	35	299	638
MACK-CALI REALTY CORP	17.15	17	237	296
MACOM TECHNOLOGY SOLUTIONS HOL	64.08	11	337	727
MACQUARIE INFRASTRUCTURE CORP	38.27	18	482	676
MACROGENICS INC	26.86	11	280	287
MACY'S INC	18.96	74	371	1,399
MADISON SQUARE GARDEN ENTERTAI	83.97	4	312	352
MADISON SQUARE GARDEN SPORTS C	172.57	3	545	602
MADRIGAL PHARMACEUTICALS INC	97.41	3	288	246
MAGELLAN HEALTH INC	94.20	5	360	494
MAGNACHIP SEMICONDUCTOR CORP	23.86	10	134	235
MAGNITE INC	33.84	26	195	894
MAGNOLIA OIL & GAS CORP	15.63	33	190	519

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Issuer	Price	Shares	Cost	Market Value
MALIBU BOATS INC	73.33	5	186	362
MANHATTAN ASSOCIATES INC	144.84	15	1,094	2,196
MANITOWOC CO INC/THE	24.50	9	71	213
MANNKIND CORP	5.45	56	249	306
MANPOWERGROUP INC	118.91	13	927	1,566
MANTECH INTERNATIONAL CORP/VA	86.54	6	442	562
MARATHON DIGITAL HOLDINGS INC	31.37	23	607	737
MARATHON OIL CORP	13.62	188	1,029	2,566
MARAVAI LIFESCIENCES HOLDINGS	41.73	21	801	889
MARCUS & MILLICHAP INC	38.87	6	142	230
MARCUS CORP/THE	21.21	5	106	107
MARINEMAX INC	48.74	5	77	252
MARRIOTT VACATIONS WORLDWIDE C	159.30	9	689	1,489
MARTEN TRANSPORT LTD	16.49	16	243	257
MASONITE INTERNATIONAL CORP	111.79	6	317	617
MASTEC INC	106.10	14	479	1,511
MATADOR RESOURCES CO	36.01	28	233	1,012
MATERION CORP	75.35	5	241	364
MATSON INC	64.00	3	80	170
MATTEL INC	20.10	83	702	1,675
MATTHEWS INTERNATIONAL CORP	35.96	7	146	269
MAXAR TECHNOLOGIES INC	39.92	17	242	677
MAXIMUS INC	87.97	15	955	1,285
MAXLINEAR INC	42.49	17	281	714
MBIA INC	11.00	12	71	127
MCAFFEE CORP	28.02	10	244	269
MCEWEN MINING INC	1.38	92	86	127
MCGRATH RENTCORP	81.57	6	274	468
MDC HOLDINGS INC	50.60	13	335	674
MDU RESOURCES GROUP INC	31.34	48	946	1,495
MEDALLIA INC	33.75	23	629	784
MEDIAALPHA INC	42.10	4	145	153
MEDIFAST INC	282.98	3	275	748
MEDNAX INC	30.15	18	259	552
MEDPACE HOLDINGS INC	176.63	7	572	1,212
MEIRAGTX HOLDINGS PLC	15.50	6	81	87
MERCANTILE BANK CORP	30.20	4	75	114
MERCER INTERNATIONAL INC	12.75	11	82	134
MERCHANTS BANCORP/IN	39.24	3	44	99
MERCURY GENERAL CORP	64.95	7	252	427
MERCURY SYSTEMS INC	66.28	13	1,120	884
MEREDITH CORP	43.44	10	134	441
MERIDIAN BANCORP INC	20.46	11	110	225
MERIDIAN BIOSCIENCE INC	22.18	11	186	239
MERIT MEDICAL SYSTEMS INC	64.66	12	477	768
MERITAGE HOMES CORP	94.08	9	542	851
MERITOR INC	23.42	17	290	395
MERSANA THERAPEUTICS INC	13.58	14	316	187
MERUS NV	21.07	5	82	114

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Issuer	Price	Shares	Cost	Market Value
MESA LABORATORIES INC	271.17	1	280	332
META FINANCIAL GROUP INC	50.63	7	101	368
METHODE ELECTRONICS INC	49.21	9	248	439
METROMILE INC	9.15	18	151	164
MFA FINANCIAL INC	4.59	97	152	434
MGE ENERGY INC	74.44	9	540	663
MGIC INVESTMENT CORP	13.60	81	543	1,107
MGM GROWTH PROPERTIES LLC	36.62	36	886	1,303
MGP INGREDIENTS INC	67.64	3	109	217
MICROSTRATEGY INC	664.50	2	252	1,214
MICROVISION INC	16.75	38	594	629
MIDDLEBY CORP/THE	173.26	13	951	2,302
MIDDLESEX WATER CO	81.73	4	255	339
MIDLAND STATES BANCORP INC	26.27	5	87	131
MIDWESTONE FINANCIAL GROUP INC	28.77	4	60	104
MIMECAST LTD	53.05	15	586	802
MIMEDX GROUP INC	12.51	17	176	215
MINERALS TECHNOLOGIES INC	78.67	8	346	633
MIRATI THERAPEUTICS INC	161.53	8	1,042	1,361
MISSION PRODUCE INC	20.71	3	69	69
MITEK SYSTEMS INC	19.26	10	143	200
MKS INSTRUMENTS INC	177.95	13	1,291	2,350
MODEL N INC	34.27	7	234	255
MODINE MANUFACTURING CO	16.59	12	200	203
MODIVCARE INC	170.07	3	206	516
MOELIS & CO	56.89	14	413	790
MOLECULAR TEMPLATES INC	7.82	8	117	66
MOMENTIVE GLOBAL INC	21.07	29	590	614
MONARCH CASINO & RESORT INC	66.17	3	91	212
MONMOUTH REAL ESTATE INVESTMEN	18.72	23	281	438
MONRO INC	63.51	8	404	504
MONTROSE ENVIRONMENTAL GROUP I	53.66	5	154	269
MOOG INC	84.06	7	294	586
MORNINGSTAR INC	257.11	6	841	1,455
MORPHIC HOLDING INC	57.39	5	222	276
MOVADO GROUP INC	31.47	4	112	118
MP MATERIALS CORP	36.86	14	398	523
MR COOPER GROUP INC	33.06	17	160	562
MRC GLOBAL INC	9.40	19	82	174
MSA SAFETY INC	165.58	9	1,044	1,473
MSC INDUSTRIAL DIRECT CO INC	89.73	11	673	996
MSG NETWORKS INC	14.58	10	116	143
MUELLER INDUSTRIES INC	43.31	12	285	529
MUELLER WATER PRODUCTS INC	14.42	38	308	551
MULTIPLAN CORP	9.52	32	271	303
MURPHY OIL CORP	23.28	37	425	851
MURPHY USA INC	133.37	6	664	820
MYERS INDUSTRIES INC	21.00	8	91	160
MYOVANT SCIENCES LTD	22.77	9	115	206

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Issuer	Price	Shares	Cost	Market Value
MYR GROUP INC	90.92	4	100	370
MYRIAD GENETICS INC	30.58	19	283	575
NABORS INDUSTRIES LTD	114.24	2	157	180
NABORS INDUSTRIES LTD C/WTS	10.00	0	-	1
NANOSTRING TECHNOLOGIES INC	64.79	10	338	678
NAPCO SECURITY TECHNOLOGIES IN	36.37	4	84	137
NATERA INC	113.53	18	999	2,094
NATIONAL BANK HOLDINGS CORP	37.74	7	179	274
NATIONAL BEVERAGE CORP	47.23	6	166	277
NATIONAL FUEL GAS CO	52.25	21	865	1,079
NATIONAL HEALTH INVESTORS INC	67.05	10	498	675
NATIONAL HEALTHCARE CORP	69.90	3	184	206
NATIONAL INSTRUMENTS CORP	42.28	31	1,138	1,323
NATIONAL PRESTO INDUSTRIES INC	101.65	1	103	130
NATIONAL RESEARCH CORP	45.90	3	169	152
NATIONAL RETAIL PROPERTIES INC	46.88	42	1,588	1,964
NATIONAL STORAGE AFFILIATES TR	50.56	15	410	771
NATIONAL VISION HOLDINGS INC	51.13	19	484	984
NATIONAL WESTERN LIFE GROUP IN	224.39	1	115	133
NATUS MEDICAL INC	25.98	9	185	222
NAUTILUS INC	16.85	8	156	127
NAVIENT CORP	19.33	44	295	856
NAVISTAR INTERNATIONAL CORP	44.50	12	308	528
NBT BANCORP INC	35.97	11	317	385
NCINO INC	59.92	7	405	403
NCR CORP	45.61	31	534	1,411
NEENAH INC	50.17	4	180	201
NEKTAR THERAPEUTICS	17.16	43	925	732
NELNET INC	75.23	4	177	292
NEOGEN CORP	46.04	25	836	1,165
NEOGENOMICS INC	45.17	26	761	1,194
NEOLEUKIN THERAPEUTICS INC	9.23	7	85	65
NEOPHOTONICS CORP	10.21	12	104	123
NETGEAR INC	38.32	8	178	288
NETSCOUT SYSTEMS INC	28.54	17	399	498
NETSTREIT CORP	23.06	9	214	216
NEVRO CORP	165.79	8	947	1,296
NEW JERSEY RESOURCES CORP	39.57	23	711	897
NEW RELIC INC	66.97	13	781	899
NEW RESIDENTIAL INVESTMENT COR	10.59	110	703	1,169
NEW YORK COMMUNITY BANCORP INC	11.02	111	1,003	1,227
NEW YORK MORTGAGE TRUST INC	4.47	90	160	392
NEW YORK TIMES CO/THE	43.55	36	1,318	1,555
NEWMARK GROUP INC	12.01	38	144	455
NEWMARKET CORP	321.98	2	867	664
NEXPOINT RESIDENTIAL TRUST INC	54.98	5	164	295
NEXSTAR MEDIA GROUP INC	147.88	10	739	1,534
NEXTERA ENERGY PARTNERS LP	76.36	18	942	1,389
NEXTGEN HEALTHCARE INC	16.59	13	123	223

