



DETAILED LIST OF INVESTMENTS

For the year ended December 31, 2022

OAK BROOK, IL & SPRINGFIELD, IL



**FOR THE YEAR ENDED
DECEMBER 31, 2022**

PREPARED BY

The Finance Department of the
Illinois Municipal Retirement Fund

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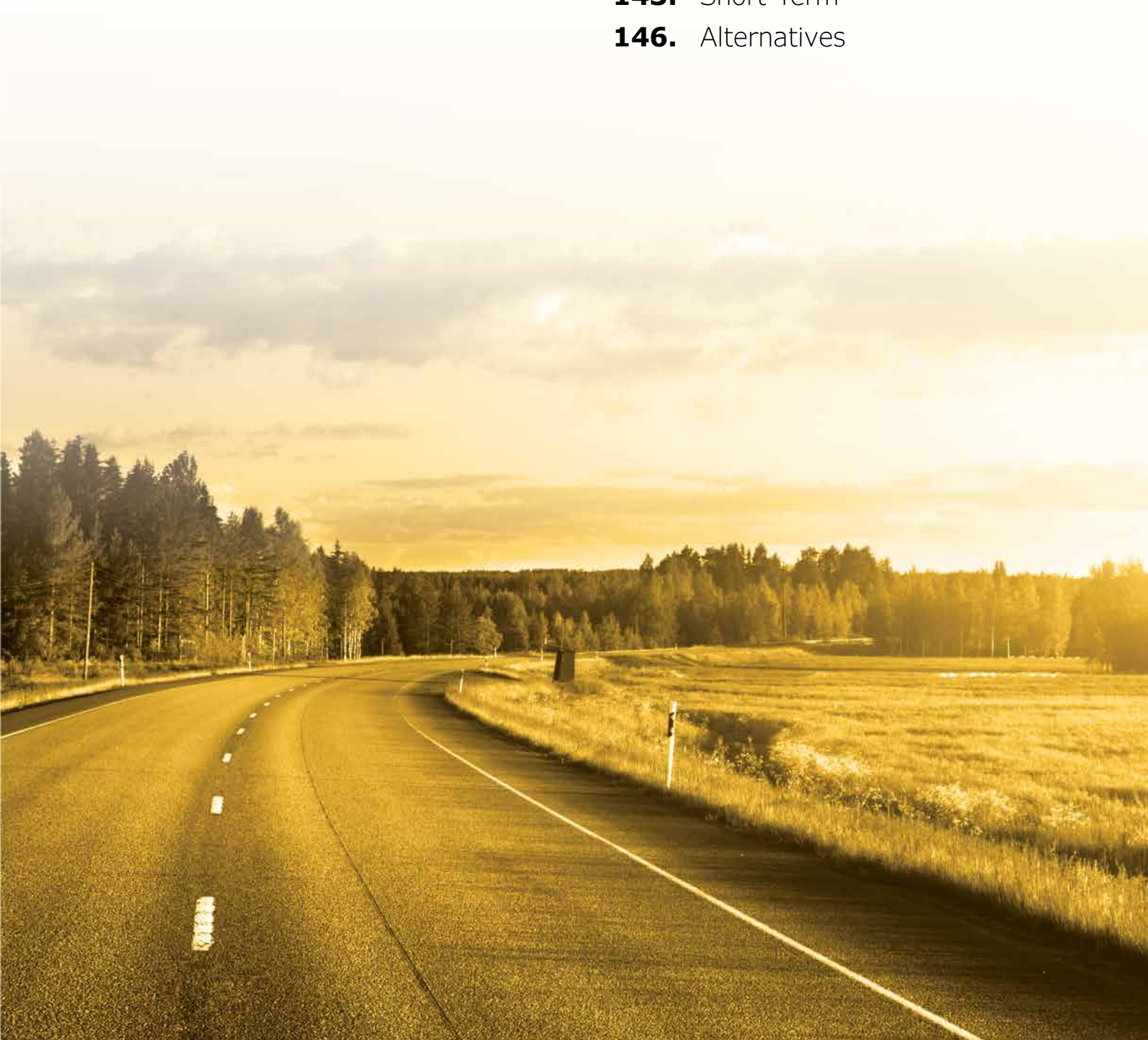
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Brian Collins

Executive Director

20 **TABLE** *of* **CONTENTS** 22

- 1.** Fixed Income
- 86.** Equities
- 142.** Real Estate
- 143.** Short Term
- 146.** Alternatives



FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
\$ Gen Corp New	4.13%	4/3/2050	\$ 75,000	\$ 84,778	\$ 60,267
1 Mkt Plaza Tr	3.85%	2/10/2032	605,000	623,147	574,993
3M Co	2.38%	8/26/2029	400,000	397,230	340,196
3M Co	3.05%	4/15/2030	100,000	99,681	87,910
3M Co	3.70%	4/15/2050	620,000	690,639	477,903
Aadvantage Loyalty Ip Ltd. (American Airlines, Inc.)	4.75%	4/20/2028	1,000,000	990,000	994,530
Aadvantage Loyalty Ip Ltd/Amern Airs	5.50%	4/20/2026	4,300,000	4,387,214	4,133,927
Aadvantage Loyalty Ip Ltd/Amern Airs	5.75%	4/20/2029	1,000,000	1,000,000	912,192
Abay Leasing	2.65%	11/9/2026	2,221,173	2,169,307	2,114,440
Abbott Labs	3.75%	11/30/2026	384,000	387,683	374,282
Abbott Labs	4.75%	11/30/2036	310,000	308,016	308,482
Abbott Labs	4.90%	11/30/2046	520,000	516,091	506,967
Abbvie Inc	3.75%	11/14/2023	110,000	119,048	108,893
Abbvie Inc	3.60%	5/14/2025	410,000	409,282	397,668
Abbvie Inc	3.20%	11/21/2029	2,380,000	2,316,100	2,154,455
Abbvie Inc	4.88%	11/14/2048	60,000	67,614	55,056
Abbvie Inc	4.25%	11/21/2049	270,000	308,507	227,552
Acadia Healthcare	5.50%	7/1/2028	2,000,000	1,958,650	1,897,000
Acadia Healthcare Co Inc	5.00%	4/15/2029	2,000,000	1,917,400	1,839,400
ACI Worldwide Inc	5.75%	8/15/2026	1,250,000	1,245,388	1,210,938
Adams Homes Inc	7.50%	2/15/2025	2,565,000	2,537,780	2,180,077
Adapthealth LLC	4.63%	8/1/2029	1,250,000	1,246,875	1,046,562
Adient Global Hldgs Ltd	4.88%	8/15/2026	2,170,000	2,056,452	2,020,227
Adient US LLC Term B-1 Loan	0.00%	4/10/2028	985,000	982,538	972,993
ADT Sec Corp 1St Prty Secd	4.13%	8/1/2029	185,000	169,068	157,334
Advanced Drain Sys Inc	6.38%	6/15/2030	1,260,000	1,270,919	1,224,292
Advanced Drainage System Inc	5.00%	9/30/2027	1,148,000	1,166,608	1,070,510
Affinity Gaming	6.88%	12/15/2027	1,850,000	1,766,274	1,568,502
AG Ttmt Escrow Issuer LLC Secd	8.63%	9/30/2027	2,660,000	2,693,986	2,673,300
Air Lease Corp	3.38%	7/1/2025	340,000	336,515	321,971
Albertsons Cos Inc/Safeway Inc	4.63%	1/15/2027	2,070,000	2,158,254	1,922,761
Albertsons Inc	8.00%	5/1/2031	265,000	269,889	272,007
Aligned Data Ctrs Issuer LLC	1.94%	8/15/2046	3,300,000	3,286,723	2,821,208
Allegiant Travel Co Secd	7.25%	8/15/2027	1,000,000	995,000	951,162
Allegry Ludlum Corp	6.95%	12/15/2025	1,690,000	1,590,000	1,673,100
Allen Media LLC	10.50%	2/15/2028	1,000,000	990,116	410,000
Allen Media LLC B	0.00%	2/10/2027	(997,342)	(978,642)	(847,741)
Allstate Corp	0.75%	12/15/2025	375,000	376,331	332,973
Ally Auto Receivables Trust	4.76%	5/17/2027	2,000,000	1,999,975	1,995,705
Ally Finl Inc	7.10%	11/15/2027	3,500,000	3,476,652	3,567,382
Ally Finl Inc	2.20%	11/2/2028	4,863,000	3,713,913	3,798,980
Alphabet Inc	0.45%	8/15/2025	110,000	109,891	99,234
Alphabet Inc	1.10%	8/15/2030	250,000	249,315	196,478
Alphabet Inc	1.90%	8/15/2040	260,000	189,496	173,700
Alphabet Inc	2.05%	8/15/2050	160,000	158,648	94,221

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Alpwr Co Alpwr Co	5.60%	3/15/2033	300,000	342,330	301,825
Altria Group Inc	2.95%	5/2/2023	300,000	297,489	297,772
Altria Group Inc	2.35%	5/6/2025	140,000	139,941	131,726
Altria Group Inc	4.40%	2/14/2026	644,000	647,991	631,019
Altria Group Inc	4.80%	2/14/2029	42,000	42,203	40,327
Altria Group Inc	2.45%	2/4/2032	600,000	596,334	454,232
Altria Group Inc	5.80%	2/14/2039	610,000	609,130	560,143
Altria Group Inc	3.40%	2/4/2041	5,320,000	5,279,215	3,531,875
Altria Group Inc	3.88%	9/16/2046	260,000	217,425	175,101
Altria Group Inc	5.95%	2/14/2049	4,230,000	4,389,041	3,772,776
Altria Group Inc	6.20%	2/14/2059	84,000	85,090	78,489
Amazon Com Inc	2.80%	8/22/2024	350,000	378,556	339,295
Amazon Com Inc	1.20%	6/3/2027	730,000	730,006	633,160
Amazon Com Inc	3.15%	8/22/2027	1,290,000	1,287,691	1,214,929
Amazon Com Inc	1.50%	6/3/2030	390,000	389,567	314,210
Amazon Com Inc	2.10%	5/12/2031	310,000	310,906	254,189
Amazon Com Inc	3.60%	4/13/2032	1,180,000	1,177,841	1,083,516
Amazon Com Inc	3.88%	8/22/2037	320,000	319,203	285,457
Amazon Com Inc	4.05%	8/22/2047	890,000	900,713	766,596
Amazon Com Inc	2.50%	6/3/2050	590,000	595,875	376,224
Amazon Com Inc	4.25%	8/22/2057	115,000	161,911	99,058
Amazon Com Inc	0.80%	6/3/2025	610,000	609,762	557,440
Amazon.Com Inc	3.30%	4/13/2027	140,000	139,712	133,062
Amazon.Com Inc	3.45%	4/13/2029	300,000	299,352	280,940
Amazon.Com Inc	3.95%	4/13/2052	5,700,000	5,676,174	4,761,776
AMC Networks Inc	4.75%	8/1/2025	5,625,000	5,759,538	4,275,000
American Express Co	4.05%	5/3/2029	700,000	698,691	667,969
American Express Co	4.42%	8/3/2033	3,000,000	3,004,320	2,843,730
American Express Co Sub	4.99%	5/26/2033	1,950,000	1,950,000	1,880,650
American Homes 4 Rent	6.23%	10/17/2036	167,000	169,505	162,707
American Intl Group Inc	5.75%	4/1/2048	1,767,000	1,985,666	1,687,797
American Tower Corp	3.65%	3/15/2027	2,000,000	1,969,960	1,870,734
American Transmission Systems	2.65%	1/15/2032	3,210,000	3,244,334	2,643,432
Americredit	0.76%	12/18/2025	1,175,000	1,174,272	1,133,500
Americredit	0.89%	10/19/2026	725,000	719,247	667,316
Americredit	1.17%	8/18/2027	3,250,000	3,249,135	2,994,367
Americredit Automobile Receivables	1.01%	1/19/2027	400,000	399,906	363,839
Amerigas Partners	5.63%	5/20/2024	2,175,000	2,142,315	2,111,228
Amerigas Partners	5.88%	8/20/2026	1,300,000	1,294,483	1,234,622
Amerigas Partners	5.75%	5/20/2027	1,000,000	977,199	929,367
Amern Airlines Inc	3.70%	10/1/2026	4,487,248	4,510,742	3,876,531
Amern Express Co	3.95%	8/1/2025	2,250,000	2,247,750	2,205,942
Amern Intl Group	2.50%	6/30/2025	192,000	192,941	180,895
Amern Tower Corp	4.40%	2/15/2026	350,000	394,348	341,264
Amern Tower Corp	3.80%	8/15/2029	4,850,000	5,454,460	4,411,551
Amern Tower Corp	2.90%	1/15/2030	1,500,000	1,557,030	1,274,046

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Amern Tower Corp	3.70%	10/15/2049	115,000	126,070	82,180
Amern Wtr Cap Corp	2.95%	9/1/2027	7,146,000	6,853,038	6,600,152
Amn Healthcare Inc	4.63%	10/1/2027	1,600,000	1,570,300	1,475,312
Amsr	2.77%	1/19/2039	700,000	688,422	626,606
Amsr 2020-Sfr2 Tr Single Family Rent Passthru	4.03%	7/17/2037	185,000	196,447	169,327
Amsr 2021-Sfr2 Tr Single Family Rent Passthru	2.58%	8/17/2038	100,000	99,996	83,703
Amsr 2021-Sfr3 Tr Single Family Rent Passthru	2.33%	10/17/2038	100,000	99,999	83,758
Amsted Inds Inc	5.63%	7/1/2027	2,770,000	2,771,692	2,627,788
Amsted Inds Inc	4.63%	5/15/2030	940,000	912,788	801,350
Andrew W Mellon	0.95%	8/1/2027	3,645,000	3,116,584	3,111,354
Angel Oak Mtg Tr	2.77%	9/25/2066	100,000	99,996	53,954
ANR Pipeline Co	7.38%	2/15/2024	485,000	451,320	485,668
Antero Midstream	5.75%	1/15/2028	900,000	853,588	834,849
Antero Midstream Partners Lp/Antero Mi	5.75%	3/1/2027	1,000,000	979,900	945,089
Antero Resources Midstre	5.38%	6/15/2029	500,000	500,000	457,120
Anthem Inc	3.65%	12/1/2027	420,000	411,494	396,968
Anthem Inc	4.10%	5/15/2032	560,000	559,071	522,712
Anthem Inc	4.65%	1/15/2043	350,000	455,001	319,108
Anthem Inc	4.55%	5/15/2052	260,000	257,548	227,392
Anywhere Real Estate Group LLC	5.25%	4/15/2030	1,500,000	1,431,897	1,094,265
Aon Corp Jr Sub Defferable Int	8.20%	1/1/2027	295,000	388,662	303,112
Apache Corp	5.10%	9/1/2040	1,430,000	1,415,161	1,185,059
Apache Corp	5.25%	2/1/2042	40,000	44,500	32,670
Apache Corp	4.75%	4/15/2043	100,000	48,000	75,450
Apache Corp	4.25%	1/15/2044	560,000	523,903	391,685
Apache Corp	5.35%	7/1/2049	220,000	246,900	177,784
Apple Inc	1.13%	5/11/2025	920,000	918,353	847,678
Apple Inc	2.45%	8/4/2026	1,070,000	1,067,079	993,554
Apple Inc	4.25%	2/9/2047	100,000	130,447	92,391
Apple Inc	3.95%	8/8/2052	6,000,000	5,927,567	5,098,574
Applebees Fdg LLC	4.19%	6/5/2049	1,930,500	1,930,500	1,896,844
Aptiv PLC	3.25%	3/1/2032	1,285,000	1,278,883	1,055,622
Aqua Amer Inc	3.57%	5/1/2029	240,000	271,793	215,870
Aqua Amer Inc	4.28%	5/1/2049	6,000,000	6,935,970	4,868,102
Aramark Svcs Inc	6.38%	5/1/2025	2,840,000	2,855,788	2,805,096
Arcelormittal	6.55%	11/29/2027	1,700,000	1,698,964	1,708,389
Ares Cap Corp	4.63%	3/1/2024	1,000,000	965,435	1,060,625
Asbury Automotive	5.00%	2/15/2032	870,000	850,238	715,749
Asbury Automotive Group Inc	4.50%	3/1/2028	1,335,000	1,222,116	1,175,334
Asbury Automotive Group Inc	4.63%	11/15/2029	2,075,000	1,975,625	1,748,478
Asbury Automotive Group Inc	4.75%	3/1/2030	2,264,000	2,046,298	1,893,500
Ascension	3.11%	11/15/2039	165,000	173,024	127,504
Ascent Res Utica Hldgs Llc/Aru Fincor	9.00%	11/1/2027	798,000	1,467,482	981,540
Ascent Resources Utica Holdings, LLC	0.00%	11/1/2025	630,000	-	664,020

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U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Ascent Resources/Aru Fin	7.00%	11/1/2026	1,400,000	1,392,880	1,358,027
Ashland LLC	3.38%	9/1/2031	650,000	650,000	519,421
Ashton Woods USA Llc/Ashton Woods Fin	6.63%	1/15/2028	700,000	700,000	615,874
AT&T Inc	4.94%	3/25/2024	2,700,000	2,700,000	2,687,095
AT&T Inc	5.92%	6/12/2024	8,000,000	8,048,480	8,057,169
AT&T Inc	4.25%	3/1/2027	20,000	19,776	19,480
AT&T Inc	2.30%	6/1/2027	910,000	912,045	810,935
AT&T Inc	1.65%	2/1/2028	600,000	599,244	507,623
AT&T Inc	2.25%	2/1/2032	140,000	132,510	110,145
AT&T Inc	2.55%	12/1/2033	1,180,000	1,021,270	910,363
AT&T Inc	5.35%	9/1/2040	270,000	349,872	258,646
AT&T Inc	6.38%	3/1/2041	1,750,000	2,406,588	1,830,091
AT&T Inc	5.55%	8/15/2041	130,000	172,691	125,148
AT&T Inc	4.35%	6/15/2045	60,000	52,921	48,684
AT&T Inc	4.50%	3/9/2048	983,000	890,608	803,480
AT&T Inc	4.55%	3/9/2049	4,000,000	4,286,440	3,304,766
AT&T Inc	3.65%	6/1/2051	3,205,000	3,192,597	2,272,985
AT&T Inc	3.30%	2/1/2052	3,410,000	3,405,391	2,285,151
AT&T Inc	3.50%	9/15/2053	330,000	341,888	222,543
AT&T Inc	3.55%	9/15/2055	361,000	294,658	241,958
AT&T Inc	3.80%	12/1/2057	40,000	41,900	27,817
AT&T Inc	3.65%	9/15/2059	320,000	276,150	215,271
AT&T Inc Corp	3.80%	2/15/2027	260,000	293,595	248,473
Athenahealth Group Inc. Initial Ddtl Senior Secured	0.00%	2/15/2029	262,681	262,681	236,508
Athenahealth Group Inc. Initial Term Loan Senior Secured	0.00%	2/15/2029	1,233,656	1,227,488	1,110,734
Athene Global Fdg Medium Term	2.65%	10/4/2031	1,000,000	826,070	766,556
Athene Global Fdg Medium Term Secd	2.67%	6/7/2031	2,000,000	2,000,000	1,548,483
Athene Hldg Ltd	3.50%	1/15/2031	1,285,000	1,344,445	1,061,942
Atmos Energy Corp	4.13%	3/15/2049	200,000	236,688	164,780
Autodesk Inc	3.50%	6/15/2027	2,000,000	1,989,660	1,874,396
Autonation Inc	3.85%	3/1/2032	1,500,000	1,497,525	1,200,826
Autozone Inc	3.13%	4/21/2026	100,000	98,164	94,552
Autozone Inc	4.75%	8/1/2032	185,000	184,824	179,657
Avient Corp	7.13%	8/1/2030	1,250,000	1,255,700	1,221,887
Avis Budget Rent Car Fdg Aesop LLC	2.02%	2/20/2027	1,540,000	1,539,271	1,396,912
Avis Budget Rent Car Fdg Aesop Llc.	2.33%	8/20/2026	1,140,000	1,139,623	1,055,660
Avista Corp	4.35%	6/1/2048	2,074,000	2,306,868	1,732,893
B & G Foods Inc	5.25%	4/1/2025	1,725,000	1,692,536	1,512,666
Ball Corp	2.88%	8/15/2030	185,000	168,026	147,522
Ball Corp	3.13%	9/15/2031	420,000	379,575	337,315
Balt Gas & Elec Co	3.20%	9/15/2049	175,000	186,223	124,464
Banc 1 Corp	7.75%	7/15/2025	435,000	521,539	465,431
Bank	3.73%	11/15/2050	950,000	1,052,014	855,335
Bank	3.39%	6/15/2060	3,900,000	4,202,555	3,602,861
Bank 2018	3.90%	2/15/2061	570,000	617,625	517,128