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Issuer	Price	Shares	Cost	Market Value
NEXTier OILFIELD SOLUTIONS INC	4.76	41	94	193
NGM BIOPHARMACEUTICALS INC	19.72	7	112	144
NICOLET BANKSHARES INC	70.34	2	111	160
NIELSEN HOLDINGS PLC	24.67	81	1,334	2,005
NIKOLA CORP	18.06	37	753	673
NKARTA INC	31.69	2	76	64
NLIGHT INC	36.28	9	196	319
NMI HOLDINGS INC	22.48	19	257	433
NORDSTROM INC	36.57	27	449	971
NORTHERN OIL AND GAS INC	20.77	11	195	223
NORTHFIELD BANCORP INC	16.40	11	112	182
NORTHWEST BANCSHARES INC	13.64	29	263	390
NORTHWEST NATURAL HOLDING CO	52.52	7	426	380
NORTHWESTERN CORP	60.22	12	662	724
NORWEGIAN CRUISE LINE HOLDINGS	29.41	87	1,638	2,550
NOV INC	15.32	92	1,137	1,413
NOVANTA INC	134.76	8	799	1,126
NOW INC	9.49	26	165	248
NU SKIN ENTERPRISES INC	56.65	12	417	684
NUANCE COMMUNICATIONS INC	54.44	68	1,413	3,700
NURIX THERAPEUTICS INC	26.53	5	181	126
NUTANIX INC	38.22	46	979	1,758
NUVASIVE INC	67.78	12	667	828
NUVATION BIO INC	9.31	28	388	264
NV5 GLOBAL INC	94.51	3	150	294
NVENT ELECTRIC PLC	31.24	40	676	1,253
OASIS PETROLEUM INC	100.55	5	419	480
OCEANEERING INTERNATIONAL INC	15.57	24	116	367
OCEANFIRST FINANCIAL CORP	20.84	15	211	304
OCUGEN INC	8.03	45	390	359
OCULAR THERAPEUTIX INC	14.18	15	267	216
ODP CORP/THE	48.01	13	273	621
OFFICE PROPERTIES INCOME TRUST	29.31	11	252	337
OFG BANCORP	22.12	12	167	274
OGE ENERGY CORP	33.65	48	1,656	1,613
O-I GLASS INC	16.33	37	244	610
OLD NATIONAL BANCORP/IN	17.61	39	492	692
OLD REPUBLIC INTERNATIONAL COR	24.91	70	988	1,731
OLIN CORP	46.26	34	411	1,579
OLLIE'S BARGAIN OUTLET HOLDING	84.13	14	1,028	1,189
OMEGA FLEX INC	146.71	1	74	110
OMEROS CORP	14.84	14	191	206
OMNICELL INC	151.45	10	643	1,561
ON24 INC	35.48	2	71	78
ONE GAS INC	74.12	13	973	947
ONE LIBERTY PROPERTIES INC	28.39	4	55	111
ONEMAIN HOLDINGS INC	59.91	19	386	1,148
ONESPAN INC	25.54	8	149	207
ONSPA WORLD HOLDINGS LTD	9.69	16	107	153

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Issuer	Price	Shares	Cost	Market Value
ONTO INNOVATION INC	73.04	12	361	848
ONTRAK INC	32.48	2	55	67
OPEN LENDING CORP	43.09	21	649	919
OPENDOOR TECHNOLOGIES INC	17.73	27	436	486
OPKO HEALTH INC	4.05	107	262	433
OPTIMIZERX CORP	61.90	4	177	219
OPTION CARE HEALTH INC	21.87	19	306	420
ORASURE TECHNOLOGIES INC	10.14	18	283	182
ORBCOMM INC	11.24	18	202	202
ORGANOGENESIS HOLDINGS INC	16.62	8	136	126
ORGANON & CO	30.26	60	2,234	1,829
ORIC PHARMACEUTICALS INC	17.69	7	230	122
ORIGIN BANCORP INC	42.46	5	111	232
ORION ENGINEERED CARBONS SA	18.99	14	163	273
ORMAT TECHNOLOGIES INC	69.53	11	719	739
ORTHO CLINICAL DIAGNOSTICS HOL	21.41	22	460	478
ORTHOFOX MEDICAL INC	40.11	5	155	186
ORTHOPEDIATRICS CORP	63.18	3	141	204
OSHKOSH CORP	124.64	16	1,003	2,038
OSI SYSTEMS INC	101.64	4	287	423
OTTER TAIL CORP	48.81	10	396	482
OUTFRONT MEDIA INC	24.03	34	404	825
OUTSET MEDICAL INC	49.98	9	450	462
OVERSTOCK.COM INC	92.20	10	271	940
OVINTIV INC	31.47	62	512	1,956
OWENS & MINOR INC	42.33	17	174	702
OXFORD INDUSTRIES INC	98.84	4	152	415
PACIFIC BIOSCIENCES OF CALIFOR	34.97	44	295	1,536
PACIFIC PREMIER BANCORP INC	42.29	20	353	855
PACIRA BIOSCIENCES INC	60.68	10	439	632
PACTIV EVERGREEN INC	15.07	11	161	159
PACWEST BANCORP	41.16	28	476	1,169
PAE INC	8.90	15	141	133
PAGERDUTY INC	42.58	16	551	663
PALOMAR HOLDINGS INC	75.46	6	358	435
PAPA JOHN'S INTERNATIONAL INC	104.44	8	610	786
PAR PACIFIC HOLDINGS INC	16.82	10	86	172
PAR TECHNOLOGY CORP	69.94	5	286	366
PARAMOUNT GROUP INC	10.07	42	306	416
PARK HOTELS & RESORTS INC	20.61	57	424	1,168
PARK NATIONAL CORP	117.42	4	255	425
PARSONS CORP	39.36	6	233	235
PASSAGE BIO INC	13.24	6	115	75
PATRICK INDUSTRIES INC	73.00	5	214	384
PATTERSON COS INC	30.39	21	334	627
PATTERSON-UTI ENERGY INC	9.94	45	146	443
PAYA HOLDINGS INC	11.02	17	167	182
PAYLOCITY HOLDING CORP	190.80	9	1,081	1,726
PBF ENERGY INC	15.30	23	221	349

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Issuer	Price	Shares	Cost	Market Value
PC CONNECTION INC	46.27	3	108	137
PDC ENERGY INC	45.79	24	275	1,098
PDF SOLUTIONS INC	18.18	7	109	127
PEAPACK-GLADSTONE FINANCIAL CO	31.07	5	69	140
PEBBLEBROOK HOTEL TRUST	23.55	31	305	735
PEGASYSTEMS INC	139.19	10	848	1,338
PENN NATIONAL GAMING INC	76.49	37	1,067	2,835
PENNANT GROUP INC/THE	40.90	7	122	274
PENNYMAC FINANCIAL SERVICES IN	61.72	13	563	812
PENNYMAC MORTGAGE INVESTMENT T	21.06	23	220	490
PENSKE AUTOMOTIVE GROUP INC	75.49	8	254	577
PENUMBRA INC	274.06	8	1,408	2,267
PEOPLES BANCORP INC/OH	29.62	5	93	138
PEOPLE'S UNITED FINANCIAL INC	17.14	102	1,276	1,745
PERDOCEO EDUCATION CORP	12.27	16	240	202
PERFICIENT INC	80.42	8	259	631
PERFORMANCE FOOD GROUP CO	48.49	32	739	1,554
PERRIGO CO PLC	45.85	32	1,282	1,455
PERSONALIS INC	25.30	8	219	198
PETCO HEALTH & WELLNESS CO INC	22.41	13	307	301
PETIQ INC	38.60	5	152	205
PETMED EXPRESS INC	31.85	5	158	153
PGT INNOVATIONS INC	23.23	14	185	325
PHATHOM PHARMACEUTICALS INC	33.85	3	132	113
PHIBRO ANIMAL HEALTH CORP	28.88	5	114	143
PHOTRONICS INC	13.21	15	179	199
PHREESIA INC	61.30	11	392	648
PHYSICIANS REALTY TRUST	18.47	49	761	914
PIEDMONT LITHIUM INC	78.16	3	219	263
PIEDMONT OFFICE REALTY TRUST I	18.47	29	412	544
PILGRIM'S PRIDE CORP	22.18	12	237	256
PING IDENTITY HOLDING CORP	22.90	11	301	244
PINNACLE FINANCIAL PARTNERS IN	88.29	18	648	1,608
PIPER SANDLER COS	129.56	4	245	565
PITNEY BOWES INC	8.77	41	96	357
PJT PARTNERS INC	71.38	5	266	384
PLAINS GP HOLDINGS LP	11.94	42	338	505
PLANET FITNESS INC	75.25	20	1,015	1,493
PLANTRONICS INC	41.73	9	145	394
PLAYA HOTELS & RESORTS NV	7.43	28	120	209
PLBY GROUP INC	38.89	4	175	158
PLEXUS CORP	91.41	7	404	626
PLIANT THERAPEUTICS INC	29.12	3	83	87
PMV PHARMACEUTICALS INC	34.16	3	93	91
PNM RESOURCES INC	48.77	19	712	945
POLARIS INC	136.96	14	1,246	1,928
POPULAR INC	75.05	20	694	1,506
PORCH GROUP INC	19.34	18	320	349
PORTLAND GENERAL ELECTRIC CO	46.08	21	882	971

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Issuer	Price	Shares	Cost	Market Value
POSHMARK INC	47.74	2	84	86
POST HOLDINGS INC	108.47	15	1,279	1,588
POTLATCHDELTIC CORP	53.15	16	518	845
POWER INTEGRATIONS INC	82.06	14	747	1,171
PQ GROUP HOLDINGS INC	15.36	10	102	147
PRA GROUP INC	38.47	11	365	429
PRAXIS PRECISION MEDICINES INC	18.28	5	97	95
PRECIGEN INC	6.52	20	73	133
PRECISION BIOSCIENCES INC	12.52	10	77	129
PREFERRED BANK/LOS ANGELES CA	63.27	4	113	229
PRELUDE THERAPEUTICS INC	28.63	2	73	63
PREMIER FINANCIAL CORP	28.41	9	137	250
PREMIER INC	34.79	29	937	1,011
PRESTIGE CONSUMER HEALTHCARE I	52.10	12	464	616
PRICESMART INC	91.01	6	327	532
PRIMERICA INC	153.14	9	954	1,442
PRIMORIS SERVICES CORP	29.43	12	171	345
PROASSURANCE CORP	22.75	13	184	298
PROG HOLDINGS INC	48.13	16	431	768
PROGENICS PHARMACEUTICALS INC	0.00	5	-	0
PROGRESS SOFTWARE CORP	46.25	11	392	512
PROGYNY INC	59.00	12	602	732
PROOFPOINT INC	173.76	14	1,586	2,382
PROPETRO HOLDING CORP	9.16	18	79	165
PROS HOLDINGS INC	45.57	10	318	461
PROSPERITY BANCSHARES INC	71.80	22	1,216	1,581
PROTAGONIST THERAPEUTICS INC	44.88	9	216	413
PROTHENA CORP PLC	51.41	6	73	326
PROTO LABS INC	91.80	7	650	602
PROVENTION BIO INC	8.43	12	162	98
PROVIDENT FINANCIAL SERVICES I	22.89	18	234	422
PS BUSINESS PARKS INC	148.08	5	555	725
PTC THERAPEUTICS INC	42.27	15	716	645
PUBMATIC INC	39.07	2	51	63
PULMONX CORP	44.12	5	203	206
PUMA BIOTECHNOLOGY INC	9.18	9	109	78
PURE STORAGE INC	19.53	62	906	1,203
PURPLE INNOVATION INC	26.41	14	429	374
PVH CORP	107.59	17	802	1,818
Q2 HOLDINGS INC	102.58	13	1,028	1,288
QAD INC	87.02	3	122	265
QCR HOLDINGS INC	48.09	4	102	188
QTS REALTY TRUST INC	77.30	16	989	1,191
QUAKER CHEMICAL CORP	237.19	3	505	754
QUALYS INC	100.69	8	806	797
QUANEX BUILDING PRODUCTS CORP	24.84	8	80	193
QUANTA SERVICES INC	90.57	33	1,092	3,014
QUANTERIX CORP	58.66	7	269	392
QUIDEL CORP	128.12	9	1,676	1,180

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Issuer	Price	Shares	Cost	Market Value
QUINSTREET INC	18.58	12	105	222
QUOTIENT LTD	3.64	21	141	77
QUOTIENT TECHNOLOGY INC	10.81	19	112	209
QURATE RETAIL INC	13.09	93	486	1,219
R1 RCM INC	22.24	28	304	621
RACKSPACE TECHNOLOGY INC	19.61	10	177	193
RADIAN GROUP INC	22.25	46	623	1,025
RADIUS GLOBAL INFRASTRUCTURE I	14.50	14	221	200
RADIUS HEALTH INC	18.24	9	124	173
RADNET INC	33.69	11	154	357
RALPH LAUREN CORP	117.81	11	989	1,342
RAMBUS INC	23.71	28	404	663
RANGE RESOURCES CORP	16.76	59	341	982
RANPAK HOLDINGS CORP	25.03	8	80	208
RAPID7 INC	94.63	12	560	1,107
RAPT THERAPEUTICS INC	31.79	4	98	138
RAVEN INDUSTRIES INC	57.85	9	168	493
RAYONIER INC	35.93	33	742	1,177
RBC BEARINGS INC	199.42	6	695	1,204
RE/MAX HOLDINGS INC	33.33	5	106	152
READY CAPITAL CORP	15.87	14	108	218
REALOGY HOLDINGS CORP	18.22	27	144	500
REALREAL INC/THE	19.76	18	299	356
REATA PHARMACEUTICALS INC	141.53	6	937	894
RED ROCK RESORTS INC	42.50	15	137	647
REDFIN CORP	63.41	22	636	1,400
REDWOOD TRUST INC	12.07	27	103	320
REGAL BELOIT CORP	133.51	10	673	1,301
REGENXBIO INC	38.85	8	294	293
REKOR SYSTEMS INC	10.16	7	82	74
RELAY THERAPEUTICS INC	36.59	7	376	263
RELIANCE STEEL & ALUMINUM CO	150.90	15	1,303	2,292
RELMADA THERAPEUTICS INC	32.01	3	128	86
RENASANT CORP	40.00	13	284	534
RENEWABLE ENERGY GROUP INC	62.34	11	290	664
RENT-A-CENTER INC/TX	53.07	12	297	653
REPARE THERAPEUTICS INC	31.18	2	69	72
REPAY HOLDINGS CORP	24.04	18	392	437
REPLIGEN CORP	199.62	12	1,618	2,475
REPLIMUNE GROUP INC	38.42	6	175	216
REPUBLIC BANCORP INC/KY	46.13	3	74	120
RESIDEO TECHNOLOGIES INC	30.00	32	235	969
RESOURCES CONNECTION INC	14.36	7	71	105
RETAIL OPPORTUNITY INVESTMENTS	17.66	28	238	493
RETAIL PROPERTIES OF AMERICA I	11.45	51	223	580
REV GROUP INC	15.69	7	32	113
REVANCE THERAPEUTICS INC	29.64	16	340	478
REVOLUTION MEDICINES INC	31.74	11	346	354
REVOLVE GROUP INC	68.90	8	255	542

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Issuer	Price	Shares	Cost	Market Value
REX AMERICAN RESOURCES CORP	90.18	1	83	128
REXFORD INDUSTRIAL REALTY INC	56.95	32	1,248	1,788
REXNORD CORP	50.04	29	750	1,434
REYNOLDS CONSUMER PRODUCTS INC	30.35	15	450	454
RH	679.00	4	721	2,722
RHYTHM PHARMACEUTICALS INC	19.58	9	180	168
RIBBON COMMUNICATIONS INC	7.61	22	99	171
RIGEL PHARMACEUTICALS INC	4.34	42	76	183
RIMINI STREET INC	6.16	8	55	50
RIOT BLOCKCHAIN INC	37.67	20	570	753
RITE AID CORP	16.30	13	162	213
RLI CORP	104.59	10	700	1,010
RLJ LODGING TRUST	15.23	39	301	597
RMR GROUP INC/THE	38.64	4	94	148
ROCKET COS INC	19.35	32	658	623
ROCKET PHARMACEUTICALS INC	44.29	9	196	382
ROGERS CORP	200.80	4	452	892
ROMEO POWER INC	8.14	21	177	172
ROYAL GOLD INC	114.10	16	2,005	1,791
RPC INC	4.95	15	48	73
RPT REALTY	12.98	19	105	249
RUBIUS THERAPEUTICS INC	24.41	8	64	204
RUSH ENTERPRISES INC	38.14	2	43	61
RUSH ENTERPRISES INC	43.24	10	244	438
RUSH STREET INTERACTIVE INC	12.26	11	142	138
RUTH'S HOSPITALITY GROUP INC	23.03	8	66	192
RYDER SYSTEM INC	74.33	13	417	961
RYMAN HOSPITALITY PROPERTIES I	78.96	13	331	992
S&T BANCORP INC	31.30	9	190	292
SABRA HEALTH CARE REIT INC	18.20	50	588	911
SABRE CORP	12.48	72	520	894
SAFEHOLD INC	78.50	4	202	297
SAFETY INSURANCE GROUP INC	78.28	3	253	272
SAGE THERAPEUTICS INC	56.81	12	477	708
SAIA INC	209.49	6	619	1,323
SAILPOINT TECHNOLOGIES HOLDING	51.07	22	493	1,110
SALLY BEAUTY HOLDINGS INC	22.07	27	264	592
SANDERSON FARMS INC	187.97	5	657	898
SANDY SPRING BANCORP INC	44.13	11	228	493
SANGAMO THERAPEUTICS INC	11.97	30	290	360
SANMINA CORP	38.96	15	394	601
SAREPTA THERAPEUTICS INC	77.74	18	1,378	1,394
SAUL CENTERS INC	45.45	3	89	150
SCANSOURCE INC	28.13	6	133	169
SCHNEIDER NATIONAL INC	21.77	13	281	284
SCHNITZER STEEL INDUSTRIES INC	49.05	6	86	302
SCHOLAR ROCK HOLDING CORP	28.90	6	134	165
SCHOLASTIC CORP	37.89	6	164	235
SCHRODINGER INC/UNITED STATES	75.61	11	747	810