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Bank 2018	3.95%	8/15/2061	1,500,000	1,582,266	1,413,332
Bank 2018-Bnk	4.61%	9/15/2060	1,110,000	1,183,234	925,826
Bank 2021	3.20%	9/15/2064	2,010,000	2,068,559	1,392,233
Bank 2021	3.11%	11/15/2064	7,345,000	7,235,258	5,035,634
Bank 2021-Bnk31	2.21%	2/15/2054	550,000	566,475	423,306
Bank Amer Corp	3.30%	1/11/2023	80,000	77,498	79,973
Bank Amer Corp	4.00%	1/22/2025	3,200,000	3,364,471	3,133,810
Bank Amer Corp	5.30%	2/5/2026	11,222,000	11,086,073	11,053,885
Bank Amer Corp	4.45%	3/3/2026	5,360,000	5,355,031	5,256,404
Bank Amer Corp	3.50%	4/19/2026	890,000	888,514	848,877
Bank Amer Corp	1.32%	6/19/2026	240,000	240,000	216,562
Bank Amer Corp	4.25%	10/22/2026	2,270,000	2,377,969	2,195,747
Bank Amer Corp	3.56%	4/23/2027	9,957,000	10,186,708	9,339,884
Bank Amer Corp	3.82%	1/20/2028	4,600,000	5,078,364	4,296,797
Bank Amer Corp	5.00%	2/4/2028	4,250,000	4,250,000	4,110,416
Bank Amer Corp	3.59%	7/21/2028	3,890,000	3,890,529	3,586,571
Bank Amer Corp	3.42%	12/20/2028	761,000	707,175	689,165
Bank Amer Corp	2.09%	6/14/2029	6,740,000	6,755,576	5,683,403
Bank Amer Corp	3.97%	2/7/2030	43,710,000	48,303,777	39,794,166
Bank Amer Corp	2.50%	2/13/2031	1,300,000	1,315,379	1,059,661
Bank Amer Corp	2.59%	4/29/2031	570,000	570,000	465,592
Bank Amer Corp	2.57%	10/20/2032	720,000	718,767	565,951
Bank Amer Corp	2.97%	2/4/2033	470,000	445,329	380,107
Bank Amer Corp	5.00%	1/21/2044	1,690,000	1,732,477	1,553,076
Bank Amer Corp	4.33%	3/15/2050	270,000	270,000	223,062
Bank Amer Corp	4.08%	3/20/2051	1,520,000	1,568,161	1,199,573
Bank Amer Corp Medium Term SR	5.55%	3/5/2024	10,000,000	9,993,400	9,994,172
Bank Of America Corp	3.55%	3/5/2024	920,000	920,000	916,722
Bank Of America Corp	1.73%	7/22/2027	4,500,000	4,491,195	3,944,893
Bank Of America Corp Bnds	4.20%	8/26/2024	245,000	245,968	241,338
Banner Health	3.18%	1/1/2050	135,000	139,100	95,115
Bausch Health Companies Inc	11.00%	9/30/2028	2,476,000	2,107,510	1,930,895
Bausch Health Companies Inc	14.00%	10/15/2030	36,000	47,186	21,371
Bausch Health Cos Inc	6.25%	2/15/2029	60,000	60,000	28,886
Baxter Intl Inc	4.46%	11/29/2024	9,750,000	9,617,148	9,565,742
Baxter Intl Inc	2.60%	8/15/2026	2,000,000	1,927,820	1,849,542
Baylor Scott & White Hldgs	0.83%	11/15/2025	55,000	49,007	48,637
Baylor Scott & White Hldgs	1.78%	11/15/2030	240,000	229,867	185,961
Bayport Polymers LLC	4.74%	4/14/2027	3,000,000	3,000,000	2,783,486
BBCCRE Tr 2015-Gtp	4.56%	8/10/2033	3,130,000	2,496,973	2,609,015
Bbcms Mtg Tr	3.00%	12/15/2051	4,955,000	4,636,640	3,208,522
Bbcms Mtg Tr	2.78%	9/15/2054	3,000,000	3,009,375	2,003,134
Bds 2021-FI7 Ltd	6.69%	6/16/2036	50,000	50,000	46,716
Beacon Container Fin II LLC	2.25%	10/22/2046	3,643,750	3,642,165	3,091,548
Bellemeade RE	6.88%	3/25/2031	194,000	198,906	185,326
Bellemeade RE 2021-2 Ltd Mtg Ins Lkd	5.78%	6/25/2031	108,000	101,385	98,796

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Bellring Distr LLC	7.00%	3/15/2030	2,300,000	2,262,942	2,213,175
Berkshire Hathaway Fin Corp	4.25%	1/15/2049	900,000	890,802	807,848
Bgc Partners Inc	4.38%	12/15/2025	1,325,000	1,395,168	1,242,501
Big Riv Stl Llc/Brs Fin Corp	6.63%	1/31/2029	2,300,000	2,297,450	2,191,269
Bk Amer Merrill	3.79%	7/15/2049	1,000,000	1,070,898	886,030
Bk New York Mellon	1.60%	4/24/2025	280,000	279,894	260,345
Bk New York Mellon	4.29%	6/13/2033	1,640,000	1,640,000	1,539,132
Blackrock Inc	2.10%	2/25/2032	100,000	84,933	80,754
Blackstone Private Cr Fd	7.05%	9/29/2025	4,630,000	4,611,001	4,597,148
Block	4.88%	3/1/2028	1,800,000	1,753,119	1,570,500
Block Communications Inc	0.00%	2/11/2027	1,069,750	1,064,401	1,054,592
Block Finl LLC	3.88%	8/15/2030	1,465,000	1,538,067	1,285,462
BNSF Ry Co	5.63%	4/1/2024	325,172	368,697	325,608
BNSF Ry Co	3.44%	6/16/2028	2,330,307	2,587,269	2,188,187
Boardwalk	5.95%	6/1/2026	455,000	515,420	461,197
Boardwalk PIPELINES LP	3.60%	9/1/2032	910,000	910,109	755,667
Boeing Co	4.88%	5/1/2025	1,620,000	1,620,000	1,605,091
Boeing Co	2.20%	2/4/2026	790,000	790,738	718,544
Boeing Co	3.10%	5/1/2026	3,650,000	3,640,034	3,438,465
Boeing Co	2.70%	2/1/2027	120,000	119,676	108,462
Boeing Co	2.80%	3/1/2027	200,000	193,354	180,717
Boeing Co	5.04%	5/1/2027	14,000,000	15,481,060	13,861,032
Boeing Co	3.20%	3/1/2029	730,000	721,021	642,688
Boeing Co	5.15%	5/1/2030	3,270,000	3,593,945	3,199,071
Boeing Co	3.25%	2/1/2035	1,270,000	1,236,442	972,118
Boeing Co	3.55%	3/1/2038	140,000	124,440	103,654
Boeing Co	5.70%	5/1/2040	730,000	740,239	696,129
Boeing Co	3.75%	2/1/2050	370,000	358,030	255,980
Boeing Co	5.80%	5/1/2050	1,520,000	1,520,000	1,415,168
Boeing Co	5.93%	5/1/2060	150,000	166,008	137,520
Bonanza Creek Energy Inc	5.00%	10/15/2026	1,350,000	1,288,650	1,234,245
Boyd Gaming Corp	4.75%	12/1/2027	4,315,000	4,227,488	4,018,905
Boyd Gaming Corp	4.75%	6/15/2031	4,850,000	4,727,918	4,219,500
Boyne USA Inc	4.75%	5/15/2029	2,095,000	1,997,658	1,854,168
BP Cap Mkts Amer	3.63%	4/6/2030	330,000	330,000	303,466
BP Cap Mkts Amer	2.77%	11/10/2050	300,000	286,452	192,375
BP Cap Mkts Amer Inc	3.12%	5/4/2026	1,280,000	1,290,238	1,214,789
BP Cap Mkts Amer Inc	3.00%	2/24/2050	850,000	839,214	571,920
Bpr Tr 2021-Ty Coml Mtg Passthru Ctf	5.37%	9/15/2038	510,000	494,700	480,464
Bristol Myers	2.90%	7/26/2024	951,000	967,297	923,541
Bristol Myers	3.40%	7/26/2029	127,000	125,952	118,023
Bristol Myers Squibb Co Corp	3.20%	6/15/2026	532,000	530,553	507,721
Bristow Group Inc	6.88%	3/1/2028	3,400,000	3,303,062	3,129,138
Broadcom Inc	3.14%	11/15/2035	2,090,000	1,947,139	1,543,777
Broadridge Finl	2.90%	12/1/2029	2,210,000	2,305,190	1,876,781
Broadstreet	5.88%	4/15/2029	2,400,000	2,254,300	2,042,595

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Builders Firstsource Inc	4.25%	2/1/2032	20,000	19,000	16,232
Builders Firstsource Inc	6.38%	6/15/2032	1,150,000	1,138,750	1,080,133
Burlington Northn Santa Fe	3.75%	4/1/2024	6,146,000	6,362,036	6,049,306
Burlington Northn Santa Fe LLC	2.88%	6/15/2052	110,000	113,184	73,930
Business Jet Secs	2.16%	4/15/2036	2,011,214	2,016,669	1,765,954
Bx Coml Mtg Tr	5.27%	9/15/2036	81,000	76,039	76,362
Bx Coml Mtg Tr	5.42%	9/15/2036	700,000	700,000	657,299
Bx Coml Mtg Tr	6.32%	9/15/2036	130,000	130,000	120,896
Bx Coml Mtg Tr	6.72%	9/15/2036	150,000	150,000	138,001
Bxp Trust	3.38%	6/13/2039	2,830,000	2,526,107	2,521,807
CA Inc	4.70%	3/15/2027	3,000,000	3,000,000	2,803,903
CA Wtr Svc Co	5.50%	12/1/2040	6,344,000	7,313,886	6,501,290
Cable One Inc	4.00%	11/15/2030	4,045,000	3,816,790	3,174,175
Cable One Inc	0.00%	3/15/2026	825,000	641,025	648,038
Cal Dive I-Title XI Inc	4.93%	2/1/2027	3,856,719	4,028,492	3,839,131
Cal Fdg IV Ltd Asset Backed	2.22%	9/25/2045	2,628,438	2,643,736	2,273,905
California Res Corp	7.13%	2/1/2026	1,320,000	1,320,112	1,268,573
Camelot Fin	4.50%	11/1/2026	2,245,000	2,178,050	2,104,128
Camelot U S Acquisition 1 Co Amendment No. 2 Incre Term Ln	0.00%	10/30/2026	877,125	872,739	862,872
Cameron Lng LLC	2.90%	7/15/2031	140,000	140,000	118,502
Cameron Lng LLC	3.30%	1/15/2035	670,000	688,686	542,158
Cap 1 Bk USA Natl	2.28%	1/28/2026	1,500,000	1,565,280	1,401,474
Cap 1 Finl Corp	3.20%	1/30/2023	350,000	368,946	350,000
Cap 1 Finl Corp	3.50%	6/15/2023	95,000	97,565	94,423
Cap 1 Finl Corp	4.20%	10/29/2025	701,000	742,959	677,946
Cap 1 Finl Corp	3.80%	1/31/2028	2,840,000	3,055,377	2,659,116
Capital One Finl Corp	5.32%	5/9/2025	6,500,000	6,500,000	6,421,554
Capital One Finl Corp	3.27%	3/1/2030	6,000,000	5,743,980	5,140,726
Capital One Multi-Asset Execution	4.95%	10/15/2027	330,000	329,948	332,802
Carmax Auto Owner	3.91%	10/15/2027	2,000,000	1,999,425	1,901,267
Carnival Corp	10.50%	2/1/2026	3,790,000	3,974,094	3,784,960
Carnival Corp	7.63%	3/1/2026	1,100,000	1,110,750	871,854
Carnival Corp	9.88%	8/1/2027	3,495,000	3,419,562	3,302,775
Carnival Corp	4.00%	8/1/2028	3,800,000	3,665,024	3,098,558
Carnival Corp Gtd	6.00%	5/1/2029	3,400,000	3,143,590	2,265,699
Carnival Corp Gtd Secd	5.75%	3/1/2027	7,150,000	6,651,219	5,105,386
Carnival Corporation	0.00%	10/6/2028	990,000	985,050	924,165
Carnival Holding	10.38%	5/1/2028	950,000	935,418	975,280
Carolina Pwr & Lt	6.30%	4/1/2038	6,800,000	7,585,898	7,342,055
Carrier Global Corp	3.58%	4/5/2050	20,000	20,352	14,361
Cars Com Inc	6.38%	11/1/2028	2,800,000	2,643,369	2,487,768
Carvana Auto Receivables	1.07%	3/10/2028	1,731,815	1,724,712	1,591,500
Carvana Auto Receivables Tr	0.70%	1/10/2028	56,146	56,139	52,308
Catalent Pharma Solutions Inc	5.00%	7/15/2027	2,385,000	2,395,488	2,218,929
Catalent Pharma Solutions Inc	3.13%	2/15/2029	2,200,000	2,092,293	1,751,695

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Catalent Pharma Solutions Inc	3.50%	4/1/2030	1,900,000	1,712,725	1,500,221
Catholic Health Initiati	4.35%	11/1/2042	470,000	508,905	398,858
CCM Merger Inc	6.38%	5/1/2026	800,000	800,000	753,856
CCO Hldgs LLC	5.00%	2/1/2028	6,255,000	6,194,575	5,652,956
CCO Hldgs LLC / CCO Hldgs Cap Corp	4.25%	1/15/2034	2,570,000	2,340,025	1,896,776
CCO Hldgs Llc/Cap Corp	4.75%	3/1/2030	3,850,000	3,594,300	3,282,337
CCO Hldgs Llc/Cap Corp	4.75%	2/1/2032	750,000	672,900	608,025
CCO Hldgs Llc/Cco Hldgs	4.50%	5/1/2032	3,900,000	3,886,250	3,106,935
CCO Hldgs Llc/Cco Hldgs Cap Corp	5.38%	6/1/2029	2,000,000	1,893,875	1,801,090
CCO Hldgs Llc/Cco Hldgs Cap Corp	4.50%	8/15/2030	4,360,000	4,410,000	3,602,036
CCO Hldgs Llc/Cco Hldgs Cap Corp	4.25%	2/1/2031	3,465,000	3,292,262	2,779,328
CCO Hldgs Llc/Cco Hldgs Cap Corp	4.50%	5/1/2032	240,000	240,000	191,196
CCO Hldgs Llc/Cco Hldgs Cap Corp Bnds	5.50%	5/1/2026	1,500,000	1,475,475	1,451,883
CCO Holdings LLC	4.50%	6/1/2033	2,100,000	1,904,850	1,611,183
Cd 2016-C	2.93%	8/10/2049	300,000	308,995	264,866
Cdi Escrow Iss	5.75%	4/1/2030	2,900,000	2,833,650	2,599,644
CEC Entmt Inc	6.75%	5/1/2026	2,650,000	2,449,762	2,464,500
Cent Garden & Pet	5.13%	2/1/2028	1,000,000	939,900	930,280
Cent Garden & Pet	4.13%	10/15/2030	1,570,000	1,395,088	1,286,655
Centene Corp	4.25%	12/15/2027	2,695,000	2,822,876	2,529,999
Centene Corp	4.63%	12/15/2029	80,000	84,800	73,135
Centene Corp	3.38%	2/15/2030	2,070,000	1,844,894	1,749,916
Centene Corp	3.00%	10/15/2030	2,040,000	1,843,816	1,672,288
Centennial Res	6.88%	4/1/2027	2,340,000	1,890,950	2,204,837
Centennial Resource Prodtm LLC	5.38%	1/15/2026	2,060,000	1,942,135	1,875,186
Central Garden & Pet Co	4.13%	4/30/2031	1,075,000	1,042,511	889,912
Century Aluminum Company	7.50%	4/1/2028	3,400,000	3,315,778	2,938,715
Century Cmnty Inc	6.75%	6/1/2027	2,455,000	2,467,396	2,344,475
Century Cmnty Inc	3.88%	8/15/2029	2,300,000	2,151,675	1,808,375
Centurylink Inc	4.00%	2/15/2027	150,000	155,625	127,118
Ces Mu2 LLC	2.17%	12/16/2026	4,449,682	4,254,672	4,179,482
Ces Mu2 LLC	1.99%	5/13/2027	776,171	808,126	724,990
CF Hippolyta	1.53%	3/15/2061	5,044,119	5,016,737	4,366,100
CF Hippolyta Issuer LLC	1.69%	7/15/2060	3,179,057	3,185,390	2,839,760
Chart Industries Inc	7.50%	1/1/2030	1,300,000	1,282,593	1,305,590
Chart Industries Inc	9.50%	1/1/2031	825,000	808,079	844,668
Chart Industries Inc B Senior Secured Term Loan	0.00%	12/7/2029	1,000,000	975,000	988,130
Charter	4.91%	7/23/2025	4,745,000	5,007,279	4,654,365
Charter	5.38%	4/1/2038	600,000	596,831	500,318
Charter	6.48%	10/23/2045	1,785,000	2,264,835	1,616,555
Charter	5.38%	5/1/2047	50,000	44,255	39,430
Charter	5.75%	4/1/2048	140,000	173,565	115,414
Charter	6.83%	10/23/2055	110,000	123,533	101,962
Charter Communications Entmt I LP	3.50%	3/1/2042	170,000	166,505	110,213
Charter Communications Oper LLC	5.05%	3/30/2029	2,650,000	2,892,532	2,495,935

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Charter Communications Oper LLC	5.13%	7/1/2049	160,000	136,558	121,683
Charter Communications Oper LLC / Secd	4.40%	4/1/2033	1,050,000	1,043,609	901,641
Charter Communications Oper LLC / Secd	5.25%	4/1/2053	2,375,000	2,257,905	1,845,292
Charter Communications Oper LLC / Secd	5.50%	4/1/2063	300,000	302,332	230,114
Charter Communications Oper Llc/Charte	4.20%	3/15/2028	330,000	332,901	303,796
Charter Communications Oper Llc/Charte	4.80%	3/1/2050	160,000	161,697	116,474
Charter Communications Operating LLC (Aka CCO Safari Llc)	0.00%	4/30/2025	712,359	699,019	707,572
Cheever Escr Issuer LLC	7.13%	10/1/2027	950,000	930,500	904,875
Cheniere Corpus	5.88%	3/31/2025	2,270,000	2,528,106	2,282,869
Cheniere Energy	4.50%	10/1/2029	7,200,000	6,525,000	6,478,441
Cheniere Energy	4.00%	3/1/2031	240,000	240,375	204,326
Cheniere Energy	3.25%	1/31/2032	110,000	110,412	87,459
Chevron Corp	2.00%	5/11/2027	210,000	210,610	188,887
Chevron Corp New	1.55%	5/11/2025	560,000	560,142	521,429
Chevron Corp New	2.95%	5/16/2026	680,000	680,000	645,979
Chevron USA	3.90%	11/15/2024	500,000	440,000	491,718
Chevron USA Inc	3.85%	1/15/2028	660,000	669,207	638,082
Chs/Community Health	5.25%	5/15/2030	2,050,000	1,843,025	1,545,776
Churchill Downs	5.50%	4/1/2027	3,985,000	3,962,242	3,776,007
Churchill Downs	4.75%	1/15/2028	4,500,000	4,478,228	4,027,500
Cigna Corp New	3.40%	3/15/2050	650,000	524,095	464,274
Cigna Corp New Corp	4.38%	10/15/2028	840,000	843,151	811,705
Cigna Corp New Corp	4.90%	12/15/2048	70,000	77,933	63,538
Cim Tr	2.50%	3/25/2051	238,904	245,175	192,172
Cim Tr 2021-R6	1.42%	7/25/2061	386,374	386,371	340,537
Citi Usd	4.91%	5/24/2033	370,000	370,000	347,640
Citigroup Coml Mtg	4.38%	1/10/2036	10,000,000	10,299,559	9,727,954
Citigroup Coml Mtg	3.57%	2/10/2048	1,160,000	1,194,784	1,095,769
Citigroup Coml Mtg	4.26%	9/15/2050	4,210,000	4,538,248	3,549,967
Citigroup Coml Mtg Tr	2.65%	12/10/2041	5,461,854	4,773,575	4,489,561
Citigroup Global Mkts Hldgs Inc	9.61%	8/31/2028	6,830,000	6,746,372	6,297,055
Citigroup Inc	1.68%	5/15/2024	550,000	550,000	542,262
Citigroup Inc	5.75%	5/17/2024	5,190,000	5,191,090	5,197,950
Citigroup Inc	7.88%	5/15/2025	885,000	1,124,186	931,153
Citigroup Inc	4.40%	6/10/2025	3,530,000	3,682,973	3,467,635
Citigroup Inc	5.50%	9/13/2025	640,000	640,433	644,441
Citigroup Inc	3.11%	4/8/2026	400,000	418,404	378,248
Citigroup Inc	4.99%	7/1/2026	1,000,000	995,170	995,754
Citigroup Inc	4.30%	11/20/2026	3,200,000	3,533,624	3,099,636
Citigroup Inc	1.12%	1/28/2027	5,500,000	5,500,000	4,795,287
Citigroup Inc	4.45%	9/29/2027	2,260,000	2,348,787	2,159,651
Citigroup Inc	5.31%	2/24/2028	4,440,000	4,440,000	4,288,130
Citigroup Inc	4.66%	5/24/2028	320,000	320,000	310,055
Citigroup Inc	4.13%	7/25/2028	20,000	20,562	18,652
Citigroup Inc	3.98%	3/20/2030	32,075,000	35,039,521	28,998,615

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Citigroup Inc	4.41%	3/31/2031	35,615,000	41,406,521	32,795,276
Citigroup Inc	6.63%	6/15/2032	2,540,000	2,714,048	2,683,822
Citigroup Inc	2.52%	11/3/2032	670,000	678,115	521,453
Citigroup Inc	3.79%	3/17/2033	760,000	763,698	652,361
Citigroup Inc	8.13%	7/15/2039	810,000	1,259,583	999,801
Citigroup Inc	6.68%	9/13/2043	270,000	306,297	289,165
Citigroup Inc	5.30%	5/6/2044	54,000	58,443	48,918
Citigroup Inc	4.65%	7/30/2045	818,000	820,092	706,011
Citigroup Inc	4.75%	5/18/2046	100,000	100,475	83,578
Citigroup Inc	3.88%	12/29/2049	1,885,000	1,859,081	1,606,962
Citigroup Inc	5.95%	12/31/2049	590,000	590,000	539,112
Citigroup Inc Dep Shs	5.95%	7/29/2049	660,000	660,000	653,565
Citigroup Inc Var Rt	6.30%	12/29/2049	690,000	689,237	650,842
Citigroup Mtg Ln	2.50%	4/25/2051	5,598,964	5,689,948	4,282,597
Clarivate Science Hldgs Corp	3.88%	7/1/2028	3,530,000	3,242,281	3,058,378
Clarivate Science Hldgs Corp \Nt	4.88%	7/1/2029	5,500,000	5,151,264	4,676,925
Clearway Energy	4.75%	3/15/2028	1,300,000	1,279,200	1,198,697
Cleco Securitization I LLC	4.65%	9/1/2042	4,000,000	3,999,448	3,674,249
Cleveland-Cliffs	4.88%	3/1/2031	9,800,000	9,971,500	8,653,313
CMO	2.85%	10/15/2045	598,585	611,600	595,258
CMO Areit 2021-Cre5 Ltd/Areit Areit 2021-C	5.42%	11/17/2038	1,226,919	1,226,919	1,172,843
CMO Arroyo Mtg	4.20%	10/25/2048	173,000	178,541	135,935
CMO Bank	2.00%	11/15/2053	4,000,000	3,952,188	3,177,183
CMO Bank	4.83%	8/15/2055	2,180,000	2,245,260	1,989,376
CMO Bank	3.13%	7/15/2060	759,818	798,343	735,025
CMO Bank	3.43%	9/15/2060	4,250,000	4,617,393	3,930,645
CMO Bank	4.26%	5/15/2061	5,750,000	5,922,240	5,496,059
CMO Bank Card Co	3.92%	4/15/2065	3,800,000	3,420,000	2,747,549
CMO Bbcms Mtg	2.30%	2/15/2054	2,870,000	2,376,719	2,339,031
CMO Benchmark	3.46%	3/15/2055	4,675,000	4,815,250	4,148,558
CMO Benchmark 2018-B6 Mtg Tr Coml Mtg Pass Thru Ctf	4.44%	10/10/2051	500,000	594,473	467,337
CMO Benchmark 2019-B15 Mtg Tr A5	2.93%	12/15/2072	1,640,000	1,689,132	1,436,021
CMO Benchmark Mortgage Trust	4.03%	4/10/2051	3,248,000	3,667,652	3,090,531
CMO Bravo Residential Funding Trust 21-Nqm2	0.97%	3/25/2060	197,946	197,944	185,385
CMO Bx Coml Mtg Tr 2019-XI Coml Mtg Passthru Ctf CI F	6.45%	10/15/2036	2,397,000	2,399,247	2,306,471
CMO Bx Coml Mtg Tr 2020-Viva CI D Var Rt Beo	3.55%	3/11/2044	1,100,000	1,112,633	825,794
CMO Bx Tr 2022-Cls 5	5.76%	10/13/2027	2,055,000	2,049,858	2,014,527
CMO Cd Mtg Tr	2.91%	8/15/2057	4,355,000	4,608,574	3,762,773
CMO Chase Mtg Tr	3.75%	12/25/2045	986,390	1,026,501	860,340
CMO Cim Tr	2.62%	6/25/2051	191,528	185,999	129,319
CMO Cim Tr 2019-Inv2 Mtg Passthru Ctf	4.00%	5/25/2049	1,019,721	1,054,064	957,952
CMO Citigroup Coml Mtg Tr	3.46%	9/15/2050	2,000,000	2,160,469	1,845,280
CMO Citigroup Comm1 Mtg Tst	4.18%	7/10/2047	510,000	551,378	483,320