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Issuer	Price	Shares	Cost	Market Value
SCHWEITZER-MAUDUIT INTERNATION	40.38	7	201	298
SCIENCE APPLICATIONS INTERNATI	87.73	14	1,122	1,226
SCIENTIFIC GAMES CORP	77.44	22	718	1,676
SCOTTS MIRACLE-GRO CO/THE	191.92	10	1,367	1,917
SEABOARD CORP	3,868.73	0	214	271
SEACOAST BANKING CORP OF FLORI	34.15	13	248	457
SEAWORLD ENTERTAINMENT INC	49.94	12	170	605
SEER INC	32.78	3	82	88
SELECT ENERGY SERVICES INC	6.04	15	70	91
SELECT MEDICAL HOLDINGS CORP	42.26	26	354	1,083
SELECTIVE INSURANCE GROUP INC	81.15	14	632	1,155
SELECTQUOTE INC	19.26	14	352	269
SEMTECH CORP	68.80	15	680	1,063
SENSEONICS HOLDINGS INC	3.84	86	180	332
SENSIENT TECHNOLOGIES CORP	86.56	10	460	873
SERES THERAPEUTICS INC	23.85	16	434	382
SERITAGE GROWTH PROPERTIES	18.40	8	64	152
SERVICE CORP INTERNATIONAL/US	53.59	40	1,457	2,170
SERVICE PROPERTIES TRUST	12.60	39	204	493
SERVISFIRST BANCSHARES INC	67.98	12	363	789
SHAKE SHACK INC	107.02	9	449	933
SHATTUCK LABS INC	28.99	3	94	101
SHENANDOAH TELECOMMUNICATIONS	48.51	11	519	547
SHIFT4 PAYMENTS INC	93.72	9	544	797
SHOALS TECHNOLOGIES GROUP INC	35.50	21	574	750
SHOCKWAVE MEDICAL INC	189.73	7	420	1,390
SHOE CARNIVAL INC	71.59	2	46	165
SHOTSPOTTER INC	48.77	2	52	93
SHUTTERSTOCK INC	98.17	6	239	550
SHYFT GROUP INC/THE	37.41	8	133	302
SI-BONE INC	31.47	6	116	194
SIGA TECHNOLOGIES INC	6.28	13	72	82
SIGNATURE BANK/NEW YORK NY	245.65	13	1,464	3,141
SIGNET JEWELERS LTD	80.79	13	145	1,018
SIGNIFY HEALTH INC	30.43	8	196	243
SILGAN HOLDINGS INC	41.50	21	692	868
SILICON LABORATORIES INC	153.25	11	979	1,612
SILK ROAD MEDICAL INC	47.86	8	299	367
SILVERBACK THERAPEUTICS INC	30.89	2	67	77
SILVERGATE CAPITAL CORP	113.32	6	661	635
SIMMONS FIRST NATIONAL CORP	29.34	26	445	749
SIMPLY GOOD FOODS CO/THE	36.51	20	352	747
SIMPSON MANUFACTURING CO INC	110.44	10	761	1,150
SIMULATIONS PLUS INC	54.91	4	161	204
SINCLAIR BROADCAST GROUP INC	33.22	11	174	371
SIRIUSPOINT LTD	10.07	20	142	202
SITE CENTERS CORP	15.06	37	174	549
SITONE LANDSCAPE SUPPLY INC	169.26	11	970	1,793
SITIME CORP	126.59	3	259	365

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Issuer	Price	Shares	Cost	Market Value
SIX FLAGS ENTERTAINMENT CORP	43.28	17	325	745
SJW GROUP	63.30	6	355	410
SKECHERS USA INC	49.83	32	825	1,618
SKILLZ INC	21.72	23	403	505
SKYLINE CHAMPION CORP	53.30	12	238	646
SKYWEST INC	43.07	3	97	136
SL GREEN REALTY CORP	80.00	17	769	1,347
SLEEP NUMBER CORP	109.95	6	188	663
SLM CORP	20.94	78	582	1,629
SM ENERGY CO	24.63	26	516	638
SMART GLOBAL HOLDINGS INC	47.68	4	111	192
SMARTSHEET INC	72.32	28	1,468	1,996
SMILEDIRECTCLUB INC	8.68	24	196	211
SMITH & WESSON BRANDS INC	34.70	13	109	460
SOLARWINDS CORP	16.89	19	337	317
SONIC AUTOMOTIVE INC	44.74	5	107	235
SONOCO PRODUCTS CO	66.90	24	1,110	1,609
SONOS INC	35.23	28	478	1,002
SORRENTO THERAPEUTICS INC	9.69	63	427	613
SOTERA HEALTH CO	24.23	20	485	489
SOUTH JERSEY INDUSTRIES INC	25.93	24	606	613
SOUTHSIDE BANCSHARES INC	38.23	7	196	284
SOUTHSTATE CORP	81.76	17	761	1,391
SOUTHWEST GAS HOLDINGS INC	66.19	14	942	900
SOUTHWESTERN ENERGY CO	5.67	160	452	906
SP PLUS CORP	30.59	6	93	169
SPARTANNASH CO	19.31	8	152	163
SPECTRUM BRANDS HOLDINGS INC	85.04	10	384	823
SPECTRUM PHARMACEUTICALS INC	3.75	35	116	131
SPIRE INC	72.27	12	837	884
SPIRIT AEROSYSTEMS HOLDINGS IN	47.19	25	572	1,196
SPIRIT AIRLINES INC	30.44	6	81	197
SPIRIT REALTY CAPITAL INC	47.84	27	762	1,294
SPORTSMAN'S WAREHOUSE HOLDINGS	17.77	11	151	190
SPRINGWORKS THERAPEUTICS INC	82.41	5	219	394
SPROUT SOCIAL INC	89.42	9	441	797
SPROUTS FARMERS MARKET INC	24.85	28	714	696
SPS COMMERCE INC	99.85	8	493	844
SPX CORP	61.08	11	357	650
SPX FLOW INC	65.24	10	284	653
ST JOE CO/THE	44.61	8	139	343
STAAR SURGICAL CO	152.50	9	366	1,354
STAG INDUSTRIAL INC	37.43	38	925	1,411
STAMPS.COM INC	200.29	4	855	868
STANDARD MOTOR PRODUCTS INC	43.35	5	179	215
STANDEX INTERNATIONAL CORP	94.91	3	136	286
STAR GROUP LP	11.20	9	65	97
STARWOOD PROPERTY TRUST INC	26.17	69	848	1,770
STATE AUTO FINANCIAL CORP	17.12	4	81	74

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Issuer	Price	Shares	Cost	Market Value
STEELCASE INC	15.11	20	197	301
STEPAN CO	120.27	5	465	613
STEPSTONE GROUP INC	34.40	9	305	314
STERICYCLE INC	71.55	22	1,052	1,558
STERLING BANCORP/DE	24.79	46	470	1,148
STERLING CONSTRUCTION CO INC	24.13	7	62	171
STEVEN MADDEN LTD	43.76	20	418	862
STEWART INFORMATION SERVICES C	56.69	6	234	368
STIFEL FINANCIAL CORP	64.86	25	680	1,618
STITCH FIX INC	60.30	14	335	856
STOCK YARDS BANCORP INC	50.89	6	184	303
STOKE THERAPEUTICS INC	33.66	3	83	93
STONERIDGE INC	29.50	6	112	191
STONEX GROUP INC	60.67	4	158	252
STORE CAPITAL CORP	34.51	57	1,108	1,930
STRATEGIC EDUCATION INC	76.06	6	859	419
STRIDE INC	32.13	10	233	317
STURM RUGER & CO INC	89.98	4	252	375
SUMMIT HOTEL PROPERTIES INC	9.33	25	119	234
SUMMIT MATERIALS INC	34.85	27	326	951
SUNCOKE ENERGY INC	7.14	19	54	138
SUNNOVA ENERGY INTERNATIONAL I	37.66	19	450	725
SUNPOWER CORP	29.22	20	144	592
SUNSTONE HOTEL INVESTORS INC	12.42	51	375	636
SUPER MICRO COMPUTER INC	35.18	10	250	338
SUPERNUS PHARMACEUTICALS INC	30.79	12	293	385
SURGERY PARTNERS INC	66.62	8	156	520
SURMODICS INC	54.25	3	118	181
SUTRO BIOPHARMA INC	18.59	8	145	142
SWITCH INC	21.11	23	406	477
SYKES ENTERPRISES INC	53.70	9	231	508
SYNAPTICS INC	155.58	8	550	1,304
SYNDAX PHARMACEUTICALS INC	17.17	9	205	152
SYNEOS HEALTH INC	89.49	25	1,618	2,219
SYNNEX CORP	121.76	11	474	1,281
SYNOVUS FINANCIAL CORP	43.88	36	601	1,550
TABULA RASA HEALTHCARE INC	50.00	6	300	277
TACTILE SYSTEMS TECHNOLOGY INC	52.00	5	213	241
TALOS ENERGY INC	15.64	7	68	110
TANDEM DIABETES CARE INC	97.40	15	1,279	1,457
TANGER FACTORY OUTLET CENTERS	18.85	22	132	419
TAPESTRY INC	43.48	66	949	2,885
TARGA RESOURCES CORP	44.45	49	906	2,185
TATTOOED CHEF INC	21.45	9	187	182
TAYLOR MORRISON HOME CORP	26.42	31	470	815
TAYSHA GENE THERAPIES INC	21.20	4	91	86
TCR2 THERAPEUTICS INC	16.41	6	151	91
TECHNIPFMC PLC	9.05	101	753	918
TECHTARGET INC	77.49	6	161	468