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CMO Comm 2013-Ccre12 Mtg Tr Mtg Pass Thru Ctf	4.76%	10/10/2046	160,000	164,793	144,761
CMO Comm 2013-Ccre13 Mtg Tr Mtg Pass Thru Ctf	4.19%	11/10/2046	1,925,000	2,016,438	1,891,233
CMO Comm Mtg Tr	2.90%	2/10/2037	525,000	540,734	484,082
CMO Credit Suisse Mortgage Trust	3.95%	9/15/2037	1,190,000	1,259,638	1,069,958
CMO Csail	3.73%	3/15/2054	5,080,000	5,235,575	3,752,557
CMO Csmc	6.97%	5/15/2036	2,940,000	2,940,000	2,809,460
CMO Csmc	2.32%	4/25/2066	117,000	116,997	63,891
CMO Csmc 2018-J1 Tr	3.50%	2/25/2048	46,047	44,113	40,122
CMO Csmc 2021-Rpl3 Tr	3.81%	1/25/2060	69,000	72,093	45,928
CMO Csmc 2022-Mark	7.03%	6/15/2039	480,000	478,800	475,294
CMO Cwalt Inc	4.89%	5/25/2035	54,981	54,981	42,283
CMO Cwmbms Inc	4.99%	5/25/2035	177,825	177,825	136,329
CMO Dbgs	4.20%	10/15/2051	955,000	1,083,179	898,822
CMO Dbjpm	2.63%	8/10/2049	520,000	489,552	474,878
CMO FNMA	3.45%	1/1/2029	36,555	37,529	34,865
CMO FNMA	3.07%	4/25/2048	6,900,000	7,546,875	6,043,303
CMO Freddie Mac Stacr 20-Dna2 Cl M2 Fltg 02-25-2050	6.24%	2/25/2050	502,219	497,197	501,112
CMO Fremf	3.83%	11/25/2047	5,875,000	6,489,351	5,654,988
CMO Fremf 2013-K35 Mtg Tr Mltifam Mtg Passthru Ctf	3.93%	12/25/2046	5,200,000	5,580,859	5,126,191
CMO Fremf Mortgage Trust	4.37%	12/25/2046	6,460,771	6,648,201	6,364,898
CMO Fresb	4.84%	10/25/2036	3,270,666	3,310,493	3,254,057
CMO Fresb	2.63%	3/25/2038	11,368,373	10,913,609	10,804,481
CMO GS Mtg Secs	3.41%	2/13/2053	3,500,000	3,604,990	2,784,071
CMO GS Mtg Secs Corp Tr 2018-Srp5 Coml Mtg Passthru Ctf	6.12%	9/15/2031	2,812,044	2,812,044	2,356,246
CMO GS Mtg Secs Tr 2013-Gcj16 Coml Mtg Passthru Ctf	5.16%	11/10/2046	340,000	350,177	331,106
CMO J P Morgan Mtg	3.00%	12/25/2050	85,696	88,374	71,537
CMO JP Morgan Mtg	3.22%	7/25/2050	179,279	187,011	139,519
CMO JP Morgan Mtg Tr	2.85%	12/25/2051	83,972	86,135	62,221
CMO JPMBB Coml Mtg Secs Tr	4.88%	1/15/2047	190,000	193,458	184,318
CMO JPMCC Coml Mtg Secs Tr	4.05%	12/15/2049	150,000	155,766	132,177
CMO JPMORGAN Chase Bk Natl Assn	5.73%	3/25/2051	116,081	116,081	97,582
CMO Kndr Tr	5.67%	8/15/2038	560,946	560,946	516,285
CMO La Hipotecaria Panamanian Mtg	3.51%	11/24/2042	1,370,514	1,427,048	1,427,048
CMO Legacy Mtg Asset	3.25%	11/25/2059	2,091,516	2,090,474	2,089,862
CMO Legacy Mtg Asset Tr 2021-Gs5 21-Gs5	2.25%	7/25/2067	464,934	465,049	416,662
CMO Mastr Specialized Ln Tr	7.00%	8/25/2034	33,998	33,763	25,771
CMO Merrill Lynch Mtg Invs Inc	4.19%	12/25/2032	28,641	28,171	19,211
CMO Mill City Mtg Ln Tr	3.67%	11/25/2058	40,000	40,903	33,378
CMO MI-Cfc Coml Mtg Tr	5.45%	8/12/2048	10,784	9,506	5,439
CMO MI-Cfc Coml Mtg Tr 2007-5 Coml Mtg Passthru Cl Aj Var Rt Due 08-12-2048	5.45%	8/12/2048	306,238	271,696	154,459

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CMO Morgan Stanley Bk Amer Merrill Lynch Tr Coml Mtg Pass Thru Ctf 11-15-2052	4.11%	11/15/2052	1,030,000	1,149,174	890,745
CMO Morgan Stanley Cap	3.81%	3/15/2052	3,000,000	3,141,562	2,744,052
CMO Mortgage	4.99%	8/25/2035	132,478	113,999	123,244
CMO Mortgage Repurchase Agreement	5.80%	3/30/2025	1,390,000	1,390,000	1,370,286
CMO New Residential Mtg 19-6A Mtg Backed	4.00%	9/25/2059	920,159	1,020,729	821,988
CMO New Residential Mtg Ln	1.52%	11/27/2056	347,857	347,857	281,719
CMO New Residential Mtg Ln	2.75%	7/25/2059	349,946	363,944	325,415
CMO Regal Tr IV	2.85%	9/29/2031	4,638	4,596	4,447
CMO SBA Gtd Dev	4.87%	12/1/2024	13,526	13,550	13,434
CMO Sequoia Mtg Tr	3.50%	11/25/2044	93,909	95,303	82,692
CMO Sequoia Mtg Tr	2.50%	3/25/2051	4,449,988	4,493,641	3,583,981
CMO Sequoia Mtg Tr	2.55%	4/25/2051	191,259	180,979	139,777
CMO Small Business Admin	5.19%	7/1/2024	94,613	99,030	93,482
CMO Small Business Admin Gtd Dev 2010-20I Cl 1	3.21%	9/1/2030	289,125	301,934	271,780
CMO Structured Adj Rate Mtg	5.03%	1/25/2035	10,707	6,290	10,106
CMO Tiaa Bk Mtg Ln Tr	4.16%	11/25/2048	123,806	125,161	77,636
CMO Towd Pt He Tr	2.50%	2/25/2063	195,000	197,963	171,638
CMO Vista Pt Securitization	4.15%	3/25/2065	185,000	195,370	167,687
CMO Wamu Mtg Pass-Through Ctfs	5.11%	7/25/2045	1,596,232	1,579,521	1,451,219
CMO Wamu Mtg Pass-Thru Ctfs	4.97%	10/25/2045	603,496	590,672	555,375
CMO Wamu Mtg Pass-Thru Ctfs 2005-Ar8 Cl 1-A-1A Reg	4.93%	7/25/2045	317,354	315,311	292,214
CMO Wells Fargo Coml Mtg	2.50%	9/15/2031	1,750,000	1,737,334	1,516,346
CMO Wells Fargo Coml Mtg	3.84%	1/15/2060	225,000	231,732	206,477
CMO Wells Fargo Coml Mtg	4.44%	9/15/2061	1,400,000	1,446,211	1,341,916
CMO Wells Fargo Commercial Mtg Tst 2013-L	4.29%	7/15/2046	30,000	31,153	28,445
CMO Wells Fargo Mtg Backed Secs	3.66%	7/25/2047	124,000	126,054	69,470
CMO Wf RBS Coml Mtg Tr	3.80%	11/15/2047	1,250,000	1,188,379	1,028,182
CMO WFRBS Coml Mtg	4.98%	9/15/2046	2,100,000	2,097,742	1,902,447
CMO WFRBS Coml Mtg	4.72%	3/15/2047	915,000	967,141	874,724
CMO WFRBS Coml Mtg Tr 2014-C19 Coml Mtg Passthru Ctf Cl B 4.723 Due 03-15-2047	4.72%	3/15/2047	180,000	200,468	172,077
Cmonew Residential Mtg Ln 2017-3A Mtg Backed	4.00%	4/25/2057	1,239,375	1,276,115	1,171,140
CNH Equip Tr	5.25%	11/15/2029	1,515,000	1,514,831	1,519,348
CNX Midstream Part LP	4.75%	4/15/2030	550,000	547,188	451,366
CNX Res Corp	6.00%	1/15/2029	920,000	954,500	846,533
Coca Cola Co	3.38%	3/25/2027	200,000	227,440	192,120
Coca Cola Co	1.45%	6/1/2027	530,000	531,807	468,666
Coca Cola Co	3.45%	3/25/2030	375,000	433,511	348,840
Coca Cola Co	2.25%	1/5/2032	4,700,000	4,696,099	3,941,749
Coca Cola Co	2.60%	6/1/2050	230,000	226,190	154,834
Coca Cola Cons Inc	3.80%	11/25/2025	100,000	111,298	97,172
Coca-Cola Co	3.00%	3/5/2051	160,000	157,019	117,413
Colgate Energy Partners III LLC	7.75%	2/15/2026	1,420,000	1,408,404	1,377,456

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Colgate Energy Partners III LLC	5.88%	7/1/2029	575,000	585,062	493,845
College Ave Student Lns	5.79%	12/28/2048	447,786	444,217	433,638
Colt 2022-3 Mtg Ln Tr	3.90%	2/25/2067	476,253	476,248	441,063
Columbia / HCA	7.69%	6/15/2025	2,505,000	2,816,628	2,627,673
Columbia / HCA	7.50%	11/15/2095	840,000	369,600	904,514
Columbia / HCA Healthcare Corp	7.75%	7/15/2036	500,000	645,000	546,116
Columbia / HCA Healthcare Corp Medium Term Book Entry # Tr 15	7.58%	9/15/2025	1,195,000	1,309,735	1,238,939
Columbia /Hca Healthcare Corp	7.05%	12/1/2027	390,000	437,288	409,335
Columbia/Hca Healthcare Corp	8.36%	4/15/2024	500,000	573,281	514,475
Comcast Corp	3.30%	4/1/2027	2,210,000	2,400,785	2,085,673
Comcast Corp	5.35%	11/15/2027	5,953,000	5,950,321	6,088,633
Comcast Corp	1.95%	1/15/2031	10,760,000	10,863,329	8,718,143
Comcast Corp	3.97%	11/1/2047	925,000	841,230	739,478
Comcast Corp New	4.15%	10/15/2028	2,350,000	2,352,901	2,257,784
Comcast Corp New	3.40%	4/1/2030	300,000	299,469	274,097
Comcast Corp New	4.25%	10/15/2030	430,000	441,417	412,470
Comcast Corp New	5.65%	6/15/2035	190,000	193,865	199,892
Comcast Corp New	3.25%	11/1/2039	60,000	61,080	46,988
Comcast Corp New	3.75%	4/1/2040	200,000	203,523	165,900
Comcast Corp New	3.40%	7/15/2046	70,000	75,592	51,506
Comcast Corp New	4.00%	8/15/2047	90,000	89,372	72,405
Comcast Corp New	4.00%	3/1/2048	80,000	90,458	63,946
Comcast Corp New	4.00%	11/1/2049	403,000	323,786	319,925
Comcast Corp New	3.45%	2/1/2050	130,000	113,662	94,999
Comcast Corp New	2.80%	1/15/2051	280,000	252,280	178,069
Comcast Corp New	2.89%	11/1/2051	400,000	360,133	258,402
Comcast Corp New	4.05%	11/1/2052	1,750,000	1,628,697	1,394,438
Comcast Corp New	2.94%	11/1/2056	135,000	126,135	84,129
Comcast Corp New	4.95%	10/15/2058	60,000	61,816	54,709
Coml Cr Group Inc	7.88%	2/1/2025	150,000	190,329	157,079
Comm	3.77%	10/10/2048	3,485,000	3,509,576	3,317,924
Comm 2013-Ccre12	4.30%	10/10/2046	190,000	195,687	173,009
Comm 2013-Ccre12 Mtg Tr Mtg Pass Thru Ctf	5.05%	10/10/2046	90,000	91,644	60,353
Comm Ser 2014-Cr21	4.41%	12/10/2047	1,140,000	1,137,837	1,022,668
Commonspirit Hlth	3.82%	10/1/2049	3,105,000	3,404,713	2,328,277
Commscope Inc SR	4.75%	9/1/2029	20,000	18,050	16,124
Compass Group Diversified Hldgs LLC	5.25%	4/15/2029	2,900,000	2,815,450	2,481,794
Compass Group Diversified Hldgs LLC	5.00%	1/15/2032	1,000,000	954,000	790,063
Compass Minerals International Inc	6.75%	12/1/2027	2,660,000	2,669,979	2,553,600
Compass Minerals Intl Inc	4.88%	7/15/2024	800,000	790,625	769,000
Comstock Res Inc	6.75%	3/1/2029	1,075,000	1,077,912	970,188
Comwlth Edison Co	5.90%	3/15/2036	5,943,000	6,117,269	6,226,160
Conagra Brands Inc	1.38%	11/1/2027	2,000,000	1,749,520	1,668,641
Cons Edison Co Ny	5.30%	3/1/2035	880,000	876,999	867,429

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Conseco Financial Corp	8.10%	7/15/2026	12,184	-	13
Consolidated Edison Co N Y Inc	3.35%	4/1/2030	180,000	179,590	162,341
Consolidated Edison Co N Y Inc	3.95%	4/1/2050	140,000	139,073	111,644
Consolidated Edison Co(N.Y)	6.15%	11/15/2052	3,735,000	3,712,216	4,025,210
Constellation Brands Inc	4.35%	5/9/2027	310,000	309,820	302,314
Constellation Brands Inc	2.25%	8/1/2031	70,000	58,435	55,791
Constellation Energy Group Inc	7.60%	4/1/2032	170,000	198,432	193,344
Constellium SE	5.63%	6/15/2028	1,000,000	890,000	924,220
Constellium SE	3.75%	4/15/2029	1,000,000	977,500	812,437
Consumers Energy	4.35%	4/15/2049	120,000	160,692	104,832
Continental Res Inc	5.75%	1/15/2031	330,000	403,850	307,288
Continental Resources	2.27%	11/15/2026	200,000	200,000	173,248
Contl Res Inc	4.50%	4/15/2023	250,000	259,801	249,395
Contl Res Inc	3.80%	6/1/2024	290,000	289,629	282,144
Contl Res Inc	4.38%	1/15/2028	1,595,000	1,661,384	1,449,791
Contl Res Inc	4.90%	6/1/2044	200,000	223,569	148,306
Corevest Amern	4.60%	5/15/2052	156,000	171,600	133,809
Corevest Amern	2.71%	12/15/2052	200,000	195,562	149,567
Costco Wholesale Corp	1.60%	4/20/2030	480,000	479,777	394,034
Costco Whsl Corp	1.38%	6/20/2027	850,000	852,625	745,661
Coterra Energy Inc	3.90%	5/15/2027	990,000	983,135	925,736
Coterra Energy Inc	4.38%	3/15/2029	1,020,000	1,062,842	965,977
Coty Inc	5.00%	4/15/2026	3,916,000	4,014,115	3,713,433
Cox Communications Inc	2.95%	10/1/2050	1,000,000	735,480	603,286
Credit Accep Corp Mich	5.13%	12/31/2024	1,025,000	1,026,250	963,274
Credit Acceptance Corporation	6.63%	3/15/2026	2,165,000	2,165,938	2,051,635
Credit Suisse Mortgage Trust	5.27%	12/15/2030	2,090,000	2,090,000	2,005,007
Credit Suisse Mortgage Trust	6.56%	10/25/2066	1,363,314	1,363,314	1,356,550
Crestwood Midstream Partners/Financ Bnds	5.75%	4/1/2025	165,000	155,356	160,512
Crowley Conro LLC	4.18%	8/15/2043	482,429	482,429	451,480
Crown Castle Intl Corp	4.30%	2/15/2029	4,800,000	5,548,509	4,544,131
Crown Castle Intl Corp	2.90%	4/1/2041	5,000,000	4,984,710	3,419,173
Csail	4.11%	8/15/2048	1,750,000	1,854,248	1,554,503
CSC Hldgs LLC	6.50%	2/1/2029	1,765,000	1,628,250	1,442,888
CSC Hldgs LLC	5.75%	1/15/2030	1,850,000	1,807,693	1,043,382
CSC Hldgs LLC	3.38%	2/15/2031	200,000	165,500	130,427
CSC Holdings LLC Gtd	4.50%	11/15/2031	220,000	193,050	152,639
Csmc	2.00%	1/25/2060	3,252,047	3,302,082	2,780,943
Csmc 2021-Nqm5 Tr	1.35%	5/25/2066	409,784	409,780	305,663
Csmc 2021-Rpl3 Tr	2.00%	1/25/2060	874,554	888,010	747,863
Csmc 2021-Rpl4 Tr	1.80%	12/27/2060	444,455	444,453	406,341
Csmc 2021-Rpl6	2.00%	10/25/2060	587,475	600,285	515,048
CSX Corp	2.60%	11/1/2026	4,950,000	4,521,236	4,560,904
CSX Corp	6.15%	5/1/2037	1,795,000	2,286,366	1,928,905
Ctr Partnership LP / Caretrust Cap	3.88%	6/30/2028	1,915,000	1,789,424	1,618,226

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Ctr Partnership LP / Caretrust Cap SR	3.88%	6/30/2028	90,000	84,825	76,052
CVR Partners Lp/Cvr Nitrogen Fin Corp	6.13%	6/15/2028	415,000	415,000	372,239
CVS Caremark Corp	6.04%	12/10/2028	5,183,520	5,530,267	5,110,727
CVS Health Corp	6.94%	1/10/2030	2,496,334	2,789,673	2,545,031
CVS Health Corp	3.63%	4/1/2027	1,200,000	1,293,871	1,140,392
CVS Health Corp	4.30%	3/25/2028	3,770,000	4,254,559	3,652,669
CVS Health Corp	3.75%	4/1/2030	1,700,000	1,652,646	1,549,594
CVS Health Corp	1.88%	2/28/2031	110,000	96,550	86,615
CVS Health Corp	4.78%	3/25/2038	1,540,000	1,872,086	1,407,837
CVS Health Corp	4.13%	4/1/2040	180,000	176,965	150,548
CVS Health Corp	5.13%	7/20/2045	350,000	349,326	317,583
CVS Health Corp	5.05%	3/25/2048	1,640,000	1,795,604	1,479,430
CVS Health Corp	4.25%	4/1/2050	30,000	29,995	24,051
CVS Health Corporation	2.13%	9/15/2031	360,000	357,728	286,433
CVS Pass Thru Tr	5.88%	1/10/2028	148,193	147,178	146,700
CWHEQ Home Equity Ln Tr 2007-A Mtg Passthru Ctf	4.44%	4/15/2037	1,157,906	1,047,326	1,055,797
CWT Travel Group Inc	8.50%	11/19/2026	1,313,096	4,226,705	1,109,697
Dave & Busters Inc	7.63%	11/1/2025	2,248,000	2,279,725	2,259,240
Davita Inc	4.63%	6/1/2030	1,510,000	1,368,175	1,212,081
Davita Inc	3.75%	2/15/2031	1,950,000	1,641,612	1,455,382
Dcp Mid Stream Operating	6.45%	11/3/2036	120,000	126,000	117,720
Dcp Midstream Oper	5.13%	5/15/2029	1,975,000	1,857,073	1,902,460
Dealer Tire Financial, LLC	0.00%	12/14/2027	1,600,000	1,560,000	1,576,800
Dealer Tire Llc/Dt Issuer LLC	8.00%	2/1/2028	2,450,000	2,403,256	2,155,690
Deere & Co	3.10%	4/15/2030	100,000	99,811	89,800
Deere & Co	3.75%	4/15/2050	530,000	587,251	451,246
Default PVTPL Mut Fd Fee Tr Xii Ser 20-2Nt 9.55 Due 12-31-40 Reg In Defaulted	9.55%	12/31/2040	2,245,344	550,109	449
Defaulted Par Pharmaceutical Inc	0.00%	12/31/2040	3,353,000	3,179,336	2,548,195
Defaulted Ruby Pipeline LLC	0.00%	12/31/2040	4,128,182	3,691,146	4,479,077
Delta Air Lines Inc	2.90%	10/28/2024	200,000	198,252	189,476
Delta Air Lines Inc	3.75%	10/28/2029	4,000,000	4,029,320	3,324,877
Delta Air Lines Inc	2.00%	12/10/2029	2,657,009	2,690,535	2,265,781
Delta Air Lines Pass Thru Tr 2015-1Aa	3.63%	7/30/2027	1,305,061	1,317,091	1,192,891
Devon Energy Corp	5.85%	12/15/2025	860,000	872,613	875,836
Devon Energy Corp	5.60%	7/15/2041	720,000	722,585	675,659
Devon Energy Corp	4.75%	5/15/2042	20,000	17,957	17,039
Devon Energy Corp	5.00%	6/15/2045	860,000	850,693	746,986
Devon Energy Corp New	5.25%	10/15/2027	92,000	65,714	91,178
Devon Energy Corp New	5.88%	6/15/2028	46,000	46,303	46,563
Diamondback Energy	3.25%	12/1/2026	30,000	30,952	27,946
Diamondback Energy Inc	3.50%	12/1/2029	490,000	493,731	431,092
Dicks Sporting Goods Inc	4.10%	1/15/2052	5,000,000	3,497,600	3,243,537
Digital Rlty Tr LP	3.60%	7/1/2029	335,000	303,068	299,959
Directv Financing, LLC Beo Term Loan	0.00%	8/2/2027	3,319,252	3,209,086	3,224,521