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Issuer	Price	Shares	Cost	Market Value
TEGNA INC	18.76	49	515	924
TEJON RANCH CO	15.21	5	70	81
TELEPHONE AND DATA SYSTEMS INC	22.66	23	402	519
TELLURIAN INC	4.65	64	251	299
TELOS CORP	34.01	4	129	133
TEMPUR SEALY INTERNATIONAL INC	39.19	47	628	1,833
TENABLE HOLDINGS INC	41.35	17	565	716
TENET HEALTHCARE CORP	66.99	21	382	1,437
TENNANT CO	79.85	4	239	354
TENNECO INC	19.32	14	108	267
TERADATA CORP	49.97	26	530	1,298
TEREX CORP	47.62	16	226	785
TERMINIX GLOBAL HOLDINGS INC	47.71	32	871	1,509
TERRENO REALTY CORP	64.52	16	783	1,048
TETRA TECH INC	122.04	13	900	1,585
TEXAS CAPITAL BANCSHARES INC	63.49	12	298	761
TEXAS PACIFIC LAND CORP	1,599.74	1	820	2,371
TEXAS ROADHOUSE INC	96.20	16	721	1,521
TFS FINANCIAL CORP	20.30	13	194	271
TG THERAPEUTICS INC	38.79	28	659	1,080
THERAPEUTICSMD INC	1.19	90	120	107
THERAVANCE BIOPHARMA INC	14.52	13	322	187
THERMON GROUP HOLDINGS INC	17.04	8	115	139
THOR INDUSTRIES INC	113.00	13	953	1,499
TILRAY INC	18.08	100	1,653	1,814
TIMKEN CO/THE	80.59	16	624	1,317
TIVITY HEALTH INC	26.31	9	106	250
TOLL BROTHERS INC	57.81	28	743	1,625
TOMPKINS FINANCIAL CORP	77.56	4	206	277
TOOTSIE ROLL INDUSTRIES INC	33.91	4	129	130
TOPBUILD CORP	197.78	8	708	1,552
TORO CO/THE	109.88	26	1,610	2,831
TOWNE BANK/PORTSMOUTH VA	30.42	17	282	522
TPG RE FINANCE TRUST INC	13.45	12	71	154
TPI COMPOSITES INC	48.42	9	208	421
TRANSLATE BIO INC	27.54	11	190	308
TRANSMEDICS GROUP INC	33.18	6	154	194
TRANSOCEAN LTD	4.52	139	192	628
TRAVEL + LEISURE CO	59.45	21	477	1,227
TRAVERE THERAPEUTICS INC	14.59	13	238	187
TREDEGAR CORP	13.77	7	93	92
TREEHOUSE FOODS INC	44.52	13	684	591
TREX CO INC	102.21	28	1,621	2,825
TRI POINTE HOMES INC	21.43	28	328	607
TRICO BANCSHARES	42.58	7	187	302
TRIMAS CORP	30.33	10	201	310
TRINET GROUP INC	72.48	9	435	682
TRINITY INDUSTRIES INC	26.89	20	363	532
TRINSEO SA	59.84	7	140	437

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Issuer	Price	Shares	Cost	Market Value
TRIPADVISOR INC	40.30	23	453	935
TRIPLE-S MANAGEMENT CORP	22.27	6	105	133
TRISTATE CAPITAL HOLDINGS INC	20.39	7	90	137
TRITON INTERNATIONAL LTD	52.34	16	485	836
TRIUMPH BANCORP INC	74.25	6	117	416
TRIUMPH GROUP INC	20.75	13	89	272
TRONOX HOLDINGS PLC	22.40	27	225	602
TRUEBLUE INC	28.11	9	120	240
TRUECAR INC	5.65	22	59	125
TRUPANION INC	115.10	8	280	918
TRUSTCO BANK CORP NY	34.38	4	140	153
TRUSTMARK CORP	30.80	15	335	469
TTEC HOLDINGS INC	103.09	5	172	475
TTM TECHNOLOGIES INC	14.30	24	258	345
TUCOWS INC	80.32	2	117	172
TUPPERWARE BRANDS CORP	23.75	12	390	278
TURNING POINT BRANDS INC	45.77	3	101	153
TURNING POINT THERAPEUTICS INC	78.02	10	694	759
TUTOR PERINI CORP	13.85	11	94	154
TWIST BIOSCIENCE CORP	133.25	10	647	1,386
TWO HARBORS INVESTMENT CORP	7.56	65	264	481
UFP INDUSTRIES INC	74.34	15	582	1,093
ULTRA CLEAN HOLDINGS INC	53.72	10	173	518
ULTRAGENYX PHARMACEUTICAL INC	95.35	15	1,104	1,441
UMB FINANCIAL CORP	93.06	11	494	1,017
UMH PROPERTIES INC	21.82	10	122	217
UMPQUA HOLDINGS CORP	18.45	53	526	978
UNDER ARMOUR INC	18.57	47	386	870
UNDER ARMOUR INC	21.15	45	422	961
UNIFIRST CORP/MA	234.64	4	567	860
UNIQURE NV	30.80	8	445	250
UNISYS CORP	25.31	15	168	379
UNITED BANKSHARES INC/WV	36.50	31	754	1,122
UNITED COMMUNITY BANKS INC/GA	32.01	20	362	644
UNITED FIRE GROUP INC	27.73	5	122	143
UNITED NATURAL FOODS INC	36.98	13	301	493
UNITED STATES CELLULAR CORP	36.31	3	92	117
UNITED STATES LIME & MINERALS	139.09	1	41	73
UNITED STATES STEEL CORP	24.00	63	586	1,509
UNITED THERAPEUTICS CORP	179.41	11	1,219	1,899
UNITI GROUP INC	10.59	55	512	576
UNITIL CORP	52.97	4	161	189
UNIVAR SOLUTIONS INC	24.38	40	539	981
UNIVERSAL CORP/VA	56.97	6	247	332
UNIVERSAL DISPLAY CORP	222.33	11	1,576	2,373
UNIVERSAL ELECTRONICS INC	48.50	3	130	160
UNIVERSAL HEALTH REALTY INCOME	61.55	3	271	203
UNIVERSAL INSURANCE HOLDINGS I	13.88	7	108	93
UNIVEST FINANCIAL CORP	26.37	7	105	192

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Issuer	Price	Shares	Cost	Market Value
UNUM GROUP	28.40	49	773	1,394
UPLAND SOFTWARE INC	41.17	6	182	254
UPSTART HOLDINGS INC	124.90	5	752	563
UPWORK INC	58.29	27	626	1,571
URBAN EDGE PROPERTIES	19.10	28	229	531
URBAN OUTFITTERS INC	41.22	16	275	671
URSTADT BIDDLE PROPERTIES INC	19.38	8	90	148
US CONCRETE INC	73.80	4	66	283
US ECOLOGY INC	37.52	8	215	282
US FOODS HOLDING CORP	38.36	50	881	1,927
US PHYSICAL THERAPY INC	115.87	3	227	375
US SILICA HOLDINGS INC	11.56	18	219	204
USANA HEALTH SCIENCES INC	102.43	3	247	307
UTZ BRANDS INC	21.79	15	306	316
UWM HOLDINGS CORP	8.45	22	202	184
VALLEY NATIONAL BANCORP	13.43	96	676	1,285
VALMONT INDUSTRIES INC	236.05	5	531	1,187
VALVOLINE INC	32.46	43	701	1,411
VANDA PHARMACEUTICALS INC	21.51	14	156	297
VAPOTHERM INC	23.64	4	119	84
VAREX IMAGING CORP	26.82	10	163	262
VARONIS SYSTEMS INC	57.62	25	649	1,417
VAXART INC	7.49	27	216	202
VAXCYTE INC	22.51	5	140	101
VBI VACCINES INC	3.35	42	144	140
VECTOR GROUP LTD	14.14	31	352	438
VECTRUS INC	47.59	3	126	135
VEECO INSTRUMENTS INC	24.04	12	126	284
VELOCITY LIDAR INC	10.64	22	224	238
VEONEER INC	23.05	25	222	581
VERACYTE INC	39.98	16	567	651
VERICEL CORP	52.50	9	150	498
VERINT SYSTEMS INC	45.07	16	435	731
VERITEX HOLDINGS INC	35.41	11	163	386
VERITIV CORP	61.42	4	237	221
VERITONE INC	19.71	7	126	129
VERRA MOBILITY CORP	15.37	33	304	500
VERTEX INC	21.94	6	154	132
VERTIV HOLDINGS CO	27.30	61	865	1,676
VERU INC	8.07	15	132	120
VIAD CORP	49.85	5	77	242
VIASAT INC	49.84	13	475	643
VIAVI SOLUTIONS INC	17.66	54	602	960
VICOR CORP	105.74	5	293	555
VICTORY CAPITAL HOLDINGS INC	32.29	4	62	136
VIEWRAY INC	6.60	29	71	189
VIKING THERAPEUTICS INC	5.99	16	116	99
VILLAGE SUPER MARKET INC	23.51	2	55	54
VIMEO INC	49.00	31	1,429	1,542