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Directv Holdings/Fing	5.88%	8/15/2027	5,000,000	4,878,100	4,473,300
Discover Financial Services	6.70%	11/29/2032	1,300,000	1,293,006	1,325,971
Discovery Communications LLC	5.30%	5/15/2049	3,500,000	3,504,725	2,665,114
Dish DBS Corp	5.88%	11/15/2024	75,000	67,203	69,693
Dish DBS Corp	7.75%	7/1/2026	2,705,000	2,552,957	2,186,181
Dish DBS Corp	5.13%	6/1/2029	270,000	269,130	174,204
Dish DBS Corp Secd	5.25%	12/1/2026	160,000	160,000	134,774
Dish Network Corp	2.38%	3/15/2024	3,250,000	2,941,685	2,928,250
Dish Network Corp	3.38%	8/15/2026	2,700,000	2,258,473	1,691,550
Disney Walt Co	2.65%	1/13/2031	9,000,000	9,002,020	7,699,719
Disney Walt Co SR	6.65%	11/15/2037	180,000	215,444	203,022
Disney Walt Co SR	6.15%	2/15/2041	1,440,000	2,116,865	1,566,509
Dividend Solar Lns	4.25%	12/20/2038	1,848,106	1,847,896	1,639,240
Dollar Gen Corp	3.50%	4/3/2030	185,000	203,197	166,651
Dolp Tr	2.96%	5/10/2041	5,040,000	5,399,906	4,014,813
Dominion Res Inc	6.30%	3/15/2033	3,555,000	4,420,433	3,752,439
Dominion Res Inc	5.25%	8/1/2033	270,000	350,093	265,869
Dominion Res Inc	7.00%	6/15/2038	150,000	217,540	161,414
Dowdupont Inc	4.49%	11/15/2025	145,000	164,575	142,716
Dowdupont Inc	5.42%	11/15/2048	760,000	1,050,059	728,889
DPL Inc	4.13%	7/1/2025	1,500,000	1,500,000	1,409,998
Dr Auto	0.65%	7/15/2025	8,825	8,825	8,812
Dr Auto	1.11%	5/15/2026	2,250,000	2,249,980	2,187,730
Dr Auto	0.87%	10/15/2027	180,000	172,884	173,216
Driven Brands Fdg	3.79%	7/20/2050	1,915,900	1,887,669	1,642,503
Driven Brands Fdg LLC	2.79%	10/20/2051	1,980,000	1,973,967	1,569,251
DT Midstream Inc	4.13%	6/15/2029	1,565,000	1,445,400	1,344,507
DT Midstream Inc	4.38%	6/15/2031	1,250,000	1,193,700	1,048,625
Duke Energy	3.40%	4/1/2032	5,700,000	5,384,145	5,057,176
Duke Energy	2.62%	7/1/2043	2,435,000	2,434,949	1,782,612
Duke Energy Carolinas LLC	2.85%	3/15/2032	4,907,000	4,426,703	4,167,730
Duke Energy Corp	3.25%	1/15/2082	1,650,000	1,647,605	1,206,667
Duke Energy Fla	2.50%	12/1/2029	150,000	155,928	128,772
Duke Energy Fla	3.11%	9/1/2038	1,145,000	1,191,415	918,657
Duke Energy Fla Proj Fin LLC	2.54%	9/1/2031	6,101,187	6,034,075	5,538,008
Duke Energy Ohio Inc	3.65%	2/1/2029	650,000	649,340	605,059
Duke Energy Progress LLC	3.45%	3/15/2029	925,000	843,745	853,562
Duke Energy Progress LLC	2.00%	8/15/2031	1,908,000	1,609,074	1,512,853
Duke Univ	2.68%	10/1/2044	4,300,000	4,411,456	3,129,054
Duke Univ	4.08%	10/1/2048	3,385,000	4,296,312	2,933,744
Duke Univ Hlth Sys	3.92%	6/1/2047	6,005,000	6,101,024	4,966,648
Dy9 Mandatory Exchange Export	2.37%	3/19/2027	526,816	537,877	495,804
Eaton Corp Ohio	4.15%	11/2/2042	380,000	382,949	326,192
Ebay Inc	4.00%	7/15/2042	3,500,000	2,941,652	2,783,561
Ebay Inc	3.65%	5/10/2051	155,000	154,859	111,936

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Ecolab Inc	4.80%	3/24/2030	2,000,000	2,451,859	1,986,841
Edgewellpers Care Co	5.50%	6/1/2028	1,065,000	1,065,000	996,020
Edgewellpers Care Co	4.13%	4/1/2029	1,680,000	1,680,000	1,432,164
Efmt	5.90%	9/25/2067	100,000	97,332	97,067
Emergent Biosolutions Inc	3.88%	8/15/2028	1,445,000	1,212,438	718,266
Emory Univ	2.14%	9/1/2030	100,000	82,705	83,004
Enable Midstream	4.95%	5/15/2028	500,000	413,730	481,001
Enable Midstream Partners LP	4.40%	3/15/2027	1,750,000	1,372,058	1,665,716
Encino Acqstn Partners Hldgs LLC	8.50%	5/1/2028	3,900,000	3,874,212	3,540,019
Encompass Health Corp	4.75%	2/1/2030	3,300,000	3,135,912	2,897,869
Encompass Hlth	4.50%	2/1/2028	1,000,000	998,625	908,400
Encompass Hlth	4.63%	4/1/2031	1,650,000	1,572,168	1,418,203
Energy Transfer	7.60%	2/1/2024	460,000	533,384	467,755
Energy Transfer	2.90%	5/15/2025	250,000	249,810	235,764
Energy Transfer	4.95%	6/15/2028	190,000	200,836	184,049
Energy Transfer	5.25%	4/15/2029	2,185,000	2,494,816	2,119,248
Energy Transfer	3.75%	5/15/2030	1,390,000	1,410,512	1,229,614
Energy Transfer	7.50%	7/1/2038	215,000	254,120	229,376
Energy Transfer	5.15%	2/1/2043	2,000,000	1,813,860	1,662,324
Energy Transfer	6.25%	4/15/2049	1,180,000	1,518,443	1,104,138
Energy Transfer LP	5.75%	2/15/2033	2,870,000	2,882,370	2,807,893
Energy Transfer LP	7.13%	12/31/2049	380,000	371,175	317,300
Energy Transfer LP	6.50%	12/31/2049	90,000	88,762	77,774
Energy Transfer LP	8.89%	12/31/2099	90,000	75,038	76,500
Energy Transfer LP	6.75%	12/31/2099	490,000	494,300	423,850
Enlink Midstream	4.85%	7/15/2026	165,000	166,980	155,105
Enlink Midstream LLC	6.50%	9/1/2030	625,000	625,000	618,562
Enpro Inds Inc Corp	5.75%	10/15/2026	1,705,000	1,688,450	1,653,850
Enstar Group Ltd	4.95%	6/1/2029	4,425,000	4,622,989	4,065,086
Entergy La LLC	4.44%	1/15/2026	5,964,000	6,075,101	5,787,486
Entergy La LLC	5.00%	7/15/2044	1,640,000	1,811,257	1,451,291
Entergy La LLC	4.75%	9/15/2052	1,160,000	1,153,701	1,050,402
Enterprise Prods	3.90%	2/15/2024	400,000	424,408	393,972
Enterprise Prods	4.15%	10/16/2028	1,420,000	1,456,716	1,347,028
Enterprise Prods	2.80%	1/31/2030	470,000	480,844	400,903
Enterprise Prods	5.75%	3/1/2035	2,080,000	2,088,216	2,035,631
Enterprise Prods	7.55%	4/15/2038	100,000	145,023	112,114
Enterprise Prods	4.85%	3/15/2044	90,000	104,239	79,717
Enterprise Prods	4.20%	1/31/2050	240,000	258,317	189,991
Enterprise Prods	3.70%	1/31/2051	280,000	281,575	203,406
Enterprise Prods	3.95%	1/31/2060	160,000	165,668	116,248
Enterprise Prods Oper LLC	4.80%	2/1/2049	60,000	69,243	51,481
Enterprise Prods Oper LLC	5.38%	2/15/2078	150,000	138,562	114,602
EOG Res Inc	4.38%	4/15/2030	120,000	119,952	116,498
EOG Res Inc	3.90%	4/1/2035	370,000	422,873	331,491

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
EOG Res Inc	4.95%	4/15/2050	170,000	171,067	163,021
Epr Pptys	4.75%	12/15/2026	7,096,000	7,515,016	6,380,841
Eqm Midstream Partners LP	6.00%	7/1/2025	316,000	321,052	304,939
Eqm Midstream Partners LP	7.50%	6/1/2027	1,000,000	1,000,000	979,260
Eqm Midstream Partners LP	6.50%	7/1/2027	950,000	974,588	907,962
Eqm Midstream Partners LP	4.50%	1/15/2029	495,000	495,000	415,760
Eqm Midstream Partners LP	7.50%	6/1/2030	525,000	526,869	505,848
EQT Corp	6.13%	2/1/2025	1,370,000	1,213,712	1,373,220
EQT Corp	3.90%	10/1/2027	2,320,000	2,424,944	2,142,375
EQT Corp SR	3.13%	5/15/2026	10,000	10,285	9,190
EQT Corp SR	3.63%	5/15/2031	300,000	318,701	254,704
EQT Corporation	5.00%	1/15/2029	140,000	159,577	131,848
Equinix Inc	1.55%	3/15/2028	2,000,000	1,750,300	1,656,215
Ethiopian Leasing	2.65%	5/12/2026	482,458	487,672	461,832
Everbank Mtg Ln Tr	3.50%	2/25/2048	381,968	377,193	333,565
Eversource Energy	2.90%	3/1/2027	3,000,000	2,997,060	2,766,571
Exelon Corp	4.05%	4/15/2030	830,000	929,085	772,505
Exelon Corp	5.63%	6/15/2035	130,000	118,551	132,399
Exeter Automobile	1.96%	1/17/2028	190,000	189,987	173,761
Exeter Automobile Receivables Tr Asset Backed	1.40%	4/15/2027	200,000	199,965	182,780
Expedia Group Inc	3.25%	2/15/2030	1,750,000	1,450,662	1,488,234
Expedia Inc	3.80%	2/15/2028	2,810,000	2,708,075	2,584,313
Export Import Bk United States Washingto	1.82%	5/3/2025	210,906	191,290	202,144
Exxon Mobil Corp	1.57%	4/15/2023	50,000	50,211	49,531
Exxon Mobil Corp	2.99%	3/19/2025	1,280,000	1,322,189	1,234,162
Exxon Mobil Corp	3.04%	3/1/2026	720,000	720,481	687,517
Exxon Mobil Corp	3.48%	3/19/2030	490,000	490,000	457,710
Exxon Mobil Corp	4.11%	3/1/2046	240,000	242,907	204,786
Exxon Mobil Corp	4.33%	3/19/2050	60,000	72,840	52,930
Exxon Mobil Corp	3.45%	4/15/2051	135,000	148,304	101,548
F&G Global Fdg	2.30%	4/11/2027	2,000,000	1,997,740	1,760,599
Fair Isaac	5.25%	5/15/2026	940,000	943,412	920,194
Fair Isaac Corporation	4.00%	6/15/2028	1,000,000	906,150	907,506
Fedex Corp	3.25%	4/1/2026	3,310,000	3,139,080	3,152,863
Fedex Pass Thru Tr	1.88%	8/20/2035	2,679,164	2,679,164	2,201,152
Fid Natl Finl Inc	3.40%	6/15/2030	3,325,000	3,316,887	2,814,563
Fidelity & Guaranty Life Hold. Inc	5.50%	5/1/2025	1,000,000	995,612	986,032
Fifth 3Rd Bancorp	8.25%	3/1/2038	125,000	202,569	155,346
Fin Amer	2.00%	12/26/2068	5,259,214	5,321,439	5,558,768
Finance Of Amer Structured Secs	3.00%	6/25/2072	7,133,618	6,544,772	6,459,992
First Horizon Bk Memphis Tenn	5.75%	5/1/2030	200,000	212,732	194,384
Firstenergy Corp	1.60%	1/15/2026	380,000	370,612	335,350
Firstenergy Corp	4.15%	7/15/2027	1,800,000	1,823,595	1,678,842
Firstenergy Corp	7.38%	11/15/2031	2,530,000	3,092,787	2,849,412

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Firstfed Corp	8.11%	5/15/2024	80,120	103,154	10
Firstkey Homes	1.34%	8/17/2037	470,591	470,581	420,895
Firstkey Homes	1.27%	10/19/2037	1,483,323	1,315,522	1,315,542
Firstkey Homes	1.79%	8/17/2038	650,000	649,975	557,444
Firstkey Homes	1.61%	9/17/2038	375,000	374,993	316,237
Firstkey Homes	2.43%	12/17/2038	4,500,000	4,499,852	3,898,842
Fishers Lane	5.48%	8/5/2040	1,700,000	2,193,000	1,696,288
Fishers Lane Assocs LLC	3.67%	8/5/2030	3,479,039	3,497,403	3,315,070
Five Corners Fdg Tr II	2.85%	5/15/2030	2,350,000	2,350,000	1,981,257
Flagstar Mtg Tr	3.50%	4/25/2048	37,468	36,929	36,721
Flagstar Mtg Tr	2.97%	11/25/2051	181,337	173,800	122,033
Florida Pwr & Lt Co	2.85%	4/1/2025	350,000	381,094	335,324
Flpwr & Lt Co	5.63%	4/1/2034	2,620,000	3,508,108	2,729,786
Flpwr & Lt Co	5.95%	2/1/2038	100,000	139,675	106,747
Flpwr & Lt Co 1St Mtg Bd	5.96%	4/1/2039	100,000	142,821	107,005
Focus Brands Fdg Llc/Carvel Fdg LLC	5.18%	10/30/2048	811,200	820,219	743,138
Ford Cr Auto Lease	0.47%	5/15/2024	350,000	349,948	343,800
Ford Cr Floorplan Master	0.98%	9/15/2025	1,025,000	1,025,307	987,383
Ford Cr Floorplan Master Owner Tr	3.25%	4/15/2026	820,000	869,115	791,564
Ford Cr Floorplan Master Owner Tr	2.64%	9/15/2026	3,000,000	3,109,336	2,823,515
Ford Cr Floorplan Master Owner Tr	4.06%	11/15/2030	1,930,000	1,928,843	1,814,778
Ford Hldgs Inc	9.30%	3/1/2030	1,850,000	2,109,686	2,076,625
Ford Motor Credit Co LLC	7.35%	11/4/2027	930,000	930,000	952,971
Ford Mtr Co	3.25%	2/12/2032	480,000	479,204	360,024
Ford Mtr Co	6.10%	8/19/2032	12,255,000	12,274,012	11,337,395
Ford Mtr Co	4.75%	1/15/2043	180,000	175,561	129,282
Ford Mtr Cr Co LLC	5.13%	6/16/2025	1,800,000	1,818,900	1,729,821
Ford Mtr Cr Co LLC	3.38%	11/13/2025	7,115,000	7,230,320	6,432,051
Ford Mtr Cr Co LLC	4.39%	1/8/2026	1,250,000	1,184,588	1,167,881
Ford Mtr Cr Co LLC	2.70%	8/10/2026	4,200,000	3,838,300	3,647,616
Ford Mtr Cr Co LLC	4.95%	5/28/2027	900,000	900,076	839,610
Ford Mtr Cr Co LLC	4.13%	8/17/2027	1,100,000	1,048,575	984,500
Ford Mtr Cr Co LLC	2.90%	2/16/2028	4,065,000	3,976,950	3,357,361
Ford Mtr Cr Co LLC	5.11%	5/3/2029	490,000	542,675	443,717
Ford Mtr Cr Co LLC	4.00%	11/13/2030	2,520,000	2,405,052	2,068,517
Forum Energy Technologies Inc	9.00%	8/4/2025	2,815,991	2,735,740	2,995,650
Foursight Cap	1.57%	7/15/2027	78,000	71,711	72,454
Fox Corp	5.48%	1/25/2039	550,000	588,290	502,941
Freddie Mac Stacr Remic Tr	5.73%	11/25/2041	195,000	195,000	183,140
Freeport-Mcmoran	3.88%	3/15/2023	20,000	19,202	19,945
Freeport-Mcmoran	4.55%	11/14/2024	40,000	38,500	39,440
Freeport-Mcmoran	5.00%	9/1/2027	8,860,000	9,114,888	8,667,242
Freeport-Mcmoran	5.45%	3/15/2043	620,000	588,881	559,265
Freeport-Mcmoran Inc	5.40%	11/14/2034	170,000	176,147	160,529
Fremf	3.55%	6/25/2045	6,390,000	6,710,539	6,321,627

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Fremf Mtg Tr Mtg Passthru Ctf	3.81%	12/25/2049	1,449,150	1,329,652	1,333,780
Fresb	3.09%	1/25/2027	1,836,545	1,872,285	1,742,810
Fresb	4.84%	11/25/2035	3,116,445	3,158,835	3,097,103
Fresb	3.38%	4/25/2038	5,845,223	5,760,164	5,499,647
Fresb	2.13%	5/25/2039	9,071,158	9,114,091	8,701,978
Fs Energy & Pwr Fd	7.50%	8/15/2023	7,422,000	7,332,293	7,422,000
Fs Kkr Cap Corp	3.40%	1/15/2026	2,000,000	2,005,340	1,775,532
Ftai Infra Escrow Holdings LLC	10.50%	6/1/2027	2,300,000	2,175,455	2,301,183
Ga Pwr Co	4.30%	3/15/2042	2,100,000	1,924,398	1,813,780
Garden Spinco Corp	8.63%	7/20/2030	1,600,000	1,619,375	1,696,000
Gartner Inc	3.75%	10/1/2030	4,000,000	3,628,450	3,447,749
Gates Global LLC	0.00%	3/31/2027	1,572,881	1,517,690	1,536,956
Gates Global LLC	6.25%	1/15/2026	1,000,000	955,000	965,000
Gatx Corp	3.25%	3/30/2025	7,670,000	7,424,450	7,329,545
Gcat 2020-Nqm2 Tr	3.59%	4/25/2065	139,000	144,386	113,474
GCI Fdg I LLC Ast Backed	2.38%	6/18/2046	764,757	764,560	650,667
GE Healthcare Uk Limited	5.91%	11/22/2032	1,750,000	1,748,392	1,819,149
Gen Dynamics Corp	4.25%	4/1/2040	30,000	35,556	27,529
Gen Mtrs Finl Co	4.25%	5/15/2023	110,000	110,000	109,544
General Dynamics Corp	4.25%	4/1/2050	170,000	211,335	151,345
General Elec Co	3.45%	5/1/2027	2,700,000	2,880,349	2,493,710
General Elec Co Var Rt Var	8.10%	12/31/2049	586,000	215,314	575,711
General Motors Financial	3.10%	1/12/2032	5,640,000	5,049,566	4,434,916
General Motors Finl Co	5.05%	2/26/2027	4,350,000	4,354,772	4,080,408
General Mtrs Co	6.13%	10/1/2025	350,000	349,646	356,499
General Mtrs Co	6.80%	10/1/2027	1,320,000	1,644,223	1,372,092
General Mtrs Co	5.40%	10/15/2029	11,000,000	11,001,508	10,516,890
General Mtrs Co	6.60%	4/1/2036	30,000	35,165	29,577
General Mtrs Co	6.25%	10/2/2043	840,000	931,186	779,689
General Mtrs Finl Co Inc Corp	3.60%	6/21/2030	2,300,000	2,293,307	1,941,887
Genesis Energy LP	5.63%	6/15/2024	1,000,000	952,400	964,995
Genesis Energy LP	8.00%	1/15/2027	2,355,000	2,333,488	2,220,106
Genesis Energy LP	7.75%	2/1/2028	2,025,000	1,934,188	1,863,972
Genesis Energy Lp/Genesis Energy Fin	6.50%	10/1/2025	1,280,000	1,227,225	1,215,740
Genting New York Llc/Genny Cap	3.30%	2/15/2026	1,620,000	1,616,728	1,418,178
Genuine Parts Co	1.88%	11/1/2030	2,500,000	2,316,825	1,931,015
Genworth Mtg Hldgs Inc	6.50%	8/15/2025	1,650,000	1,650,381	1,625,250
George Wash Univ	4.13%	9/15/2048	5,674,000	6,667,204	4,736,777
Georgetown Univ	5.06%	4/1/2044	7,600,000	8,451,200	7,082,130
Georgia Pwr Co	4.75%	9/1/2040	5,651,000	5,760,644	5,131,035
Georgia Pwr Co	4.30%	3/15/2043	1,155,000	1,337,668	968,667
G-iii Apparel Group Ltd	7.88%	8/15/2025	2,535,000	2,444,125	2,364,398
Gilead Sciences	4.75%	3/1/2046	410,000	415,939	370,341
Gip II Blue Holding, L.P. Initial Term Loan	0.00%	9/29/2028	989,225	981,806	979,125
Glatfelter Corp	4.75%	11/15/2029	1,500,000	1,214,538	902,058