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Issuer	Price	Shares	Cost	Market Value
VIPER ENERGY PARTNERS LP	18.83	14	110	263
VIR BIOTECHNOLOGY INC	47.28	15	656	718
VIRGIN GALACTIC HOLDINGS INC	46.00	31	575	1,423
VIRNETX HOLDING CORP	4.27	16	104	67
VIRTU FINANCIAL INC	27.63	22	551	602
VIRTUS INVESTMENT PARTNERS INC	277.77	2	149	502
VISHAY INTERTECHNOLOGY INC	22.55	32	457	711
VISHAY PRECISION GROUP INC	34.04	3	68	102
VISTA OUTDOOR INC	46.28	14	113	641
VISTEON CORP	120.94	7	389	802
VITAL FARMS INC	19.96	4	117	79
VIVINT SMART HOME INC	13.20	14	207	191
VOCERA COMMUNICATIONS INC	39.85	8	160	318
VONAGE HOLDINGS CORP	14.41	56	514	809
VONTIER CORP	32.58	40	1,191	1,306
VROOM INC	41.86	16	635	674
VUZIX CORP	18.35	10	184	177
W R GRACE & CO	69.12	14	632	936
WABASH NATIONAL CORP	16.00	13	106	213
WALKER & DUNLOP INC	104.38	7	259	736
WARRIOR MET COAL INC	17.20	12	191	206
WASHINGTON FEDERAL INC	31.78	18	419	573
WASHINGTON REAL ESTATE INVESTM	23.00	20	388	456
WASHINGTON TRUST BANCORP INC	51.35	4	133	215
WATERSTONE FINANCIAL INC	19.66	5	71	107
WATFORD HOLDINGS LTD	34.99	4	44	132
WATSCO INC	286.64	8	1,265	2,253
WATTS WATER TECHNOLOGIES INC	145.91	7	500	959
WD-40 CO	256.29	3	581	834
WEBSTER FINANCIAL CORP	53.34	22	491	1,155
WEINGARTEN REALTY INVESTORS	32.07	29	452	940
WEIS MARKETS INC	51.66	4	238	219
WELBILT INC	23.15	32	163	740
WENDY'S CO/THE	23.42	45	907	1,060
WERNER ENTERPRISES INC	44.52	15	607	648
WESBANCO INC	35.63	16	314	564
WESCO INTERNATIONAL INC	102.82	11	325	1,113
WESTAMERICA BANCORP	58.03	6	343	369
WESTERN ALLIANCE BANCORP	92.85	24	760	2,244
WESTLAKE CHEMICAL CORP	90.09	9	461	836
WEX INC	193.90	11	1,279	2,046
WHITE MOUNTAINS INSURANCE GROU	1,148.03	1	655	846
WHITING PETROLEUM CORP	54.55	9	419	506
WIDEOPENWEST INC	20.71	13	76	274
WILLDAN GROUP INC	37.64	3	70	113
WILLIAMS-SONOMA INC	159.65	18	1,235	2,902
WILLSCOT MOBILE MINI HOLDINGS	27.87	41	470	1,133
WINGSTOP INC	157.63	7	877	1,124
WINMARK CORP	192.08	1	92	133

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Issuer	Price	Shares	Cost	Market Value
WINNEBAGO INDUSTRIES INC	67.96	8	371	515
WINTRUST FINANCIAL CORP	75.63	14	464	1,033
WISDOMTREE INVESTMENTS INC	6.20	27	76	166
WOLVERINE WORLD WIDE INC	33.64	20	341	654
WOODWARD INC	122.88	14	830	1,761
WORKHORSE GROUP INC	16.59	26	632	427
WORKIVA INC	111.33	9	374	998
WORLD ACCEPTANCE CORP	160.24	1	49	155
WORLD FUEL SERVICES CORP	31.73	15	324	472
WORLD WRESTLING ENTERTAINMENT	57.89	11	461	643
WORTHINGTON INDUSTRIES INC	61.18	8	202	493
WSFS FINANCIAL CORP	46.59	11	271	529
WW INTERNATIONAL INC	36.14	12	307	444
WYNDHAM HOTELS & RESORTS INC	72.29	22	911	1,614
XBIOTECH INC	16.56	4	51	61
XENCOR INC	34.49	13	422	445
XENIA HOTELS & RESORTS INC	18.73	27	187	506
XENON PHARMACEUTICALS INC	18.62	7	95	134
XEROX HOLDINGS CORP	23.49	40	649	932
XL FLEET CORP	8.33	17	116	138
XPEL INC	83.87	4	163	331
XPERI HOLDING CORP	22.24	26	374	578
YELP INC	39.96	18	350	703
YETI HOLDINGS INC	91.82	20	652	1,823
YEXT INC	14.29	23	321	327
Y-MABS THERAPEUTICS INC	33.80	6	221	197
YORK WATER CO/THE	45.30	3	133	143
ZENTALIS PHARMACEUTICALS INC	53.20	5	243	252
ZIONS BANCORP NA	52.86	39	1,538	2,081
ZIOPHARM ONCOLOGY INC	2.64	52	155	138
ZOGENIX INC	17.28	12	306	205
ZOMEDICA CORP	0.83	214	183	178
ZOOMINFO TECHNOLOGIES INC	52.17	22	1,144	1,170
ZUMIEZ INC	48.99	5	94	250
ZUORA INC	17.25	26	291	445
ZYMEWORKS INC	34.69	9	327	299
ZYNEX INC	15.53	5	91	75
ZYNGA INC	10.63	219	1,734	2,329
US Equity		33,146	\$ 750,936	\$ 1,217,162
US Equity Receivable				921
Total US Equity				\$ 1,218,083

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Appendix F: Public Infrastructure

Issuer	Price	Shares	Cost	Market Value
Public Infrastructure				
AENA SME SA	164.01	61	8,751	9,976
AEROPORTS DE PARIS	-	-	-	-
AMEREN CORP	80.04	133	11,311	10,669
AMERICAN TOWER CORP	270.14	79	10,224	21,303
AMERICAN WATER WORKS CO INC	154.13	87	10,447	13,395
APA GROUP	-	-	-	-
ATLAS ARTERIA LTD	-	-	-	-
ATMOS ENERGY CORP	96.11	48	4,781	4,620
AUCKLAND INTERNATIONAL AIRPORT	5.08	742	3,193	3,772
CELLNEX TELECOM SA	63.71	271	9,406	17,264
CHENIERE ENERGY INC	86.74	256	14,322	22,186
CHINA GAS HOLDINGS LTD	3.05	826	2,750	2,521
CHINA RESOURCES GAS GROUP LTD	6.00	764	3,975	4,584
CROWN CASTLE INTERNATIONAL COR	195.10	210	26,215	41,034
DUET GROUP	-	-	-	-
EAST JAPAN RAILWAY CO	71.42	54	3,451	3,842
EDISON INTERNATIONAL	57.82	184	12,344	10,654
ENBRIDGE INC	40.08	173	6,614	6,952
EVERSOURCE ENERGY	80.24	106	8,738	8,494
FERROVIAL SA	29.35	569	12,478	16,704
FRAPORT AG FRANKFURT AIRPORT S	68.14	32	2,220	2,167
GETLINK SE	15.59	363	5,299	5,657
GIBSON ENERGY INC	19.18	220	3,816	4,173
GRUPO AEROPORTUARIO DEL PACIFI	106.89	51	3,457	5,404
GRUPO AEROPORTUARIO DEL SUREST	184.90	13	2,050	2,322
HONG KONG & CHINA GAS CO LTD	1.55	6,912	9,695	10,734
HYDRO ONE LIMITED	24.19	234	4,752	5,670
JAPAN AIRPORT TERMINAL CO LTD	-	-	-	-
NATIONAL GRID PLC	12.72	1,946	23,599	23,976
NISOURCE INC	24.50	587	14,388	14,370
ORSTED AS	140.34	31	3,171	4,361
PEMBINA PIPELINE CORP	31.81	522	12,487	16,530
PG&E CORP	10.17	673	8,230	6,847
RED ELECTRICA CORP SA	-	-	-	-
SBA COMMUNICATIONS CORP	318.70	63	18,523	20,161
SEMPRA ENERGY	132.48	160	18,961	21,262
SES SA	7.64	155	2,921	1,182
SEVERN TRENT PLC	34.55	111	3,459	3,751
SPIRE INC	72.27	58	3,602	4,159
SYDNEY AIRPORT	4.35	1,878	9,304	8,164
TARGA RESOURCES CORP	44.45	234	6,160	10,410
TC ENERGY CORP	49.54	444	21,182	21,738
TERNA - RETE ELETTRICA NAZIONA	7.45	122	909	906
TOKYO GAS CO LTD	18.89	186	4,834	3,520
TRANSURBAN GROUP	10.68	1,114	10,666	11,742
VINCI SA	106.72	171	16,542	18,252
WILLIAMS COS INC/THE	26.55	632	12,592	16,786
Public Infrastructure Total		21,475	371,821	442,213
Public Infrastructure Receivable				1,509
Total Public Infrastructure			\$	443,722

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Appendix G: Public Real Estate