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Globalpayments Inc	5.40%	8/15/2032	1,500,000	1,474,650	1,433,913
Globe Life Inc	4.80%	6/15/2032	1,625,000	1,642,046	1,536,830
GLP Cap LP / GLP	5.25%	6/1/2025	450,000	420,125	442,026
GLP Cap LP / GLP	5.38%	4/15/2026	460,000	457,623	451,411
GLP Cap LP / GLP Fing II Inc	5.38%	11/1/2023	630,000	585,900	627,811
GLP Cap LP / GLP Fing II Inc	5.30%	1/15/2029	730,000	728,450	690,719
GM Financial Securitized Term	4.82%	8/16/2027	5,285,000	5,284,134	5,291,041
GM Finl Automobile Leasing	0.76%	10/21/2024	875,000	874,840	867,846
GNMA	1.65%	8/16/2048	655,860	656,893	632,860
Go Daddy Oper Co Llc/Gd Fin Co Inc	5.25%	12/1/2027	1,000,000	972,400	946,460
Goldman Sachs	3.20%	2/23/2023	480,000	462,562	478,796
Goldman Sachs	3.50%	1/23/2025	235,000	257,909	227,160
Goldman Sachs	3.50%	4/1/2025	590,000	627,284	567,670
Goldman Sachs	4.25%	10/21/2025	21,120,000	21,966,240	20,640,556
Goldman Sachs	3.50%	11/16/2026	2,080,000	2,083,966	1,951,788
Goldman Sachs	6.75%	10/1/2037	720,000	807,682	765,975
Goldman Sachs	6.25%	2/1/2041	1,910,000	1,912,357	2,004,415
Goldman Sachs	5.15%	5/22/2045	820,000	823,657	740,983
Goldman Sachs	4.75%	10/21/2045	290,000	287,344	255,786
Goldman Sachs Cap II Gtd	5.53%	6/1/2043	5,000	4,511	3,757
Goldman Sachs Group Inc	5.78%	5/15/2026	12,000,000	11,809,165	11,915,516
Goldman Sachs Group Inc	4.39%	6/15/2027	540,000	540,000	521,262
Goldman Sachs Group Inc	3.62%	3/15/2028	160,000	160,698	148,900
Goldman Sachs Group Inc	4.48%	8/23/2028	1,700,000	1,700,486	1,634,589
Goldman Sachs Group Inc	3.81%	4/23/2029	29,910,000	30,529,570	27,368,354
Goldman Sachs Group Inc	4.22%	5/1/2029	1,330,000	1,319,390	1,241,209
Goldman Sachs Group Inc	1.99%	1/27/2032	5,000,000	5,000,000	3,814,503
Goldman Sachs Group Inc	2.38%	7/21/2032	5,750,000	5,834,928	4,476,591
Goldman Sachs Group Inc	3.21%	4/22/2042	90,000	93,945	65,225
Goldman Sachs Group Inc	2.91%	7/21/2042	210,000	212,804	143,805
Goldman Sachs Group Inc	3.80%	12/31/2049	2,750,000	2,811,875	2,240,430
Golub Cap Pt Clo Ltd	5.77%	8/26/2033	1,000,000	1,000,000	958,992
Goodyear Tire & Rubr Co	5.00%	7/15/2029	700,000	608,041	583,905
Graham Hldgs Co	5.75%	6/1/2026	5,250,000	5,312,508	5,158,650
Gray Television Inc	5.88%	7/15/2026	1,215,000	1,236,188	1,082,468
Great Lakes Dredge & Dock Corp	5.25%	6/1/2029	2,164,000	2,064,790	1,682,294
Great Outdoors Group LLC Term B-2 Loan	0.00%	3/6/2028	8,975,859	8,687,778	8,605,605
Group 1 Automotive Inc Group 1	4.00%	8/15/2028	1,725,000	1,649,162	1,460,092
GS Mtg Secs	4.07%	1/10/2047	3,000,000	3,171,680	2,935,375
GS Mtg Secs Corp Tr 2021-Ross	5.47%	5/15/2026	560,000	560,000	523,441
GS Mtg Secs Tr	3.76%	7/10/2048	5,000,000	5,514,258	4,772,721
GS Mtg Secs Tr	3.47%	11/10/2050	7,000,000	7,209,534	6,452,730
GS Mtg-Backed Secs	2.77%	7/25/2044	80,335	79,374	78,591
GSK Cnsmr	3.38%	3/24/2027	400,000	399,124	372,952
GSK Cnsmr	3.63%	3/24/2032	480,000	479,280	423,527

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
GSK Consumer Healthcare Cap US LLC Gtd SR	3.38%	3/24/2029	280,000	277,964	252,325
Gulf Pwr Co	3.30%	5/30/2027	100,000	98,494	94,143
Gulfport Energy	8.00%	5/17/2026	2,879,316	7,199,747	2,807,333
Gulfport Energy Corp	8.00%	5/17/2026	94,708	13,372	92,340
H & E Equip Svcs Inc	3.88%	12/15/2028	1,100,000	1,097,500	936,969
Halliburton Co	3.80%	11/15/2025	21,000	20,979	20,444
Halliburton Co	4.85%	11/15/2035	100,000	102,426	92,953
Halliburton Co	5.00%	11/15/2045	620,000	659,285	551,099
Hanesbrands Inc SR	4.88%	5/15/2026	250,000	241,825	223,393
Harbor Freight Tools USA Inc	0.00%	10/19/2027	607,600	602,718	577,633
Hardees Fdg Llc/Carls Jr Fdg LLC	3.98%	12/20/2050	5,071,500	5,278,339	4,340,489
Harley-Davidson	3.26%	1/15/2030	1,200,000	1,199,649	1,146,672
Harris Corp	5.05%	4/27/2045	130,000	130,797	117,058
Hartford Finl Svcs	2.80%	8/19/2029	1,775,000	1,841,874	1,523,613
Harvest Midstream I LP	7.50%	9/1/2028	2,500,000	2,523,075	2,386,100
HCA Inc	5.38%	2/1/2025	2,305,000	2,359,356	2,303,955
HCA Inc	5.88%	2/15/2026	1,500,000	1,500,928	1,511,126
HCA Inc	5.25%	6/15/2026	200,000	201,464	197,670
HCA Inc	4.50%	2/15/2027	130,000	124,475	125,461
HCA Inc	5.63%	9/1/2028	2,050,000	2,062,380	2,041,008
HCA Inc	3.50%	9/1/2030	230,000	218,500	198,971
HCA Inc	7.50%	11/6/2033	3,010,000	3,252,502	3,170,374
HCA Inc	5.50%	6/15/2047	230,000	225,400	205,029
HCA Inc	4.63%	3/15/2052	1,375,000	1,373,652	1,077,777
Hershey Co	0.90%	6/1/2025	140,000	139,741	127,876
Hershey Co	7.20%	8/15/2027	125,000	134,829	136,271
Hess Midstream LP	5.50%	10/15/2030	1,700,000	1,700,000	1,555,329
Hess Midstream Operations LP	5.63%	2/15/2026	1,000,000	987,400	974,085
Hess Midstream Operations LP	4.25%	2/15/2030	2,370,000	2,086,350	2,026,241
Hf Sinclair Corp	4.50%	10/1/2030	1,004,000	836,118	883,847
High Str Fdg Tr	4.11%	2/15/2028	4,000,000	4,079,440	3,731,445
Hilcorp Energy I	6.00%	4/15/2030	1,000,000	1,000,000	889,276
Hilcorp Energy I /Hilcorp	6.25%	4/15/2032	750,000	750,000	647,187
Hilcorp Energy I L	5.75%	2/1/2029	420,000	420,000	373,828
Hilcorp Energy I L	6.00%	2/1/2031	780,000	744,325	672,796
Hillenbrand Inc	5.75%	6/15/2025	1,125,000	1,141,988	1,119,375
Hillenbrand Inc Step CPN	5.00%	9/15/2026	1,000,000	954,900	965,300
Hilton Domestic	5.75%	5/1/2028	1,450,000	1,450,925	1,406,500
Hilton Domestic Oper Co Inc	4.88%	1/15/2030	3,850,000	3,705,275	3,488,908
Hilton Domestic Oper Co Inc	4.00%	5/1/2031	1,970,000	1,982,500	1,648,161
Hilton Domestic Oper Co Inc	3.63%	2/15/2032	1,000,000	826,150	800,800
Hilton Worldwide	4.88%	4/1/2027	755,000	782,416	718,630
Hit Tr 2022-Hi32	6.95%	7/15/2024	1,670,000	1,661,634	1,643,626
Hlf Fing Sarl LLC / Herbalife Intl	4.88%	6/1/2029	3,250,000	3,250,000	2,238,502

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Hlth Care REIT Inc	4.50%	1/15/2024	875,000	910,991	864,119
Holly Energy Partners Lp/Holly Energy	5.00%	2/1/2028	2,000,000	1,897,275	1,821,013
Holly Energy Partners New Issue	6.38%	4/15/2027	525,000	523,250	515,808
Hologic Inc	3.25%	2/15/2029	4,670,000	4,363,275	4,010,112
Hologic Inc SR	4.63%	2/1/2028	1,850,000	1,829,525	1,743,246
Home Depot Inc	2.50%	4/15/2027	300,000	318,804	276,495
Home Depot Inc	3.90%	12/6/2028	40,000	47,676	38,572
Home Depot Inc	2.70%	4/15/2030	330,000	328,155	287,888
Home Depot Inc	3.30%	4/15/2040	370,000	377,628	296,453
Home Depot Inc	3.90%	6/15/2047	60,000	65,667	49,654
Home Depot Inc	3.35%	4/15/2050	760,000	801,915	565,949
Home Partners Amer	2.30%	12/17/2026	5,833,377	5,833,319	4,989,199
Howard Hughes Corp	4.13%	2/1/2029	1,000,000	934,950	837,500
Howard Hughes Corp	4.38%	2/1/2031	1,100,000	1,026,325	889,976
Howard Hughes Corp SR	4.13%	2/1/2029	1,500,000	1,503,750	1,256,250
HP Inc	2.65%	6/17/2031	2,500,000	1,965,300	1,954,139
HP Inc	4.20%	4/15/2032	2,405,000	2,404,182	2,068,313
Hughes Satellite	5.25%	8/1/2026	1,000,000	969,681	959,200
Hughes Satellite	6.63%	8/1/2026	1,550,000	1,520,385	1,445,747
Humana Inc	4.50%	4/1/2025	90,000	100,999	88,967
Humana Inc	1.35%	2/3/2027	2,000,000	1,798,100	1,730,577
Humana Inc	3.95%	3/15/2027	830,000	831,164	796,781
Humana Inc	2.15%	2/3/2032	130,000	115,170	101,806
Humana Inc	4.95%	10/1/2044	70,000	73,460	63,614
Humana Inc	4.80%	3/15/2047	30,000	31,022	26,509
Hunter Douglas Inc	0.00%	2/9/2029	1,303,450	1,296,933	1,141,679
Hyatt Hotels Corp	5.63%	4/23/2025	375,000	381,094	372,378
Hyatt Hotels Corp Step CPN	6.00%	4/23/2030	635,000	640,131	622,773
I/O CMO Bank 2017-Bnk9 Coml Mtg Pass Thru Ctf CI X-A Var 11-15-2054	0.77%	11/15/2054	16,501,548	1,057,715	498,116
I/O WFRBS Coml Mtg	0.96%	3/15/2047	2,395,132	238,425	18,439
Icahn Enterprises LP	4.38%	2/1/2029	1,500,000	1,488,750	1,268,475
Icahn Enterprises LP / Icahn Enterprise	6.25%	5/15/2026	1,000,000	1,006,339	960,896
Icahn Enterprises Lp/Corp	5.25%	5/15/2027	2,450,000	2,394,091	2,243,220
Ii- VI Incorporated	0.00%	11/30/2028	695,546	691,236	686,678
Ii-Vi Inc	5.00%	12/15/2029	450,000	450,000	388,094
ILFC E-Capital Tr II Bd	6.54%	12/21/2065	460,000	458,456	296,700
IMS Health Inc	5.00%	10/15/2026	2,725,000	2,738,688	2,601,503
In Default Lumbermens Mut Cas Co	0.00%	12/31/2040	615,000	170,662	363
Ingersoll Rand Co	6.44%	11/15/2027	117,000	124,497	121,614
Innophos Hldgs Inc	9.38%	2/15/2028	2,744,000	2,727,710	2,682,260
Innophos Holdings Inc Term Loan	0.00%	2/5/2027	778,000	774,110	759,522
Installed Bldg Prods Inc	5.75%	2/1/2028	2,700,000	2,664,734	2,427,693
Intel Corp	3.70%	7/29/2025	150,000	149,776	146,444
Intel Corp	1.60%	8/12/2028	370,000	369,245	314,924
Intel Corp	3.73%	12/8/2047	152,000	126,176	114,786

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Intel Corp	4.75%	3/25/2050	140,000	154,182	121,794
Intel Corp SR	3.05%	8/12/2051	180,000	179,402	117,517
Intercontinental Exchange Inc	4.60%	3/15/2033	1,130,000	1,151,255	1,086,275
Intercontinental Exchange Inc New Issue 30Yr	4.95%	6/15/2052	140,000	144,164	129,891
Interface Inc	5.50%	12/1/2028	1,445,000	1,447,685	1,193,124
International Business Machs Corp	3.50%	5/15/2029	10,925,000	11,432,451	10,051,491
International Game Technology	6.25%	1/15/2027	1,945,000	1,994,749	1,930,412
Interstate Pwr & Lt Co	3.60%	4/1/2029	380,000	436,381	347,605
Intl Fcstone Inc	8.63%	6/15/2025	1,350,000	1,359,850	1,363,500
Intl Game Tech	4.13%	4/15/2026	1,000,000	1,005,900	932,654
Intlpaper Co	4.40%	8/15/2047	1,500,000	1,433,490	1,229,020
Invitation Homes	4.15%	4/15/2032	2,150,000	2,144,388	1,887,388
Iqvia Inc	5.00%	5/15/2027	1,750,000	1,733,988	1,668,275
Iris Holdings Inc	8.75%	2/15/2026	2,310,000	2,285,038	1,975,050
Iron Mtn Inc	5.25%	3/15/2028	2,135,000	2,223,069	1,964,200
Ish DBS Corp Secd	5.75%	12/1/2028	30,000	28,125	23,944
ITT Hldgs LLC	6.50%	8/1/2029	2,385,000	2,101,400	2,008,504
J G Wentworth Xlii LLC	3.96%	10/15/2075	5,013,721	4,846,855	4,388,644
J P Morgan Chase	7.69%	12/15/2036	2,870,000	2,870,000	1,842,040
J P Morgan Chase	4.12%	1/15/2046	2,000,000	1,946,250	1,918,876
J P Morgan Mtg	5.34%	5/25/2045	510,050	509,333	490,098
J P Morgan Mtg	3.50%	10/25/2048	849,368	859,008	738,552
J P Morgan Mtg	2.50%	6/25/2051	326,951	340,233	263,323
J P Morgan Mtg	2.50%	11/25/2051	2,411,587	2,459,065	2,070,292
J P Morgan Mtg Tr	3.45%	1/25/2047	175,414	178,046	142,120
J P Morgan Mtg Tr	3.65%	5/25/2047	89,960	92,519	73,339
J P Morgan Mtg Tr	3.50%	9/25/2048	635,644	627,977	556,722
J P Morgan Mtg Tr	3.50%	10/25/2048	420,904	412,683	369,498
J P Morgan Mtg Tr	3.00%	10/25/2048	36,650	36,810	32,766
J P Morgan Mtg Tr	3.21%	10/26/2048	181,967	190,042	170,420
J P Morgan Mtg Tr	3.50%	5/25/2050	72,952	74,149	62,813
J P Morgan Mtg Tr	3.00%	1/25/2051	131,376	135,359	108,394
J P Morgan Mtg Tr	2.50%	12/25/2051	2,000,384	2,041,642	1,717,284
J P Morgan Mtg Tr	3.50%	10/25/2052	2,742,004	2,417,677	2,377,402
Jacobs Entmt Inc	6.75%	2/15/2029	2,640,000	2,512,012	2,382,946
James Hardie Intl	5.00%	1/15/2028	3,000,000	2,869,504	2,752,500
Jane Str Group LLC	4.50%	11/15/2029	1,925,000	1,791,338	1,655,500
Jazz Pharmaceuticals Inc Initial Dollar Term Loan	0.00%	5/5/2028	1,919,758	1,910,159	1,900,253
Jazz Secs Designated Activity Co	4.38%	1/15/2029	5,320,000	5,060,950	4,740,918
Jbg / Rockville NCI Campus LLC	3.90%	7/15/2023	380,662	400,076	381,340
JBS USA Lux	5.75%	4/1/2033	1,000,000	985,780	953,780
JBS USA Lux	6.50%	12/1/2052	5,000,000	4,947,413	4,757,832
JBS USA Lux/Jbs USA Food Co	6.50%	12/1/2052	2,025,000	2,006,534	1,926,922
Jefferies Fin LLC	5.00%	8/15/2028	4,625,000	4,380,512	3,772,751

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Jefferies Group	6.25%	1/15/2036	2,500,000	2,515,750	2,531,224
Jefferies Group LLC / Jefferies	0.15%	5/31/2034	82,000	53,505	42,599
Jefferies Group Llc/Jefferies	0.18%	7/31/2037	7,265,000	7,037,969	7,828,038
Jefferies Group Llc/Jefferies Group CA	0.17%	10/31/2037	6,750,000	6,539,062	3,371,625
JGWPT Xxv LLC	4.21%	2/16/2065	1,159,221	1,207,888	1,015,730
JGWPT XXVI LLC	3.84%	10/15/2059	2,848,968	2,920,259	2,533,125
JGWPT XXXII LLC	3.61%	1/17/2073	3,477,146	3,474,032	3,011,431
Jimmy Johns Fdg LLC	4.08%	4/30/2052	3,233,750	3,233,750	2,958,128
John Sevier Comb Cycle	4.63%	1/15/2042	2,352,267	2,656,215	2,223,635
Johnson & Johnson	0.55%	9/1/2025	310,000	309,662	279,804
Johnson & Johnson	0.95%	9/1/2027	630,000	629,572	543,413
Johnson & Johnson	3.63%	3/3/2037	1,200,000	1,186,697	1,063,846
Johnson & Johnson	3.70%	3/1/2046	100,000	114,398	84,516
Johnson Ctls Intl	6.00%	1/15/2036	1,275,000	1,760,199	1,331,498
JP Morgan Mortgage Trust Series	2.50%	7/25/2052	3,863,905	3,828,888	3,317,073
JP Morgan Mtg Pass Thru	3.21%	10/26/2048	182,085	188,685	162,333
JP Morgan Mtg Tr	2.50%	8/25/2052	167,931	140,642	144,165
JP Morgan Mtg Tr 2021-13 Mtg Pass Thru Ctf	3.14%	4/25/2052	186,323	191,289	144,098
JPMBB Coml Mtg	3.64%	11/15/2047	1,850,000	1,931,617	1,778,792
JPMBB Commercial Mortgage Securities Trust	4.23%	7/15/2048	200,000	213,062	188,231
JPMCC Coml Mtg	3.72%	3/15/2050	9,000,000	9,406,406	8,404,713
JPMCC Coml Mtg Secs Tr	3.14%	8/15/2049	375,000	375,630	327,048
JPMDB Coml Mtg	3.14%	6/15/2049	1,810,000	1,906,086	1,677,173
JPMORGAN Chase	3.63%	5/13/2024	430,000	427,893	422,731
JPMORGAN Chase	1.51%	6/1/2024	1,460,000	1,460,000	1,436,365
JPMORGAN Chase	4.02%	12/5/2024	1,510,000	1,510,000	1,487,847
JPMORGAN Chase	3.85%	6/14/2025	1,260,000	1,260,000	1,232,406
JPMORGAN Chase	4.13%	12/15/2026	1,742,000	1,912,503	1,685,003
JPMORGAN Chase	4.01%	4/23/2029	28,284,000	31,616,236	26,122,890
JPMORGAN Chase	2.53%	11/19/2041	3,500,000	3,500,000	2,282,565
JPMORGAN Chase	4.95%	6/1/2045	760,000	757,738	681,367
JPMORGAN Chase &	4.20%	7/23/2029	1,030,000	1,028,176	961,493
JPMORGAN Chase & Co	3.88%	9/10/2024	495,000	491,764	484,731
JPMORGAN Chase & Co	4.92%	2/24/2026	7,750,000	7,746,645	7,622,949
JPMORGAN Chase & Co	2.08%	4/22/2026	880,000	880,000	816,490
JPMORGAN Chase & Co	4.25%	10/1/2027	210,000	225,044	202,356
JPMORGAN Chase & Co	3.51%	1/23/2029	2,090,000	2,090,000	1,899,938
JPMORGAN Chase & Co	4.45%	12/5/2029	300,000	300,000	282,343
JPMORGAN Chase & Co	4.57%	6/14/2030	2,070,000	2,070,000	1,952,570
JPMORGAN Chase & Co	2.74%	10/15/2030	26,430,000	26,647,810	22,224,562
JPMORGAN Chase & Co	2.52%	4/22/2031	480,000	480,000	393,932
JPMORGAN Chase & Co	2.96%	5/13/2031	1,140,000	1,168,591	942,042
JPMORGAN Chase & Co	2.58%	4/22/2032	5,000,000	5,098,250	4,020,079
JPMORGAN Chase & Co	2.55%	11/8/2032	340,000	340,000	269,680
JPMORGAN Chase & Co	6.40%	5/15/2038	50,000	76,260	54,305
JPMORGAN Chase & Co	5.63%	8/16/2043	2,475,000	3,276,170	2,416,595

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
JPMORGAN Chase & Co	3.11%	4/22/2051	140,000	140,000	92,461
JPMORGAN Chase & Co.	5.72%	9/14/2033	7,200,000	7,098,696	7,080,051
JPMORGAN Chase Bk Natl Assn Mtg	7.74%	10/25/2057	73,061	73,379	68,177
Juniper Networks Inc	5.95%	3/15/2041	1,500,000	1,480,350	1,404,274
Kansas City Southn	3.00%	5/15/2023	3,500,000	3,376,195	3,469,098
Kansas City Southn	3.13%	6/1/2026	5,675,000	5,708,847	5,334,817
KB Home	4.00%	6/15/2031	150,000	152,625	120,578
Ken Garff Automotive LLC	4.88%	9/15/2028	2,750,000	2,578,781	2,300,452
Keybank Natl Assn Cleveland Ohio Global	4.15%	8/8/2025	4,200,000	4,195,824	4,109,055
Keycorp	2.55%	10/1/2029	2,800,000	2,927,958	2,361,700
Keycorp Cap I	5.49%	7/1/2028	6,133,000	5,559,906	5,524,857
Keycorp Medium Term	2.25%	4/6/2027	3,150,000	3,146,188	2,792,347
KFC Hldg / Pizza Hut / Taco	4.75%	6/1/2027	1,730,000	1,721,044	1,660,800
Kimco Realty Corp	2.25%	12/1/2031	2,400,000	2,345,424	1,849,072
Kimco Rlty Corp	3.30%	2/1/2025	270,000	273,505	258,890
Kimco Rlty Corp	3.80%	4/1/2027	315,000	355,106	294,622
Kinder Morgan	6.55%	9/15/2040	12,000,000	15,301,338	12,087,339
Kinder Morgan Inc	4.30%	6/1/2025	220,000	237,813	215,928
Kinder Morgan Inc	4.30%	3/1/2028	80,000	87,832	76,766
Kinder Morgan Inc	7.80%	8/1/2031	1,399,000	1,349,269	1,564,584
Kinder Morgan Inc	5.20%	3/1/2048	20,000	23,362	17,460
Kkeystone Pwr Pass Thru Holders LlC/Con Corp	13.00%	6/1/2024	551,560	1,496,019	330,936
Kkr Group Fin Co II LLC	5.50%	2/1/2043	110,000	112,008	101,722
Kodiak Cdo I Ltd / Kodiak Cdo Inc	4.36%	8/7/2037	439,663	386,475	19,682
Koppers Inc Pa	6.00%	2/15/2025	2,205,000	2,114,686	2,094,750
Korn Ferry	4.63%	12/15/2027	1,785,000	1,745,373	1,644,003
Kraft Foods Group	6.88%	1/26/2039	2,050,000	2,688,212	2,244,960
Kraft Heinz Foods	4.63%	1/30/2029	1,050,000	1,189,529	1,039,910
Kraft Heinz Foods	4.38%	6/1/2046	3,750,000	3,326,362	3,069,583
Kroger Co	3.70%	8/1/2027	3,912,000	3,718,121	3,703,302
Kroger Co	4.50%	1/15/2029	3,000,000	2,989,867	2,896,627
Kroger Co	4.45%	2/1/2047	3,645,000	3,583,356	3,082,017
Kyndryl Hldgs Inc	3.15%	10/15/2031	2,000,000	1,339,231	1,337,278
Lab Corp Amer	3.60%	2/1/2025	110,000	108,474	106,539
Laboratory Corp Amer Hldgs	1.55%	6/1/2026	1,600,000	1,598,928	1,418,325
Lam Resh Corp	1.90%	6/15/2030	2,500,000	2,591,625	2,043,060
Lamar Media Corp	3.75%	2/15/2028	1,600,000	1,600,000	1,432,170
Lamar Media Corp	4.88%	1/15/2029	1,650,000	1,598,955	1,514,992
Lamar Media Corp	4.00%	2/15/2030	2,245,000	2,138,925	1,962,130
Lamar Media Corp	3.63%	1/15/2031	3,760,000	3,594,578	3,108,495
Lamb Weston Hldgs Inc	4.88%	5/15/2028	1,800,000	1,792,150	1,705,500
Land O Lakes Cap Tr I Cap Secs	7.45%	3/15/2028	1,735,000	1,955,531	1,691,625
Laq	6.05%	3/15/2039	129,831	126,910	126,985
Laredo Pete Inc New	7.75%	7/31/2029	1,200,000	1,188,762	1,080,101
Las Vegas Sands	3.20%	8/8/2024	1,960,000	1,934,651	1,862,398