Issuer	Base Price	Shares	Cost	Market Value
Public Real Estate				
ACADIA REALTY TRUST	21.96	307	5,749	6,686
AGREE REALTY CORP	70.49	238	15,959	16,759
AMERICAN ASSETS TRUST INC	37.29	59	1,798	2,204
AMERICAN CAMPUS COMMUNITIES I	46.72	258	10,976	12,038
APPLE HOSPITALITY REIT INC	15.26	133	1,524	2,036
BRIXMOR PROPERTY GROUP INC	22.89	507	8,854	11,611
COUSINS PROPERTIES INC	36.78	217	7,271	7,992
DIGITAL REALTY TRUST INC	150.46	89	12,700	13,358
DUKE REALTY CORP	47.35	440	14,960	20,829
EPR PROPERTIES	52.68	67	3,232	3,538
EQUINIX INC	802.60	44	24,922	35,258
EQUITY RESIDENTIAL	77.00	216	14,733	16,474
ESSEX PROPERTY TRUST INC	300.01	29	7,184	8,492
EXTRA SPACE STORAGE INC	163.82	84	8,507	13,795
HEALTHPEAK PROPERTIES INC	33.29	214	6,282	7,125
HOST HOTELS & RESORTS INC	17.09	462	7,306	7,893
INVITATION HOMES INC	37.29	579	15,221	21,589
JBG SMITH PROPERTIES	31.51	223	7,404	7,042
KILROY REALTY CORP	69.64	191	12,304	13,226
LIFE STORAGE INC	107.35	148	10,785	15,906
MEDICAL PROPERTIES TRUST INC	20.10	278	5,609	5,486
MGM GROWTH PROPERTIES LLC	36.62	115	4,219	4,138
OUTFRONT MEDIA INC	24.03	174	3,075	4,181
PROLOGIS INC	119.53	310	26,058	37,023
RETAIL PROPERTIES OF AMERICA I	11.45	624	4,445	7,100
RYMAN HOSPITALITY PROPERTIES I	78.96	58	2,904	4,587
SBA COMMUNICATIONS CORP	318.70	45	12,425	14,262
SERITAGE GROWTH PROPERTIES	18.40	210	4,323	3,868
SIMON PROPERTY GROUP INC	130.48	88	8,920	11,504
SUN COMMUNITIES INC	171.40	81	10,672	13,765
UDR INC	48.98	531	21,787	25,997
VICI PROPERTIES INC	31.02	275	8,736	8,443
WELLTOWER INC	83.10	323	18,829	26,854
Public Real Estate		7,617	\$ 329,673	\$ 411,060
Public Real Estate Receivables				751
Total Public Real Estate			\$	411,811

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Issuer	Base Price	Shares	Cost	Market Value
Portable Alpha HF				
BLACKSTONE SAF II LP	1.00	961	961	961
DE SHAW LOW BETA	3.78	236,918	276,383	895,278
GCM - LOW BETA HF	1.00	6,589	6,589	6,589
GSO - MIXED CRED HF	1.00	12,134	12,134	12,134
LIGHTHOUSE HEDGE FUNDS	1.00	3,113,879	3,113,879	3,113,879
MAN ALT BETA STRATEGIES	1,145.82	59	66,805	68,046
MS-LOW BETA HF NIB	1.00	19,409	19,409	19,409
PURE ALPHA FUND II SERIES CXLI	3,915.02	65	221,308	253,531
RESERVOIR STRATEGIC PARTNERS	5.82	61	63	354
Portable Alpha HF		3,390,075	\$ 3,717,531	\$ 4,370,182
Private Debt				
ANGELO GORDON	\$ 1.00	9	\$ -	\$ 9
APO - PRIVATE DEBT	1.00	469,513	469,513	469,513
APOLLO ATHORA PRIVATE DEBT	1.00	117,169	117,169	117,169
ARES JASPER FUND	1.00	268,860	228,472	268,860
ARES PATHFINDER FUND	1.00	11,567	11,567	11,567
ASI HARK CAPITAL III LP	1.00	143	-	143
AVENUE CAPITAL US FUNDS	1.00	13,626	-	13,626
BAIN CAPITAL DISTRESSED AND	1.00	12,331	17,791	12,331
BARINGS CAP INVEST CORP BDC	1.00	50,827	50,000	50,827
BROOKFIELD RE FIN FD IV LP	1.00	3,251	6,081	3,251
BROOKFIELD RE FIN FD V LP	1.00	50,191	52,489	50,191
CREDIT OPPORTUNITIES PTNR JV	1.00	199,488	199,978	199,488
CRESCENT MEZZANINE V LP	1.00	0	1,740	0
CRESCENT MEZZANINE VI	1.00	15,776	27,515	15,776
EAGLE POINT CREDIT PARTNERS	1.00	57,792	50,000	57,792
FORTRESS CREDIT OPP V LP	1.00	11,363	11,250	11,363
FORTRESS LENDING FUND II LP	1.00	30,040	30,000	30,040
GATEWAY ENERGY & RESOURCES	1.00	3,720	30,000	3,720
GOLDENTREE LOAN MGMT FUND II	1.00	33,704	33,750	33,704
GOLDENTREE STRU PROD FD VII	1.00	2,158	1,875	2,158
GS - PRIVATE DEBT	1.00	127,256	127,256	127,256
GS MEZZANINE PTNR(S) V LP	1.00	478	-	478
GSO - PRIVATE DEBT	1.00	195,293	195,293	195,293
HEITMAN CORE RE CREDIT	1.00	195,736	200,000	195,736
HIGHBRIDGE SANDLAPPER CREDIT	1.00	188,973	175,011	188,973
JOCASSEE PARTNERS LLC	1.00	349,763	300,000	349,763
KKR LENDING PARTNERS II LP	1.00	18,598	36,346	18,598
KKR LENDING PARTNERS III LP	1.00	169,376	163,746	169,376
KKR SPECIAL SIT US FUND II LP	1.00	110,324	94,174	110,324
MS-PRIVATE DEBT NIB	1.00	238	238	238
NORTHSTAR MEZZANINE PTNR V LP	1.00	11,221	12,792	11,221
OWL ROCK CAP TECH HDGS LLC	1.00	18,480	1,534	18,480
OWL ROCK CAPITAL CORP	14.27	7,663	109,637	106,974
OWL ROCK FIRST LIEN FUND	1.00	167,853	165,000	167,853
OWL ROCK TECH FIN CORP	1.00	68,199	66,293	68,199

Issuer	Base Price	Shares	Cost	Market Value
SANKATY CREDIT OPP IV	1.00	7,873	2,304	7,873
SELENE II	1.00	34,089	-	34,089
TORCHLIGHT DEBT OPP FUND IV	1.00	12,264	19,026	12,264
TORCHLIGHT DEBT OPP FUND V	1.00	23,806	27,482	23,806
WL ROSS- WHOLE LOANS (PIPP)	1.00	2,459	7,595	2,459
Private Debt		3,061,467	\$ 3,042,918	\$ 3,160,778
Private Equity				
ABERDEEN PRIVATE EQUITY IX LP	1.00	10,500	10,500	10,500
ABERDEEN US PRIVATE EQ VIII	1.00	17,748	18,087	17,748
APO - PRIVATE EQUITY	1.00	364,366	364,366	364,366
APOLLO OFFSHR PE	1.00	125,028	125,028	125,028
AQUILINE FINANCIAL SERVICES	1.00	77,221	102,574	77,221
AZALEA FUND III LP	1.00	3,761	12,810	3,761
AZALEA FUND IV LP	1.00	9,631	10,393	9,631
BCP V CO-INVEST I	1.00	26,805	22,048	26,805
BCP V CO-INVEST II	1.00	18,298	17,451	18,298
BCP V CO-INVEST III	1.00	19,437	19,438	19,437
BLACKROCK SLS	1.00	59,919	47,000	59,919
BLACKROCK SLS CO INVEST I	1.00	50,460	47,000	50,460
BRIDGEPOINT BDC IV	1.38	(499)	-	(689)
BRIDGEPOINT EUROPE IV A	1.19	10,125	20,644	12,007
BRIDGEPOINT EUROPE V	1.19	83,743	54,472	99,311
BRIDGEPOINT EUROPE VI	1.19	42,732	44,976	50,676
BRIDGEPOINT VI CO INVEST I	1.19	10,970	12,236	13,010
BRIGHTON PARK CAPITAL 1	1.00	33,883	30,653	33,883
BRIGHTON PARK I CO-INVEST II	1.00	5,021	5,021	5,021
BRIGHTON PARK I COINVEST III	1.00	10,020	10,020	10,020
BROOKFIELD CAP PTNRS IV LP	1.00	122,811	100,538	122,811
BROOKFIELD CAP PTNRS V LP	1.00	78,634	65,873	78,634
BCP IV Co-Invest I	1.00	77,835	21,439	77,835
CAROUSEL CAPITAL PARTNERS IV	1.00	5,807	10,053	5,807
CLAYTON DUBILIER & RICE VIII	1.00	16,827	14,791	16,827
CRESTVIEW CAPITAL PARTNERS LP	1.00	54,113	55,830	54,113
CRESTVIEW PARTNERS III LP	1.00	56,694	52,910	56,694
CVE ENDOWMENT FUND I LP	1.00	47,128	-	47,128
CVE ENDOWMENT FUND II LP	1.00	127,612	-	127,612
FRANCISCO AGILITY II COINV I	1.00	10,000	10,000	10,000
FRANCISCO PARTNERS AGILITY II	1.00	4,008	4,403	4,008
FRANCISCO PARTNERS V LP	1.00	62,409	43,732	62,409
FRANCISCO PARTNERS VI LP	1.00	8,720	8,400	8,720
GCM EDISTO RSIC DIRECT	1.00	288,257	214,930	288,257
GCM GROSVENOR EDISTO LP	1.00	413,016	373,995	413,016
GEN ATLANTIC INV PTNS 2021 LP	1.00	8,197	8,197	8,197
GREAT HILL EQUITY PARTNERS VII	1.00	13,278	10,717	13,278
GS - PRIVATE EQUITY	1.00	9,357	9,357	9,357
HELLMAN & FRIEDMAN IX	1.00	47,278	41,381	47,278
HILLHOUSE FOCUSED GROWTH V LP	1.00	4,427	3,779	4,427