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Las Vegas Sands	2.90%	6/25/2025	320,000	327,154	294,411
Lcm Invts Hldgs II LLC	4.88%	5/1/2029	5,030,000	4,640,062	4,027,967
Lcpr Secd Fing Designated Activity Co	6.75%	10/15/2027	4,168,000	4,178,691	3,897,080
Lcpr Secd Fing Designated Activity Co	5.13%	7/15/2029	2,890,000	2,573,877	2,394,100
Leeward Renewable Energy Operations LLC	4.25%	7/1/2029	1,135,000	1,140,588	967,182
Legacy Mtg	1.75%	4/25/2061	445,970	445,887	403,699
Lennar Corp	4.50%	4/30/2024	2,150,000	2,326,174	2,122,010
Lennar Corp	4.75%	5/30/2025	70,000	68,688	69,606
Lennar Corp	5.25%	6/1/2026	2,870,000	3,217,845	2,879,649
Lennar Corp	4.75%	11/29/2027	580,000	547,133	558,864
Leucadia Natl Corp	6.63%	10/23/2043	1,500,000	1,560,075	1,448,711
Level 3 Fing Inc	3.75%	7/15/2029	1,000,000	798,650	719,370
Liberty Mut Group Inc	4.30%	2/1/2061	3,100,000	3,100,000	1,891,000
Lifepoint Health Inc	6.75%	4/15/2025	1,000,000	1,002,400	941,090
Lifepoint Health Inc	5.38%	1/15/2029	1,975,000	1,832,350	1,116,072
Lifepoint Hlth Inc	9.75%	12/1/2026	4,650,000	4,402,100	3,741,902
Limited Brands Inc	6.95%	3/1/2033	1,000,000	961,944	872,501
Lindblad	6.75%	2/15/2027	840,000	840,000	762,023
Lithia Motors Inc	4.63%	12/15/2027	445,000	445,000	401,363
Lithia Mtrs Inc	4.38%	1/15/2031	750,000	750,000	610,204
Live Nation Entmt	6.50%	5/15/2027	4,715,000	4,715,288	4,617,215
Live Nation Entmt Inc	3.75%	1/15/2028	400,000	400,000	340,831
Loanpal Solar Ln Ltd/ Loanpal So	2.75%	7/20/2047	1,463,209	1,218,121	1,214,625
Lockheed Martin	4.50%	5/15/2036	90,000	95,959	86,272
Logistics 1 Mi Tn Va	2.65%	10/10/2042	6,977,829	6,977,829	5,609,510
Lowes Cos Inc	3.38%	9/15/2025	12,000,000	12,038,400	11,536,232
Lowes Cos Inc	1.30%	4/15/2028	6,325,000	6,327,736	5,264,747
Lowes Cos Inc	3.65%	4/5/2029	2,105,000	2,058,463	1,947,182
Lowes Cos Inc	4.50%	4/15/2030	210,000	208,988	201,793
Lowes Cos Inc	3.75%	4/1/2032	1,775,000	1,774,698	1,584,080
LPL Hldgs Inc	4.63%	11/15/2027	2,245,000	2,197,725	2,097,012
LPL Hldgs Inc	4.00%	3/15/2029	2,895,000	2,784,556	2,518,940
LPL Hldgs Inc	4.38%	5/15/2031	2,345,000	2,209,780	1,993,600
LSB Inds Inc Secd	6.25%	10/15/2028	3,250,000	3,199,250	2,973,588
M / I Homes Inc	3.95%	2/15/2030	500,000	500,000	403,719
M D C Hldgs Inc	6.00%	1/15/2043	1,380,000	1,736,048	1,135,359
M.D.C.Hldgs Inc	3.97%	8/6/2061	1,710,000	1,665,121	962,294
M/I Homes Inc	4.95%	2/1/2028	500,000	500,370	444,230
Ma Edl Fing Auth	2.30%	2/25/2040	641,144	640,958	625,109
Macys Retail Hldgs LLC	5.88%	4/1/2029	125,000	127,810	110,675
Magallanes Inc	3.76%	3/15/2027	200,000	200,000	180,563
Magallanes Inc	4.05%	3/15/2029	1,530,000	1,530,000	1,326,176
Magallanes Inc	4.28%	3/15/2032	1,510,000	1,508,127	1,245,554
Magallanes Inc	5.05%	3/15/2042	1,430,000	1,247,853	1,099,412
Magallanes Inc	5.14%	3/15/2052	6,200,000	6,370,502	4,529,206
Marathon Oil Corp	4.40%	7/15/2027	920,000	708,062	879,885

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Marathon Oil Corp	5.20%	6/1/2045	545,000	635,480	466,961
Marriott Intl Inc	4.15%	12/1/2023	1,075,000	942,977	1,063,460
Marriott Intl Inc	5.75%	5/1/2025	1,735,000	1,969,854	1,751,207
Marriott Intl Inc	3.50%	10/15/2032	750,000	744,585	626,163
Marriott Intl Inc	4.50%	10/1/2034	2,470,000	2,769,703	2,101,214
Marriott Intl Inc New	4.63%	6/15/2030	500,000	496,895	467,866
Mars Inc	2.70%	4/1/2025	390,000	389,743	371,531
Mars Inc	3.20%	4/1/2030	210,000	209,380	188,112
Masco Corp	7.75%	8/1/2029	575,000	750,404	629,970
Mastercard Inc	3.85%	3/26/2050	80,000	97,215	67,584
Matador Res Co	5.88%	9/15/2026	2,665,000	2,533,132	2,561,058
Match Group Hldgs II LLC	3.63%	10/1/2031	940,000	934,950	720,852
Mattel Inc	3.38%	4/1/2026	1,000,000	947,500	919,405
Mattel Inc	5.88%	12/15/2027	4,000,000	4,045,217	3,920,160
Mcafee Corp	7.38%	2/15/2030	3,950,000	3,950,000	3,176,948
Mcdonalds Corp	6.30%	10/15/2037	1,685,000	2,424,164	1,840,070
Mcdonalds Corp	4.60%	5/26/2045	280,000	358,719	251,375
Mcdonalds Corp	4.20%	4/1/2050	540,000	588,951	452,697
Mcdonalds Corp Med Term	3.50%	7/1/2027	330,000	375,217	313,506
Mcdonalds Corp Medium Term Nts Book	3.63%	9/1/2049	60,000	67,030	45,413
Mcdonald'S Corporation	3.80%	4/1/2028	180,000	180,959	172,536
Mcdonald'S Corporation	3.60%	7/1/2030	310,000	307,725	285,092
Memorial Sloan-Kettering	5.00%	7/1/2042	4,268,000	5,754,872	4,173,075
Merck & Co Inc	6.55%	9/15/2037	100,000	125,613	114,325
Merck & Co Inc New	0.75%	2/24/2026	570,000	567,133	505,257
Merck & Co Inc New	1.45%	6/24/2030	320,000	317,251	256,058
Meritage Homes	5.13%	6/6/2027	1,500,000	1,369,612	1,410,312
Meritage Homes Corp	3.88%	4/15/2029	3,110,000	3,013,362	2,620,175
Merrill Lynch & Co	7.75%	5/14/2038	2,745,000	4,281,366	3,205,384
Metlife Cap Tr IV Metlife Capital Tr IV	7.88%	12/15/2067	600,000	594,474	648,065
Metlife Inc	4.55%	3/23/2030	12,955,000	14,104,847	12,791,466
Metlife Inc	6.50%	12/15/2032	205,000	261,485	226,005
Metlife Inc	5.88%	2/6/2041	180,000	177,451	185,936
Metlife Inc	4.05%	3/1/2045	3,925,000	4,634,695	3,297,782
Mf1 Multifamily Housing Mortgage Lo 22-FI8	5.18%	2/19/2037	2,240,000	2,240,000	2,153,628
Mfa Trust Mtg Pass Thru Ctf	3.29%	1/25/2056	154,000	154,659	114,898
Mfa Trust Mtg Pass Thru Ctf CI M-1	2.29%	1/25/2056	118,000	117,995	86,812
MGIC Invt Corp Wis	5.25%	8/15/2028	2,500,000	2,447,550	2,305,213
Microsoft Corp	2.88%	2/6/2024	1,050,000	1,042,356	1,030,469
Microsoft Corp	2.70%	2/12/2025	260,000	253,165	249,979
Microsoft Corp	2.40%	8/8/2026	1,640,000	1,637,071	1,529,950
Microsoft Corp	3.30%	2/6/2027	2,680,000	2,716,046	2,585,500
Microsoft Corp	3.45%	8/8/2036	20,000	19,917	17,788
Microsoft Corp	2.53%	6/1/2050	29,000	23,099	19,310
Microsoft Corp	2.92%	3/17/2052	371,000	300,301	265,013
Microsoft Corp	3.04%	3/17/2062	157,000	120,546	109,649

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Midamerican Energy	8.48%	9/15/2028	50,000	61,483	58,460
Midamerican Energy Co	4.25%	7/15/2049	100,000	115,328	85,464
Midwest Gaming Borrower	4.88%	5/1/2029	1,200,000	1,075,238	1,021,037
Mileage Plus Hldgs LLC	6.50%	6/20/2027	2,256,904	2,457,712	2,243,818
Mileage Plus Hldgs Llc/Mileage Plus In	6.50%	6/20/2027	1,440,848	1,422,838	1,432,494
Minerva Merger Sub Inc	6.50%	2/15/2030	1,900,000	1,867,312	1,400,171
Mkt	2.69%	2/12/2040	5,400,000	5,667,047	4,233,169
Mn Mng & Mfg Co	6.38%	2/15/2028	100,000	130,080	108,054
Modivcare Inc	5.00%	10/1/2029	2,000,000	1,828,400	1,686,600
Molina Healthcare	4.38%	6/15/2028	2,000,000	2,012,500	1,825,180
Molina Healthcare Inc	3.88%	11/15/2030	2,000,000	1,886,150	1,694,879
Molina Healthcare Inc	3.88%	5/15/2032	1,650,000	1,523,400	1,370,225
Montefiore Med Ctr	5.25%	11/1/2048	60,000	54,296	51,284
Morgan Stanley	5.00%	11/24/2025	2,425,000	2,704,424	2,419,896
Morgan Stanley	3.88%	1/27/2026	15,000,000	17,036,493	14,510,863
Morgan Stanley	4.95%	2/18/2026	5,000,000	5,000,000	4,921,636
Morgan Stanley	2.19%	4/28/2026	1,420,000	1,421,248	1,320,557
Morgan Stanley	6.25%	8/9/2026	300,000	380,865	314,103
Morgan Stanley	0.99%	12/10/2026	3,500,000	3,500,000	3,067,539
Morgan Stanley	3.95%	4/23/2027	300,000	344,811	283,795
Morgan Stanley	3.77%	1/24/2029	1,310,000	1,310,000	1,201,651
Morgan Stanley	4.43%	1/23/2030	40,000	40,000	37,436
Morgan Stanley	2.70%	1/22/2031	500,000	500,000	414,342
Morgan Stanley	3.62%	4/1/2031	1,580,000	1,580,000	1,383,230
Morgan Stanley	7.25%	4/1/2032	1,460,000	1,631,224	1,649,266
Morgan Stanley	1.93%	4/28/2032	3,500,000	3,500,000	2,649,743
Morgan Stanley	2.24%	7/21/2032	5,600,000	5,625,088	4,295,630
Morgan Stanley	2.51%	10/20/2032	630,000	639,551	492,885
Morgan Stanley Bk Amer Merrill Lynch Trust	4.72%	5/15/2049	2,000,000	2,127,734	1,758,525
Morgan Stanley Cap	6.28%	12/12/2049	126,910	121,751	46,481
Mosaic Co	4.05%	11/15/2027	750,000	715,749	707,326
Mosaic Solar Ln Tr	7.36%	6/20/2053	100,000	97,803	97,318
Motorola Solutions Inc	2.30%	11/15/2030	3,500,000	3,392,676	2,743,526
MPH Acquisition Hldgs LLC	5.75%	11/1/2028	1,850,000	1,752,575	1,230,273
MPH Acquisition Hldgs LLC Secd	5.50%	9/1/2028	1,295,000	1,244,075	1,010,230
MPLX LP	4.88%	12/1/2024	1,000,000	864,273	992,324
MPLX LP	4.88%	6/1/2025	420,000	385,393	413,878
MPLX LP	4.00%	3/15/2028	150,000	142,128	139,755
MPLX LP	4.80%	2/15/2029	2,000,000	1,994,869	1,918,716
MPLX LP	4.50%	4/15/2038	550,000	543,460	465,789
MPLX LP	4.70%	4/15/2048	990,000	983,545	786,014
MPLX LP	5.50%	2/15/2049	400,000	394,903	354,103
MPT Oper	5.25%	8/1/2026	1,350,000	1,316,888	1,229,512
MPT Oper	5.00%	10/15/2027	3,950,000	3,833,600	3,320,094
MPT Oper	4.63%	8/1/2029	1,080,000	991,150	823,591
MPT Oper	3.50%	3/15/2031	70,000	64,400	47,984

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
MSCI Inc	4.00%	11/15/2029	3,400,000	3,313,650	2,961,518
MSCI Inc	3.63%	9/1/2030	3,160,000	3,088,675	2,626,750
MSCI Inc	3.88%	2/15/2031	4,070,000	3,930,812	3,383,900
MSCI Inc	3.63%	11/1/2031	2,700,000	2,599,612	2,232,846
MSCI Inc	3.25%	8/15/2033	2,500,000	2,333,650	1,930,646
Mt Sinai Hosp	3.39%	7/1/2050	125,000	126,726	84,924
Mtn Coml Mtg Tr	5.73%	3/15/2039	500,000	493,438	486,635
Murphy Oil USA Inc	5.63%	5/1/2027	2,535,000	2,505,162	2,461,510
Murphy Oil USA Inc	4.75%	9/15/2029	1,300,000	1,263,075	1,189,539
N Shore Long Is	6.15%	11/1/2043	2,070,000	2,465,635	2,107,389
Nascar Hldgs Inc Beo	0.00%	10/19/2026	286,073	284,642	285,180
Nasdaq Inc	1.65%	1/15/2031	2,175,000	2,167,757	1,668,233
National Rural Utils Coop	3.70%	3/15/2029	1,875,000	1,967,438	1,730,848
National Rural Utils Coop Fin Corp	2.75%	4/15/2032	2,665,000	2,597,512	2,198,742
National Rural Utils Coop Fin Corp	4.02%	11/1/2032	2,360,000	2,626,774	2,152,938
National Secs Clearing Corp	1.20%	4/23/2023	440,000	439,586	435,434
National Secs Clearing Corp	1.50%	4/23/2025	360,000	359,291	333,957
Nationwide Mut Ins Co	7.06%	12/15/2024	1,000,000	998,625	997,367
Nationwide Mut Ins Co	9.38%	8/15/2039	4,400,000	6,976,940	5,683,509
Natixis Coml Mtg	3.05%	8/15/2036	1,850,000	1,905,493	1,704,874
Natl Rural Utils	8.00%	3/1/2032	200,000	301,613	236,714
Navient Private Ed Refi Ln Tr 2019-Fa	2.60%	8/15/2068	898,221	900,045	831,645
Navient Private Ed Refi Ln Tr 2020-Da	1.69%	5/15/2069	906,721	872,719	815,642
Navient Pvt Ed Refi Ln Tr	1.06%	10/15/2069	1,792,331	1,783,649	1,525,283
Navient Student Ln	1.31%	12/26/2069	1,406,740	1,406,323	1,172,229
Nbd Bk N A Det Mich	8.25%	11/1/2024	380,000	487,453	397,419
Ncl Corp Ltd Secd	5.88%	2/15/2027	2,000,000	2,000,000	1,732,600
Neon Hldgs Inc Snr Nts	10.13%	4/1/2026	2,900,000	2,915,799	2,472,250
Nesco Hldgs II Inc	5.50%	4/15/2029	2,050,000	1,930,025	1,793,750
Netflix Inc	5.75%	3/1/2024	2,135,000	2,268,700	2,149,774
Netflix Inc	5.88%	2/15/2025	585,000	636,188	592,371
Netflix Inc	4.38%	11/15/2026	5,155,000	5,427,168	4,961,688
Netflix Inc	4.88%	4/15/2028	1,355,000	1,369,976	1,308,370
Netflix Inc	5.88%	11/15/2028	2,225,000	2,220,678	2,255,104
Netflix Inc	6.38%	5/15/2029	500,000	500,000	514,644
New Economy Assets Phase 1 Issuer Net Lease Mtg	2.41%	10/20/2061	5,215,000	5,233,943	4,289,560
New Enterprise Stone & Lime Co Inc Secd	5.25%	7/15/2028	1,375,000	1,283,988	1,220,960
New Fortress Energy LLC	6.50%	9/30/2026	1,500,000	1,466,825	1,393,050
New Resdntl Mtg Ln	3.50%	12/25/2058	1,389,348	1,417,844	1,252,748
New Resdntl Mtg Ln	5.00%	6/25/2062	1,830,422	1,824,222	1,716,516
New Residential Mtg Ln Tr	4.25%	9/25/2059	920,159	1,019,723	819,784
New Residential Mtg Ln Tst	4.50%	5/25/2058	1,751,607	1,730,807	1,645,803
New York Life Global Fdg Medium Term	4.11%	4/26/2024	3,800,000	3,800,000	3,773,339
New York Life Global Fdg Medium Term	0.85%	1/15/2026	5,600,000	4,979,800	4,981,079
New York Life Global Funding Tranche	0.95%	6/24/2025	370,000	369,623	335,294

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Newell Brands Inc	4.45%	4/1/2026	10,270,000	9,445,165	9,661,967
Newmark Group Inc	6.13%	11/15/2023	2,920,000	2,873,206	2,892,296
News Corp	3.88%	5/15/2029	5,500,000	5,212,158	4,770,645
News Corp	5.13%	2/15/2032	1,800,000	1,733,650	1,638,000
Nextera Energy Cap	3.55%	5/1/2027	1,000,000	1,084,510	943,496
Nextera Energy Cap Hldgs Inc	3.80%	3/15/2082	1,475,000	1,475,000	1,203,559
Nextera Energy Oper Partners LP	3.88%	10/15/2026	1,135,000	1,140,000	1,038,563
Ngl Energy Oper Llc/Ngl Energy Fincor	7.50%	2/1/2026	1,970,000	1,855,425	1,751,478
Ngplpipeco LLC	4.88%	8/15/2027	1,550,000	1,571,031	1,474,338
Nike Inc	2.40%	3/27/2025	290,000	307,515	277,043
Nike Inc	2.75%	3/27/2027	440,000	479,002	411,554
Nike Inc	2.85%	3/27/2030	450,000	449,338	403,179
Nike Inc	3.25%	3/27/2040	220,000	218,623	179,257
Nike Inc	3.38%	3/27/2050	90,000	94,962	70,873
Nine Energy Svc Inc	8.75%	11/1/2023	3,324,000	2,302,553	3,257,520
Nissan Auto	4.46%	5/17/2027	1,300,000	1,299,731	1,290,186
NMG Hldg Co Inc	7.13%	4/1/2026	8,250,000	8,252,394	7,732,457
Nmi Hldgs Inc	7.38%	6/1/2025	1,065,000	1,094,138	1,075,650
Nordstrom Inc	4.00%	3/15/2027	170,000	157,551	141,542
Norfolk Southn	5.59%	5/17/2025	100,000	119,531	100,977
Norfolk Southn Corp	2.90%	2/15/2023	8,140,000	8,062,877	8,129,247
Norfolk Southn Corp	7.05%	5/1/2037	107,000	152,641	116,370
Northeastern Univ Bd	5.28%	3/1/2032	215,000	219,659	215,255
Northrop Grumman	3.25%	1/15/2028	1,480,000	1,479,216	1,367,320
Northrop Grumman	5.25%	5/1/2050	370,000	472,537	367,200
Northwell Healthcare Inc	4.26%	11/1/2047	1,659,000	1,898,097	1,326,950
Northwest Fiber LLC / Northwest Fiber Fin Sub Inc	4.75%	4/30/2027	575,000	575,000	505,921
Northwestern Mut Life Ins Co	3.63%	9/30/2059	5,050,000	5,059,174	3,504,732
Northwestn Mem	2.63%	7/15/2051	95,000	95,000	60,696
Northwestn Mut	6.06%	3/30/2040	1,556,000	2,158,603	1,598,071
Nortonlifelock Inc	6.75%	9/30/2027	1,650,000	1,650,000	1,617,000
Nortonlifelock Inc	7.13%	9/30/2030	1,205,000	1,205,000	1,183,912
Novastar Mtg Fdg	5.13%	2/25/2034	758,816	707,596	737,710
Novelis Corp	3.25%	11/15/2026	1,700,000	1,701,125	1,524,067
Novelis Corp	4.75%	1/30/2030	3,000,000	3,003,686	2,659,695
Novelis Corp	3.88%	8/15/2031	2,050,000	2,049,590	1,673,604
NRG Energy Inc	6.63%	1/15/2027	1,585,000	1,589,745	1,571,607
Nustar Logistics LP	6.38%	10/1/2030	160,000	162,920	147,946
NV Pwr Co	5.45%	5/15/2041	5,820,000	6,620,513	5,583,982
Nvidia Corp	1.55%	6/15/2028	5,505,000	5,487,549	4,709,753
Nvidia Corp	2.85%	4/1/2030	240,000	239,110	209,580
Nvidia Corp	3.50%	4/1/2040	1,045,000	1,115,663	851,620
Nvidia Corp	3.50%	4/1/2050	1,720,000	1,809,033	1,302,574
Nvidia Corp	3.70%	4/1/2060	480,000	520,433	357,230
Nyo Coml Mtg Tr	5.86%	11/15/2038	1,400,000	1,393,000	1,256,546

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Nyu Hosps Ctr	5.75%	7/1/2043	265,000	385,953	267,938
Oak Str Invt Grade	5.11%	11/20/2050	7,435,000	8,076,269	6,918,619
Oak Str Invt Grade Net Lease Fd	1.85%	11/20/2050	1,108,219	1,108,175	984,458
Oaktree Specialty Lending Corp	2.70%	1/15/2027	6,900,000	6,902,277	5,867,027
Oasis Midstream Partners LP	8.00%	4/1/2029	555,000	555,000	552,272
Obx 2021-Nqm3 Tr	1.05%	7/25/2061	493,375	493,368	371,628
Occidentalpete	5.88%	9/1/2025	250,000	250,000	249,062
Occidentalpete	3.40%	4/15/2026	460,000	458,951	432,283
Occidentalpete	3.00%	2/15/2027	300,000	299,099	270,723
Occidentalpete	6.38%	9/1/2028	1,400,000	1,458,650	1,413,610
Occidentalpete	6.13%	1/1/2031	11,200,000	11,542,075	11,302,924
Occidentalpete	7.50%	5/1/2031	1,270,000	1,391,125	1,361,554
Occidentalpete	7.88%	9/15/2031	1,340,000	1,514,179	1,475,340
Occidentalpete	4.63%	6/15/2045	260,000	258,385	208,830
Occidentalpete	4.40%	4/15/2046	120,000	118,890	93,722
Occidentalpete	4.10%	2/15/2047	660,000	648,132	502,089
Occidentalpete	4.20%	3/15/2048	150,000	145,920	115,044
Occidentalpete Corp	5.55%	3/15/2026	170,000	179,426	169,362
Occidentalpete Corp	6.63%	9/1/2030	1,385,000	1,426,200	1,431,231
Occidentalpete Corp	6.45%	9/15/2036	2,250,000	1,846,125	2,295,000
Occidentalpete Corp	6.60%	3/15/2046	250,000	311,820	257,248
Occidentalpete Corp SR	6.95%	7/1/2024	178,000	195,296	181,115
Occidentalpete Corp SR	6.45%	9/15/2036	470,000	527,765	479,400
Occidentalpetroleum Corp	5.50%	12/1/2025	925,000	925,000	921,864
Oglethorpe Pwr	4.20%	12/1/2042	7,965,000	7,318,825	5,963,660
Oh Natl Finl Svcs	5.80%	1/24/2030	5,810,000	5,795,129	5,352,333
Onemain Direct	4.65%	3/14/2029	2,250,000	2,249,854	2,185,016
Oracle Corp	5.80%	11/10/2025	1,060,000	1,074,420	1,084,208
Oracle Corp	1.65%	3/25/2026	1,030,000	1,029,506	924,085
Oracle Corp	2.95%	4/1/2030	80,000	72,821	68,546
Oracle Corp	2.88%	3/25/2031	1,210,000	1,213,541	1,006,770
Oracle Corp	4.13%	5/15/2045	155,000	164,244	117,593
Organon Fin 1 LLC	4.13%	4/30/2028	3,385,000	3,292,619	2,997,079
Organon Fin 1 LLC	5.13%	4/30/2031	16,100,000	15,203,438	13,932,605
Orion Ltd	7.77%	9/10/2046	353,750	341,050	-
Oshkosh Corp	3.10%	3/1/2030	1,574,000	1,407,559	1,331,571
Osprey Aircraft	2.64%	7/29/2025	4,136,626	4,335,308	4,004,785
Osprey Aircraft Leasing US	2.21%	6/21/2025	230,558	239,351	221,934
Otis Worldwide Corp	2.06%	4/5/2025	230,000	229,998	215,355
Outfront Media Cap LLC	4.25%	1/15/2029	850,000	846,438	705,270
Outfront Media Cap LLC / Outfront Media Cap Corp	5.00%	8/15/2027	2,000,000	1,967,133	1,800,493
Outfront Media Cap Llc/Outfront Media	6.25%	6/15/2025	500,000	498,700	495,348
Owens & Minor Inc New	4.50%	3/31/2029	2,225,000	2,018,325	1,773,992
Owens & Minor Inc New	6.63%	4/1/2030	3,150,000	2,969,978	2,707,110
Oxford Fin LLC / Oxford Fin	6.38%	2/1/2027	750,000	750,000	697,500

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Pac Gas & Elec Co	4.95%	6/8/2025	450,000	449,469	443,396
Pacific Gas & Elec Co	5.45%	6/15/2027	1,180,000	1,177,935	1,165,296
Packaging Corp	3.65%	9/15/2024	275,000	273,210	268,042
Packaging Corp	3.40%	12/15/2027	1,500,000	1,646,535	1,379,412
Papa Johns Intl Inc	3.88%	9/15/2029	2,440,000	2,071,650	2,037,400
Patrick Inds Inc	7.50%	10/15/2027	1,805,000	1,794,471	1,750,902
Patrick Inds Inc	4.75%	5/1/2029	1,100,000	990,111	913,000
Pattern Energy Operations Lp/Pattern E	4.50%	8/15/2028	1,100,000	1,128,140	987,032
Paypal Hldgs Inc	3.25%	6/1/2050	4,940,000	5,226,795	3,382,138
PDC Energy Inc	6.13%	9/15/2024	1,464,000	1,459,039	1,442,931
PDC Energy Inc	5.75%	5/15/2026	500,000	512,500	477,285
Penn Va Escrow LLC	9.25%	8/15/2026	1,300,000	1,296,750	1,294,013
Pennymac Finl Svcs Inc New	4.25%	2/15/2029	1,200,000	1,072,075	935,891
Pennymac Finl Svcs Inc New	5.75%	9/15/2031	1,300,000	1,203,075	1,030,919
Penske Automotive Group Inc	3.50%	9/1/2025	1,150,000	1,153,000	1,067,269
Penta Aircraft	2.65%	11/25/2025	213,286	215,760	205,400
Pepsico Inc	0.75%	5/1/2023	570,000	568,871	562,616
Pepsico Inc	2.25%	3/19/2025	60,000	63,434	57,088
Pepsico Inc	2.63%	3/19/2027	60,000	65,122	55,818
Pepsico Inc	1.63%	5/1/2030	470,000	467,974	384,308
Pepsico Inc	2.88%	10/15/2049	170,000	177,749	121,787
Petsmart Inc/Petsmart Fin Corp	4.75%	2/15/2028	1,000,000	861,150	904,947
Petsmart Inc/Petsmart Fin Corp	7.75%	2/15/2029	1,695,000	1,671,450	1,591,931
Pfizer Inc	2.63%	4/1/2030	490,000	502,905	431,795
Pfizer Inc	1.70%	5/28/2030	460,000	459,614	379,175
PG&E Corp	5.00%	7/1/2028	2,000,000	1,956,950	1,825,000
PG&E Corp	5.25%	7/1/2030	750,000	750,000	682,500
PG&E Corporation Term Loan	0.00%	6/23/2025	3,168,750	3,121,219	3,140,041
PG&E Wildfire	4.38%	6/3/2041	9,369,000	9,359,224	8,382,438
PG&E Wildfire	4.45%	12/1/2047	1,845,000	1,844,942	1,609,513
PG&E Wildfire Recovery Fdg LLC Secd Recov- ery Bd	5.21%	12/1/2049	1,750,000	1,749,975	1,700,449
PGT Innovations Inc	4.38%	10/1/2029	1,800,000	1,710,388	1,507,036
Philip Morris Intl	1.13%	5/1/2023	290,000	289,028	286,400
Philip Morris Intl	2.10%	5/1/2030	320,000	318,026	259,681
Philip Morris Intl	4.50%	3/20/2042	250,000	294,120	212,087
Picasso Fin Sub	6.13%	6/15/2025	1,639,000	1,651,284	1,622,610
Pilgrims Pride Corp	5.88%	9/30/2027	695,000	738,438	674,134
Pilgrims Pride Corp	4.25%	4/15/2031	7,090,000	7,134,216	6,030,435
Pioneer Nat Res Co	1.13%	1/15/2026	390,000	389,926	347,987
Pioneer Nat Res Co	1.90%	8/15/2030	200,000	168,094	157,135
Pioneer Nat Res Co	2.15%	1/15/2031	660,000	630,028	525,109
Pk Oh Inds Inc	6.63%	4/15/2027	285,000	282,354	193,612
Plains All Amern	4.30%	1/31/2043	3,640,000	3,613,713	2,654,280
Plains All Amern	8.97%	12/31/2049	4,600,000	4,152,936	3,956,000
Pm Gen Purchaser LLC	9.50%	10/1/2028	1,255,000	1,226,037	957,070

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
PNC Finl Services	5.35%	12/2/2028	8,350,000	8,375,392	8,429,502
PNC Finl Svcs Group Inc	3.45%	4/23/2029	15,155,000	15,726,943	13,903,994
Poindexter J B Inc	7.13%	4/15/2026	5,400,000	5,336,470	5,211,000
Polyone Corp	5.75%	5/15/2025	2,000,000	2,005,975	1,950,002
PRA Group Inc	7.38%	9/1/2025	1,450,000	1,457,450	1,400,914
Precision	4.20%	6/15/2035	675,000	694,393	619,620
President	5.63%	10/1/2038	1,175,000	1,657,989	1,262,366
Prestige Brands Inc	5.13%	1/15/2028	2,392,000	2,337,075	2,245,446
Prestige Brands Inc	3.75%	4/1/2031	4,115,000	3,732,159	3,391,082
Prime Sec Svcs Borrower Llc/Prime Fin	5.75%	4/15/2026	6,300,000	6,646,319	6,045,657
Prkcm 2021-Af	1.51%	8/25/2056	543,459	543,459	429,505
Prkcm 2021-Af	2.07%	11/25/2056	498,073	498,072	413,428
Prkcm 2022-Af	4.10%	4/25/2057	1,895,674	1,864,510	1,777,763
Procter & Gamble	2.80%	3/25/2027	90,000	99,254	84,360
Procter & Gamble Co	3.00%	3/25/2030	250,000	249,400	228,559
Prodigy Finance Designated Act 21-1A A	5.64%	7/25/2051	1,348,621	1,351,782	1,303,109
Progress Energy	7.75%	3/1/2031	535,000	690,621	607,802
Progress Resdntl	2.69%	5/17/2026	195,000	194,997	164,736
Progress Resdntl	1.29%	10/17/2027	498,568	499,593	441,934
Progress Resdntl	2.11%	4/17/2038	195,000	194,992	164,343
Progress Resdntl	1.81%	5/17/2038	500,000	499,976	429,810
Progress Residential	2.20%	4/19/2038	97,000	83,560	83,119
Progress Residential	6.86%	6/17/2039	93,000	92,420	84,166
Progress Residential	2.01%	11/17/2040	3,980,832	3,972,124	3,251,163
Progress Residential	3.01%	11/17/2040	100,000	99,998	78,140
Progress Residential 2020-Sfr2 Tr	5.11%	6/17/2037	180,000	193,359	170,184
Progress Residential Tr	3.37%	9/17/2036	190,000	194,401	177,469
Progressive Corp	3.20%	3/26/2030	350,000	400,354	314,928
Progressive Corp	4.20%	3/15/2048	8,596,000	10,062,650	7,257,180
Prologis LP	4.00%	9/15/2028	2,100,000	1,949,203	2,000,036
Prologis LP	3.00%	4/15/2050	230,000	235,594	154,558
Prospect Cap Corp	3.36%	11/15/2026	1,250,000	1,241,688	1,037,582
Providence Svc Corp	5.88%	11/15/2025	2,380,000	2,368,212	2,235,597
Prudential Finl Inc	6.63%	12/1/2037	430,000	556,677	467,946
Prudential Finl Inc	3.70%	3/13/2051	3,300,000	3,277,494	2,538,667
PTC Inc	3.63%	2/15/2025	900,000	901,625	855,817
PTC Inc	4.00%	2/15/2028	3,825,000	3,742,947	3,442,626
Pub Svc Elec Gas	2.70%	5/1/2050	3,500,000	3,485,720	2,279,992
Pub Svc Elec Gas Co Secd Medium Term Tranche # Tr 00015	5.70%	12/1/2036	700,000	697,033	711,077
Pulte Homes Inc	7.88%	6/15/2032	1,145,000	1,664,932	1,279,338
Pultegroup Inc	5.50%	3/1/2026	3,460,000	3,629,969	3,474,667
Pvptl CCO Hldgs LLC / CCO Hldgs Cap Corp	5.13%	5/1/2027	3,000,000	2,987,603	2,783,490
Pvptl Commscope Fin LLC SR	6.00%	3/1/2026	120,000	120,600	110,293
Pvptl Delta Air Lines/Skymiles	4.75%	10/20/2028	3,940,000	4,126,830	3,708,762
Pvptl Eqm Midstream Partners LP	4.75%	1/15/2031	750,000	750,000	613,125

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Pvptl Iron Mtn Inc	4.88%	9/15/2027	2,845,000	2,695,688	2,616,262
Pvptl Moss Creek Res Hldgs Inc	7.50%	1/15/2026	1,035,000	1,041,500	931,728
Pvptl Sprint Spectrum Co LLC / Sprint	4.74%	9/20/2029	208,125	208,125	205,753
Pvptl Viper Energy Partners LP	5.38%	11/1/2027	1,900,000	1,894,400	1,804,070
Quanta Svcs Inc	2.90%	10/1/2030	2,000,000	1,993,260	1,649,458
Radnor RE 2021-2 Ltd Mtg	5.78%	11/25/2031	66,765	66,765	65,192
Railworks Hldgs LP	8.25%	11/15/2028	1,225,000	1,212,425	1,133,125
Range Res Corp	4.88%	5/15/2025	5,045,000	5,079,212	4,792,253
Range Res Corp	8.25%	1/15/2029	420,000	420,000	432,787
Range Res Corp	4.75%	2/15/2030	550,000	550,000	484,604
Rasc Ser 2007-Ks1 Tr Asset Backed Passthru Ctf A-4 01-25-2037 Reg	4.08%	1/25/2037	1,080,939	1,011,354	1,029,959
Raymond James Finl	4.95%	7/15/2046	175,000	220,135	156,725
Raymond James Finl Inc	4.65%	4/1/2030	275,000	337,323	265,606
Raytheon	2.25%	7/1/2030	460,000	459,411	384,003
Raytheon Technologies Corp	1.90%	9/1/2031	12,000,000	9,664,560	9,455,919
Real Hero Merger Sub 2 Inc	6.25%	2/1/2029	3,715,000	3,646,916	2,546,632
Realogy Group Llc/Realogy Co-Issuer Co	5.75%	1/15/2029	1,625,000	1,555,189	1,229,134
Regeneron	1.75%	9/15/2030	2,000,000	1,896,000	1,553,878
Regeneron	2.80%	9/15/2050	1,000,000	657,720	625,368
Regionalcare Hospitalpartners , Inc. Term Loan	0.00%	11/16/2025	2,605,000	2,406,206	2,450,002
Regions Bk Birmingham Ala Mt	6.45%	6/26/2037	1,261,000	1,580,689	1,316,833
Reins Group Amer	3.15%	6/15/2030	1,500,000	1,530,765	1,277,743
Reliance Std Life Global Fdg II Med Term	2.75%	1/21/2027	7,032,000	7,216,812	6,347,506
Republic Svcs Inc	3.95%	5/15/2028	2,000,000	1,877,106	1,902,750
Resdntl Ast Mtg	5.51%	8/25/2033	464,490	287,865	449,948
Rexford Indl Rlty	2.13%	12/1/2030	3,275,000	3,276,474	2,564,415
Rhp Hotelptys LP & Rhp Fin Corp	4.75%	10/15/2027	2,665,000	2,613,440	2,411,855
Rhp Hotelptys LP & Rhp Fin Corp	4.50%	2/15/2029	1,350,000	1,289,299	1,164,501
Rmf Proprietary Issuance Tr	2.13%	9/25/2061	83,500	82,586	66,602
Rockcliff Energy II LLC	5.50%	10/15/2029	3,810,000	3,649,721	3,485,960
Rockies Express	4.80%	5/15/2030	1,000,000	999,340	879,956
Royal Caribbean Cruises Ltd	5.38%	7/15/2027	1,100,000	1,031,875	890,671
Royal Caribbean Cruises Ltd	5.50%	4/1/2028	2,045,000	1,979,700	1,632,002
Royal Caribbean Cruises Ltd	9.25%	1/15/2029	1,650,000	1,650,000	1,695,540
Royalty Pharma PLC	1.75%	9/2/2027	2,000,000	1,797,620	1,695,729
Ryan Specialty Group Hldgs Inc	4.38%	2/1/2030	2,435,000	2,274,606	2,108,457
S Carolina Elec	6.05%	1/15/2038	1,500,000	1,776,094	1,581,669
S Carolina Elec	4.60%	6/15/2043	5,523,000	5,416,369	4,945,818
Sabine Pass	5.63%	3/1/2025	300,000	350,550	300,555
Salesforce Com Inc	3.25%	4/11/2023	510,000	509,694	508,161
Salesforce Com Inc	3.70%	4/11/2028	170,000	171,574	163,372
Salesforce.Com Inc	2.70%	7/15/2041	480,000	382,306	344,803
Salesforce.Com Inc	2.90%	7/15/2051	100,000	99,721	66,037
Sally Hldgs LLC	5.63%	12/1/2025	160,000	163,120	154,127

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Sammons Finl Group Inc	3.35%	4/16/2031	1,500,000	1,496,580	1,145,285
San Diego Gas	2.50%	5/15/2026	2,000,000	2,092,280	1,854,329
San Diego Gas & Elec Co	3.00%	3/15/2032	1,285,000	1,281,363	1,102,533
Sandalwood LLC	2.84%	7/10/2025	222,726	235,017	216,562
Santander	3.85%	3/22/2027	1,500,000	1,499,961	1,445,059
Santander Dr Auto	0.88%	6/15/2026	1,200,000	1,198,689	1,173,813
Santander Dr Auto	1.26%	2/16/2027	4,100,000	4,095,676	3,897,518
Santander Dr Auto Receivables Tr	0.75%	2/17/2026	1,131,063	1,115,644	1,111,505
Santander Dr Auto Receivables Tr Asset Backed	1.35%	7/15/2027	170,000	169,976	158,981
Santander Drive Auto Receivables	4.13%	8/16/2027	2,070,000	2,069,774	2,020,544
Santander Hldgs	3.45%	6/2/2025	8,100,000	8,459,439	7,728,990
SBA Communications	3.13%	2/1/2029	1,050,000	1,038,000	873,064
SBA Communications Corp New	3.88%	2/15/2027	1,100,000	1,102,690	993,727
SBA Tower Tr	1.63%	5/15/2051	6,000,000	6,031,660	5,102,362
SBA Tower Tr	2.33%	7/15/2052	1,880,000	1,552,128	1,576,470
Schlumberger Hldgs Corp	3.90%	5/17/2028	635,000	628,032	592,690
Schwab Charles	5.38%	12/31/2049	4,050,000	4,200,386	3,960,900
Schwab Charles Corp Beo	5.11%	3/3/2027	3,250,000	3,250,000	3,163,735
Schweitzer-Mauduit Intl Inc	0.00%	4/20/2028	985,000	975,150	920,975
Sci Applications	7.13%	7/1/2032	270,000	369,082	274,436
Sci Applications	5.50%	7/1/2033	150,000	186,918	137,904
Scientific Games Corporation First Lien Secd Beo	0.00%	4/14/2029	857,850	852,239	844,064
Scih Salt Hldgs Inc	4.88%	5/1/2028	1,625,000	1,612,000	1,390,642
Scih Salt Hldgs Inc	6.63%	5/1/2029	3,025,000	2,803,921	2,436,575
Scil IV LLC / Scil USA H	5.38%	11/1/2026	1,600,000	1,431,825	1,356,000
Scotts Miracle-Gro	4.00%	4/1/2031	1,250,000	1,177,362	954,926
Scotts Miracle-Gro	4.38%	2/1/2032	215,000	182,707	162,045
Scripps Escrow II Inc	3.88%	1/15/2029	2,500,000	2,382,712	2,006,250
Scripps Escrow Inc	5.88%	7/15/2027	950,000	937,075	847,875
Sealed Air Corp	4.00%	12/1/2027	1,925,000	1,939,438	1,746,508
Seattle Childrens	2.72%	10/1/2050	2,000,000	1,965,660	1,267,263
Select Medical Corp	6.25%	8/15/2026	670,000	710,200	637,056
Sempra	4.00%	2/1/2048	300,000	353,562	236,052
Sentara Healthcare	2.93%	11/1/2051	2,315,000	2,315,000	1,516,970
Service Corp Intl	7.50%	4/1/2027	150,000	168,000	152,821
Service Corp Intl	3.38%	8/15/2030	1,930,000	1,815,550	1,588,699
Service Corp Intl	4.00%	5/15/2031	8,300,000	8,411,112	6,994,306
Service Pptys Tr	7.50%	9/15/2025	150,000	172,320	142,939
Servicemaster Fdg LLC	2.84%	1/30/2051	2,205,713	2,009,255	1,765,843
Shea Homes LP	4.75%	2/15/2028	2,615,000	2,550,560	2,283,595
Sherwin-Williams	2.20%	3/15/2032	355,000	353,537	281,836
Show Tr 2022-Biz	7.22%	1/16/2024	1,250,000	1,250,000	1,250,000
Simmons Food Inc	4.63%	3/1/2029	2,450,000	2,300,025	1,994,429
Simon Ppty Group L	3.38%	12/1/2027	2,250,000	2,435,433	2,083,690