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Issuer	Base Price	Shares	Cost	Market Value
HORSLEY BRIDGE GC	1.00	39,344	25,020	39,344
HORSLEY BRIDGE STRATEGIC IV	1.00	37,125	33,820	37,125
HORSLEY BRIDGE STRATEGIC V LP	1.00	47,081	43,100	47,081
HORSLEY BRIDGE XIII VENTURE	1.00	24,361	21,405	24,361
INDUSTRY VENT PTNRSHP HLDGS VI	1.00	2,500	2,500	2,500
INDUSTRY VENTURE V LP	1.00	1,182	7,872	1,182
INDUSTRY VENTURES VI	1.00	1,777	12,118	1,777
INDUSTRY VENTURES VII LP	1.00	26,055	23,754	26,055
INDUSTRY VP HOLDINGS V LP	1.00	49,908	34,131	49,908
KKR ASIAN FUND IV	1.00	7,889	7,889	7,889
KPS MID CAP I	1.00	5,757	5,358	5,757
KPS SPEC SITUATIONS FD V LP	1.00	11,362	11,361	11,362
LOGAN CO-INVEST LP	1.00	40,620	30,000	40,620
MILL POINT CAPITAL II	1.00	2,381	2,568	2,381
MS-PRIVATE EQ NIB	1.00	84,603	84,603	84,603
NORDIC CAPITAL FUND X LP	1.19	7,321	6,270	8,682
PACIFIC EQUITY PARTNERS V	0.75	57,547	32,003	43,203
PAUL CAPITAL PARTNERS IX LP	1.00	19,336	40,884	19,336
PROVIDENCE EQ VIII CO INVS II	1.19	22,004	22,942	26,095
PROVIDENCE EQUITY PTNRS VIII	1.00	83,410	72,810	83,410
PROVIDENCE SEDONA COINVEST	1.00	23,502	20,000	23,502
PROVIDENCE SEDONA COINVEST LP	1.00	12,000	12,048	12,000
PROVIDENCE STRAT GROWTH III LP	1.00	85,240	47,350	85,240
PROVIDENCE STRAT GROWTH IV	1.00	49,011	35,044	49,011
PROVIDENCE VII CO INVEST I	1.00	12,833	9,900	12,833
RESERVOIR CAPITAL PARTNERS	1.00	28,683	34,944	28,683
RESOLVE GROWTH I CO INVEST I	1.00	891	891	891
RESOLVE GROWTH PARTNERS I LP	1.00	586	-	586
SILVER LAKE PARTNERS VI LP	1.00	26,439	22,180	26,439
SQUARE 1 VENTURE MGMT 1 LP	1.00	266	6	266
SQUARE 1 VENTURES LP	1.00	20,557	22,462	20,557
TA ASSOCIATES XIII	1.00	60,584	52,182	60,584
VALOR EQUITY PARTNERS V LP	1.00	44,990	35,624	44,990
VENTURE INVESTMENT MANAGERS LP	1.00	72,271	27,858	72,271
WARBURG PINCUS PRIVATE EQUITY	1.00	2,620	6,378	2,620
WESTCAP CO INVEST I	1.00	45,093	30,000	45,093
WESTCAP STRATEGIC OPERATOR FD	1.00	100,582	77,152	100,582
WLR - PRIVATE EQUITY	1.00	146,318	146,318	146,318
Private Equity		3,739,609	\$ 3,125,787	\$ 3,757,960

Private Real Estate

APO - REAL ESTATE	\$ 1.00	49,957	49,957	49,957
ASANA PARTNERS FUND II	1.00	26,039	26,729	26,039
BLACKSTONE PROPERTY PARTNERS	1.00	594,901	518,434	594,901
BLACKSTONE RE PARTNERS VII LP	1.00	54,785	49,855	54,785
BLACKSTONE REAL ESTATE IX	1.00	50,065	42,670	50,065
BROOKFIELD STRAT RE III-B LP	1.00	64,102	54,955	64,102
BROOKFIELD STRAT RE PTNS B LP	1.00	36,875	21,361	36,875

¹Appendices A-K were created using data as of June 30, 2021 provided by the Custodian. All figures are in U.S. Dollars.²Amounts expressed in thousands and thus may not add up to totals due to rounding.

Issuer	Base Price	Shares	Cost	Market Value
BROOKFIELD STRATEGIC RE II LP	1.00	65,095	55,554	65,095
CENTERSQUARE CO INVEST	1.00	30,615	28,371	30,615
CENTERSQUARE CO INVEST II	1.00	30,163	30,000	30,163
CRLYLE REALTY PARTNERS VI LP	1.00	7,286	16,038	7,286
CROW HLDGS REALTY PTNRS VII LP	1.00	29,401	27,030	29,401
GREYSTAR EQUITY PARTNERS IX	1.00	154,966	133,340	154,966
GREYSTAR EQUITY PARTNERS X	1.00	70,497	71,405	70,497
GS - REAL ESTATE	1.00	(60)	(60)	(60)
LONE STAR RE FUND II (US) LP	1.00	159	14	159
MORGAN STANLEY PRIME PROPERTY	1.00	1,176,021	1,115,930	1,176,021
MS-REAL ESTATE NIB	1.00	78,873	78,873	78,873
OAKTREE REAL ESTATE	1.00	30,698	-	30,698
SCULPTOR REAL ESTATE II	1.00	3,236	7,204	3,236
STOCKBRIDGE VALUE FUND IV LP	1.00	14,584	16,370	14,584
TA REALTY - SC LP	1.00	425,150	340,716	425,150
THE REALTY ASSOCIATES FUND X	1.00	7,137	6,881	7,137
WLR - REAL ESTATE	1.00	14,766	14,766	14,766
Private Real Estate		3,015,311	\$ 2,706,393	\$ 3,015,311
Private Infrastructure				
ACTIS LONG LIFE INFRASTR A LP	1.00	17,150	20,851	17,150
AXIUM INFRA NA II LP	1.00	36,784	36,784	36,784
BROOKFIELD INFRA FUND IV	1.00	48,210	43,807	48,210
BROOKFIELD SUPER-CORE	1.00	203,350	200,000	203,350
COLONY CAPITAL CO INVEST I	1.00	40,853	39,302	40,853
DIGITAL COLONY I	1.00	110,409	100,065	110,409
DIGITAL COLONY I CO-INVEST	1.00	32,622	28,181	32,622
GRAIN SPECTRUM III	1.00	76,601	77,021	76,601
MACQUARIE SUPER CORE INF SCSP	1.19	97,010	103,415	115,045
Private Infrastructure		662,990	\$ 649,425	\$ 681,024
Alternative Investments		13,869,451	\$ 13,242,053	\$ 14,985,256
Alternative Investments Receivables				2,376
Total Alternative Investments				\$ 14,987,632

¹Appendices A-K were created using data as of June 30, 2021 provided by the Custodian. All figures are in U.S. Dollars.²Amounts expressed in thousands and thus may not add up to totals due to rounding.

Appendix I: Receivable Assets

Issuer	Base Price	Shares	Cost	Market Value
Receivable Assets				
ACHILLION PHARMACEUTICALS	0.60	0	0	0
ALDER BIOPHARMACEUTICALS INC	1.38	0	0	0
BEST WORLD INTERNATIONAL LTD	1.01	1,603	1,647	1,622
BUWOG AG	0.00	3	0	0
BUWOG AG	0.00	3	0	0
CHINA HUIZHAN DAIRY HOLDING	0.00	1,033	0	0
DOLPHIN DRILLING ASA	0.12	0	0	0
FERROGLOBE PLC CONTRA	0.00	69	0	0
HEMBLA AB COMPULSORY REDEEMED	0.00	8	0	0
MELLANOX TECHNOLOGIES LTD	125.00	0	13	13
SPEEDCAST INTERNATIONAL LTD	0.59	15	9	9
WESTERN MIDSTREAM PARTNERS LP	21.42	0	0	0
Receivable Assets		2,734	1,669	1,644
Receivable Assets Receivable				-
Total Receivable Assets			\$	1,644

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Appendix J: Futures

Futures Product	Net Contract Position	Maturity	Currency	Settle Price	Futures Multiplier	Local Currency	US Dollar	Notional Exposure
Core Bonds								
US 10YR NOTE FUTURE (CBT)	2,654.00	EXP SEP 21	USD	133	1000	1.00	1.00	351,655
US 10YR ULTRA FUTURE (CBT)	1,347.00	EXP SEP 21	USD	147	1000	1.00	1.00	198,283
US 5YR NOTE FUTURE (CBT)	4,235.00	EXP SEP 21	USD	123	1000	1.00	1.00	522,725
US LONG BOND FUTURE (CBT)	7,090.00	EXP SEP 21	USD	161	1000	1.00	1.00	1,139,718
US ULTRA BOND (CBT)	1,966.00	EXP SEP 21	USD	193	1000	1.00	1.00	378,824
Core Bonds Total								2,591,203
Grand Total								\$ 2,591,203

¹Appendices A-K were created using data as of June 30, 2021 provided by the Custodian. All figures are in U.S. Dollars.

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Appendix K: Swaps and Options

Asset Class	Finance Notional	Current Notional	Unrealized G/L Since Trade
Total Return Swaps			
Core Bonds			
Barclays			
Barclays Agg Proxy	1,717,290	1,726,545 \$	(13,541)
Societe Generale			
Barclays Agg Proxy	1,012,323	1,015,571	(7,085)
Core Bonds Total	2,729,613	2,742,116	(20,627)
Total Return Swaps Total	2,729,613	2,742,116	(20,627)
Grand Total	\$ 2,729,613	\$ 2,742,116	\$ (20,627)

Counterparty	Collateral
Barclays	\$ 9,850
Societe Generale	5,800
Grand Total	\$ 15,650

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SOUTH CAROLINA RETIREMENT SYSTEM INVESTMENT COMMISSION