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Sirius XM Radio Inc	3.13%	9/1/2026	950,000	950,000	843,543
Sirius XM Radio Inc	4.00%	7/15/2028	1,690,000	1,589,900	1,470,807
Sirius XM Radio Inc	3.88%	9/1/2031	1,385,000	1,385,000	1,080,534
Skymiles Ip Ltd & Delta Air Lines Inc	4.50%	10/20/2025	3,800,000	3,978,500	3,708,905
Skymiles Ip Ltd Delta Air Lines Inc	4.00%	10/20/2027	1,260,000	1,251,200	1,282,680
Slg Office Tr	2.59%	7/15/2041	4,971,000	5,098,134	3,977,801
SLM Pvt Cr Stud Ln Tr	5.06%	6/15/2039	2,836,786	2,566,831	2,669,469
Small Business	4.43%	5/1/2029	591,387	627,980	574,137
Small Business	4.38%	1/1/2030	900,588	954,417	880,317
Small Business	4.11%	5/1/2030	507,563	526,438	487,914
Small Business	3.29%	8/1/2031	468,347	492,057	440,558
Small Business	2.51%	3/1/2032	104,516	103,821	95,743
Small Business	2.81%	12/1/2036	6,711,392	6,716,334	6,141,143
Small Business	2.98%	7/1/2037	9,831,412	9,941,438	9,124,807
Small Business Adm	4.77%	4/1/2024	36,578	36,909	36,041
Small Business Admin	4.93%	1/1/2024	37,615	37,641	37,308
Small Business Admin	4.72%	2/1/2024	30,615	30,843	30,295
Small Business Admin	4.86%	1/1/2025	52,289	54,515	52,261
Small Business Admin	4.75%	7/1/2025	235,490	242,305	232,382
Small Business Admin	5.31%	5/1/2027	222,495	240,692	219,357
Small Business Admin	5.17%	1/1/2028	761,427	822,507	750,255
Small Business Admin	6.77%	11/1/2028	244,020	268,392	244,878
Small Business Admin	6.22%	12/1/2028	410,610	450,058	419,981
Small Business Admin	4.05%	12/1/2029	902,521	976,289	878,052
Small Business Admin	2.38%	5/1/2032	147,488	146,187	134,490
Small Business Admin	3.00%	5/1/2034	2,043,307	2,075,161	1,901,687
Small Business Admin	2.82%	8/1/2035	3,518,347	3,571,859	3,285,326
Small Business Admin	2.82%	9/1/2035	5,940,410	5,968,962	5,479,247
Small Business Admin	2.84%	4/1/2037	2,837,102	2,831,143	2,606,054
Small Business Admin	2.88%	5/1/2037	6,805,594	6,836,584	6,286,496
Small Business Admin	3.22%	2/1/2038	9,269,822	9,204,013	8,695,945
Small Business Admin	3.31%	4/1/2038	7,633,837	7,581,897	7,164,222
Small Business Admin	4.00%	11/1/2043	8,315,919	8,315,919	8,014,530
Small Business Admin	1.52%	5/1/2046	2,359,540	2,350,544	1,909,368
Small Business Admin	3.80%	8/1/2047	7,000,000	7,000,000	6,597,695
Small Business Admin	5.04%	10/1/2047	4,600,000	4,600,000	4,636,618
Small Business Admin Gtd Dev	2.20%	9/1/2032	136,224	135,420	124,431
Small Business Administration	2.21%	2/1/2033	213,153	208,563	193,421
Small Business Administration	3.04%	3/1/2037	8,069,836	8,284,886	7,570,827
Smb Private Ed Ln Tr 2021-A Pvt Ed Ln Bkd	2.31%	1/15/2053	1,020,000	1,019,670	890,870
Smr 2022-Ind Mtg	5.99%	2/15/2039	2,411,476	2,411,476	2,278,445
Smucker J M Co	2.38%	3/15/2030	1,000,000	998,760	830,671
Sonic Automotive Inc	4.63%	11/15/2029	1,200,000	1,177,962	960,849
Sonic Automotive Inc	4.88%	11/15/2031	1,000,000	963,188	786,185
Southern Co Fltg Beo	4.32%	5/10/2023	2,350,000	2,348,144	2,343,582
Southern Co Gas Cap	3.15%	9/30/2051	1,415,000	1,427,095	923,533

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Southn Nat Gas Co	8.00%	3/1/2032	593,000	751,621	652,409
Southtrust Bk Na	7.69%	5/15/2025	150,000	157,858	157,191
Southwest Airls Co	5.25%	5/4/2025	350,000	403,672	351,512
Southwest Airls Co	3.45%	11/16/2027	2,150,000	2,285,353	1,980,455
Southwestern Elec Pwr Co	4.10%	9/15/2028	160,000	184,646	152,133
Southwestern Energy Co	8.38%	9/15/2028	440,000	440,000	453,626
Southwestern Energy Co	5.38%	2/1/2029	10,000	10,660	9,271
Southwestern Energy Co	4.75%	2/1/2032	1,160,000	1,117,035	991,324
Southwestn Energy	7.75%	10/1/2027	500,000	520,575	509,547
Southwestn Energy	5.38%	3/15/2030	1,700,000	1,693,444	1,550,432
Southwestn Energy Step CPN	5.70%	1/23/2025	818,000	775,012	803,684
Spectrum Brands	5.75%	7/15/2025	1,099,000	1,157,643	1,086,564
Spectrum Brands Inc	5.00%	10/1/2029	20,000	20,250	17,309
Spirit Aerosystems	3.85%	6/15/2026	165,000	163,474	149,326
Spirit Airlines	8.00%	9/20/2025	500,000	492,500	502,565
Spirit Ip Cayman Ltd/Spirit Loyalty CA	8.00%	9/20/2025	1,098,394	1,128,637	1,101,931
Sprint Cap Corp	6.88%	11/15/2028	11,750,000	12,102,317	12,219,851
Sprint Cap Corp	8.75%	3/15/2032	460,000	491,624	547,446
Sprint Corporation	7.88%	9/15/2023	3,765,000	4,013,998	3,818,105
Sprint Spectrum	5.15%	9/20/2029	2,000,000	2,287,500	1,972,780
SS&C Technologies Inc	5.50%	9/30/2027	2,870,000	2,836,688	2,693,586
Sta Casinos LLC	4.50%	2/15/2028	800,000	802,250	695,505
Stack Infrastructure Issuer LLC	4.54%	2/25/2044	10,501,400	10,840,644	10,247,165
Stanford Univ Cal	2.41%	6/1/2050	10,000,000	7,693,600	6,355,567
Star	6.04%	4/17/2038	195,000	195,000	181,949
State Street Corp	2.20%	3/3/2031	1,000,000	997,060	802,138
Station Casinos LLC	4.63%	12/1/2031	1,000,000	1,000,000	802,173
Steris PLC	3.75%	3/15/2051	1,485,000	1,580,465	1,063,237
Stevens Hldg Co Inc	6.13%	10/1/2026	2,000,000	2,045,784	2,005,000
Stl Hldg Co LLC	7.50%	2/15/2026	890,000	885,675	783,200
Stratus Static Clo	5.86%	7/20/2030	2,915,652	2,915,652	2,877,405
Structured Ast	4.94%	9/25/2034	2,629,437	2,392,787	2,411,437
Structured Ast Invt Ln Tr 2004-7 Mtg Passth-ru Ctf Cl A8 Var	5.59%	8/25/2034	504,616	505,877	483,296
Structured Ast Secs Corp	5.42%	7/25/2032	38,271	29,951	37,727
Structured Ast Secs Corp Mtg Ln	4.61%	2/25/2036	3,730,312	1,957,899	92,378
Summit Issuer LLC	2.29%	12/20/2050	1,975,000	1,968,152	1,730,724
Summit Matls LLC	6.50%	3/15/2027	2,450,000	2,453,410	2,400,929
Summit Matls Llc/Summit Matls Fin Corp	5.25%	1/15/2029	2,535,000	2,420,475	2,360,148
Summit Midstream Hldgs LLC	8.50%	10/15/2026	3,645,000	3,531,419	3,459,324
Sunoco Logistics	5.30%	4/1/2044	1,040,000	973,320	883,200
Sunoco Lp/Sunoco	6.00%	4/15/2027	1,300,000	1,305,070	1,280,108
Sunoco Lp/Sunoco Fin Corp	4.50%	5/15/2029	500,000	500,000	437,350
Sunrun Vulcan Issuer	2.46%	1/30/2052	1,422,933	1,422,624	1,154,123
Suntrust Bank Bds	4.05%	11/3/2025	255,000	265,830	250,021
Suttonpark Structured Settlements	4.92%	11/15/2058	1,492,068	1,490,287	1,420,915

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Symantec Corp	5.00%	4/15/2025	1,559,000	1,553,225	1,516,400
Synchrony Card	3.37%	4/15/2028	1,200,000	1,199,891	1,158,471
Synchrony Financial	2.88%	10/28/2031	2,000,000	1,997,760	1,504,319
Synovus Finl Corp	5.90%	2/7/2029	8,840,000	9,534,288	8,657,914
Sysco Corp	5.95%	4/1/2030	955,000	981,634	990,944
Taco Bell Fdg LLC	4.94%	11/25/2048	1,035,840	1,090,017	968,234
Tallgrass Energy Partners LP	6.00%	3/1/2027	1,000,000	941,150	933,618
Tallgrass Energy Partners LP	5.50%	1/15/2028	800,000	785,056	709,472
Tallgrass Energy Partners Lp/Tallgrass	7.50%	10/1/2025	1,650,000	1,661,150	1,664,850
Talos Prodtm Inc	12.00%	1/15/2026	5,850,000	5,394,575	6,152,240
Targa Res Corp	4.20%	2/1/2033	410,000	389,024	354,064
Targa Res Corp	4.95%	4/15/2052	1,460,000	1,456,392	1,161,373
Targa Res Partners	5.00%	1/15/2028	100,000	105,250	95,396
Targa Res Partners LP	5.50%	3/1/2030	2,610,000	2,778,400	2,455,801
Targa Res Partners LP	4.88%	2/1/2031	530,000	491,575	475,708
Targa Res Partners Lp/Targa Res Fin	5.50%	3/1/2030	230,000	231,825	216,412
Teachers In	4.90%	9/15/2044	90,000	98,048	82,772
Teachers Ins	6.85%	12/16/2039	86,000	86,622	95,128
Tegna Inc SR	5.00%	9/15/2029	150,000	152,625	142,320
Teleflex Inc	4.63%	11/15/2027	1,600,000	1,598,400	1,524,944
Teleflex Inc	4.25%	6/1/2028	4,765,000	4,668,570	4,349,778
Tenaska Ga	9.50%	2/1/2030	722,640	874,559	758,245
Tenet Mandatory Exchange Tenet	4.88%	1/1/2026	4,610,000	4,653,876	4,376,780
Tennessee Gas Pipeline Co SR	2.90%	3/1/2030	690,000	687,351	579,754
Terex Corp New	5.00%	5/15/2029	1,555,000	1,451,150	1,397,556
Terraform Pwr Oper	5.00%	1/31/2028	1,000,000	1,019,950	894,796
Texas Elec Mkt Stabilization Fdg N LLC	5.17%	2/1/2050	6,000,000	5,999,382	5,741,288
Texas Elec Mkt Stabilization Fdg Nllc	5.06%	8/1/2048	1,350,000	1,349,867	1,277,684
Texas Instrs Inc	1.75%	5/4/2030	310,000	309,469	255,785
Tharaldson Hotelporfolio	5.27%	11/11/2034	437,443	437,170	425,173
The Vanguard Group, Inc.Series J Notes	3.05%	8/22/2050	690,000	690,000	679,912
Tibco Software Inc Seniorsecured Term Loan	0.00%	3/20/2029	3,566,000	3,245,060	3,178,198
Time Warner Cable	6.55%	5/1/2037	1,130,000	1,141,960	1,080,169
Time Warner Cable	7.30%	7/1/2038	390,000	498,490	387,951
Time Warner Cable	5.88%	11/15/2040	210,000	224,287	183,872
Time Warner Entmt	8.38%	7/15/2033	140,000	190,831	156,014
T-Mobile US Tr	4.91%	5/22/2028	2,365,000	2,364,697	2,359,925
T-Mobile USA Inc	3.50%	4/15/2025	2,040,000	2,146,121	1,963,154
T-Mobile USA Inc	5.38%	4/15/2027	4,470,000	4,458,825	4,513,109
T-Mobile USA Inc	3.75%	4/15/2027	100,000	106,139	94,317
T-Mobile USA Inc	4.75%	2/1/2028	7,480,000	7,615,189	7,271,789
T-Mobile USA Inc	2.63%	2/15/2029	1,200,000	1,130,575	1,016,307
T-Mobile USA Inc	3.38%	4/15/2029	14,325,000	13,192,778	12,615,469
T-Mobile USA Inc	3.88%	4/15/2030	2,940,000	3,043,206	2,670,138
T-Mobile USA Inc	2.88%	2/15/2031	2,000,000	2,000,000	1,651,860
T-Mobile USA Inc	2.55%	2/15/2031	300,000	312,954	245,975

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
T-Mobile USA Inc	3.50%	4/15/2031	2,610,000	2,439,762	2,252,922
T-Mobile USA Inc	2.70%	3/15/2032	270,000	270,058	218,837
T-Mobile USA Inc	4.50%	4/15/2050	560,000	507,091	461,211
T-Mobile USA Inc	3.40%	10/15/2052	690,000	704,035	466,778
Tn Gas Pipeln Co	7.00%	10/15/2028	100,000	128,675	107,003
Tn Gas Pipeln Co	7.63%	4/1/2037	250,000	353,562	273,000
Toledo Hosp	5.75%	11/15/2038	1,260,000	1,437,568	1,189,370
Toledo Hosp	6.01%	11/15/2048	2,150,000	2,599,037	1,512,955
Toll Bros Fin Corp	4.88%	11/15/2025	2,205,000	2,265,638	2,156,824
Topbuild Corp	4.13%	2/15/2032	1,605,000	1,528,075	1,304,239
Torchmark Corp	4.55%	9/15/2028	1,150,000	1,378,034	1,116,552
Tote Shipholdings	3.40%	10/16/2040	7,043,000	7,750,272	6,298,471
Toyota Motor Credit Corp	3.65%	8/18/2025	365,000	364,808	354,961
Tractor Supply Co	1.75%	11/1/2030	350,000	347,942	269,403
Transdigm Inc	8.00%	12/15/2025	2,000,000	2,038,938	2,028,809
Transdigm Inc	6.25%	3/15/2026	10,000,000	10,117,300	9,861,900
Transdigm Inc	7.50%	3/15/2027	1,000,000	983,650	989,381
Transdigm Inc	4.63%	1/15/2029	1,800,000	1,796,625	1,582,686
Transdigm Inc	4.88%	5/1/2029	1,350,000	1,350,000	1,177,538
Transdigm Inc Term Loan	0.00%	12/24/2025	2,425,000	2,418,922	2,392,456
Transdigm Uk Hldgs PLC	6.88%	5/15/2026	2,650,000	2,616,110	2,587,761
Transmontaigne	6.13%	2/15/2026	2,850,000	2,702,281	2,451,000
Transmontaigne Operating Company L.P. Term Loan	0.00%	11/5/2028	1,338,987	1,321,705	1,310,534
Transocean	5.88%	1/15/2024	759,912	741,769	742,057
Transocean Pontus Ltd	6.13%	8/1/2025	560,000	551,845	548,667
Transocean Poseidon Ltd	6.88%	2/1/2027	2,493,750	2,400,060	2,426,718
Transocean Sentry Ltd	5.38%	5/15/2023	446,534	439,324	440,953
Trcrintl Gas Pipe	7.85%	2/1/2026	730,000	736,204	779,838
Treehouse Foods Inc	4.00%	9/1/2028	1,300,000	1,227,526	1,105,000
Tricon Amern Homes	1.48%	11/17/2039	305,694	305,686	253,415
Tricon Resdntl	2.24%	7/17/2038	2,350,000	2,349,987	2,028,485
Triton Container Fin VIII LLC	2.11%	9/20/2045	1,581,106	1,580,358	1,354,564
Triumph Rail LLC	2.15%	6/19/2051	1,860,739	1,862,701	1,587,084
Truck Hero Inc	0.00%	1/31/2028	1,792,906	1,603,001	1,530,694
Truist Finl Corp	1.27%	3/2/2027	4,450,000	4,449,064	3,945,177
Trustees Of	2.52%	7/1/2050	5,745,000	5,868,658	3,857,930
TX Eastn Transm	7.00%	7/15/2032	4,215,000	5,734,303	4,615,017
Uber Technologies	7.50%	9/15/2027	1,960,000	1,987,038	1,959,392
Uber Technologies Inc	7.50%	5/15/2025	850,000	853,100	849,590
Un Pac Rr Co	3.23%	5/14/2026	3,882,043	3,882,043	3,687,689
Un Pac Rr Co	5.08%	1/2/2029	758,944	813,154	755,557
Unifrax Escr	5.25%	9/30/2028	2,250,000	2,045,710	1,810,349
Unifrax Escrow Issuer Corp	7.50%	9/30/2029	1,900,000	1,750,981	1,205,930
Union Pac Corp	3.25%	1/15/2025	350,000	382,543	340,155
Union Pac Corp	2.89%	4/6/2036	1,150,000	1,010,604	918,425

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Union Pac Corp	3.84%	3/20/2060	1,000,000	854,794	779,188
Union Pac Corp	3.75%	2/5/2070	260,000	265,965	190,686
Union Pac Rr Co	2.69%	5/12/2027	2,984,688	3,084,612	2,748,387
Unisys Corp	6.88%	11/1/2027	1,505,000	1,529,506	1,155,163
United Airlines Inc	4.38%	4/15/2026	280,000	272,175	259,539
United Airlines Inc	4.63%	4/15/2029	40,000	37,100	34,828
United Nat Foods Inc	6.75%	10/15/2028	2,700,000	2,648,738	2,594,228
United Natural Foods Usd United Natural Foods	0.00%	10/22/2025	938,162	816,664	934,288
United Rentals Inc	3.88%	2/15/2031	1,050,000	1,047,562	880,204
United Rentals North Amer Inc	4.88%	1/15/2028	620,000	626,421	587,543
United Rentals North Amer Inc	4.00%	7/15/2030	1,000,000	887,400	854,797
United Rentals North Amer Inc	3.75%	1/15/2032	1,030,000	1,013,488	840,305
United Technologies Corp	4.13%	11/16/2028	360,000	360,766	345,257
United Technologies Corp	4.45%	11/16/2038	100,000	124,419	91,313
United Technologies Corp	4.15%	5/15/2045	65,000	74,121	54,530
Unitedhealth Group	3.50%	6/15/2023	150,000	161,193	149,151
Unitedhealth Group	3.88%	12/15/2028	180,000	183,017	172,004
Unitedhealth Group	4.25%	6/15/2048	130,000	166,522	113,078
Unitedhealth Group	3.70%	8/15/2049	590,000	594,120	465,777
Unitedhealth Group	3.88%	8/15/2059	360,000	365,289	283,341
Unitedhealth Group	3.13%	5/15/2060	70,000	73,956	47,879
Unitedhealth Group	6.05%	2/15/2063	810,000	806,012	885,270
Unitedhealth Group Inc	4.00%	5/15/2029	400,000	398,556	382,180
Unitedhealth Group Inc	2.00%	5/15/2030	160,000	158,651	132,270
Unitedhealth Group Inc	2.30%	5/15/2031	4,580,000	4,633,897	3,824,768
Unitedhealth Group Inc	4.20%	5/15/2032	280,000	279,278	266,561
Unitedhealth Group Inc	4.45%	12/15/2048	90,000	119,060	80,387
Unitedhealth Group Inc	2.90%	5/15/2050	50,000	51,634	34,097
Unum Group	3.88%	11/5/2025	4,881,000	4,986,267	4,665,082
Unum Group	5.75%	8/15/2042	950,000	968,259	858,547
Unum Group	4.50%	12/15/2049	4,500,000	4,499,550	3,212,447
Upmc	3.60%	4/3/2025	165,000	183,084	158,537
US Bancorp	3.70%	12/31/2049	590,000	491,912	482,325
US Bancorp Medium	3.38%	2/5/2024	2,100,000	2,121,366	2,063,092
USA Waste Svcs Inc	7.00%	7/15/2028	185,000	209,094	203,711
Usb Cap IX Normal Income	5.10%	12/31/2049	4,296,000	3,352,975	3,383,098
Usb Cap IX Normal Income Tr	5.10%	12/31/2049	8,250,000	6,439,500	6,496,872
Usi, Inc. Term Loan Senior Secured Incremental TI	0.00%	11/14/2029	798,000	788,000	789,453
Usis Merger Sub Inc	6.88%	5/1/2025	3,300,000	3,204,259	3,179,037
Utd Airls	3.75%	3/3/2028	5,517,006	5,543,221	5,081,269
Utd Airls	5.88%	4/15/2029	1,106,537	1,106,537	1,091,831
Utd Rentals N Amer	3.88%	11/15/2027	100,000	102,125	92,549
Utd Technologies	4.50%	6/1/2042	250,000	247,671	226,621
Uwm Mtg	2.50%	6/25/2051	6,213,658	6,345,698	4,980,812

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Vail Resorts Inc	6.25%	5/15/2025	1,920,000	1,947,425	1,920,001
Valero Energy Corp	6.63%	6/15/2037	2,250,000	3,005,678	2,404,382
Valmont Inds Inc	5.00%	10/1/2044	1,950,000	2,201,316	1,685,299
Varex Imaging Corporation	7.88%	10/15/2027	1,094,000	1,094,000	1,086,528
Vb-S1 Issuer LLC	3.71%	2/15/2057	2,185,000	2,185,000	1,730,467
Vcat Asset Securitization LLC	2.29%	12/26/2050	82,909	82,909	78,270
Velocity Coml Cap	6.93%	10/25/2052	167,729	167,726	169,012
Venture Global Calcasieu Pass LLC	3.88%	8/15/2029	1,500,000	1,494,375	1,312,500
Venture Global Calcasieu Pass LLC	3.88%	11/1/2033	280,000	266,700	228,732
Verisign Inc	5.25%	4/1/2025	1,895,000	1,945,475	1,891,405
Verisign Inc	4.75%	7/15/2027	1,820,000	1,770,150	1,759,352
Veritas US Inc/Veritas Bermuda Ltd	7.50%	9/1/2025	1,950,000	1,674,950	1,345,898
Verizon	2.10%	3/22/2028	390,000	389,824	339,092
Verizon	3.88%	2/8/2029	220,000	219,584	206,862
Verizon	4.02%	12/3/2029	5,275,000	5,784,469	4,952,641
Verizon	1.50%	9/18/2030	1,950,000	1,947,836	1,521,197
Verizon	2.55%	3/21/2031	1,180,000	1,175,150	972,042
Verizon	4.50%	8/10/2033	1,820,000	1,833,227	1,710,140
Verizon	3.85%	11/1/2042	180,000	184,862	143,567
Verizon	4.13%	8/15/2046	270,000	317,244	215,846
Verizon	4.86%	8/21/2046	480,000	545,289	433,287
Verizon	5.50%	3/16/2047	70,000	74,095	68,039
Verizon	4.00%	3/22/2050	180,000	214,247	142,043
Verizon Communications	4.13%	3/16/2027	260,000	263,724	253,588
Verizon Communications	3.40%	3/22/2041	120,000	113,510	90,620
Verizon Communications	6.55%	9/15/2043	195,000	244,345	213,323
Verizon Communications Beo	5.71%	5/15/2025	19,775,000	20,055,299	19,931,813
Verizon Communications Bnds	5.25%	3/16/2037	365,000	432,166	362,266
Verizon Communications Inc	4.33%	9/21/2028	871,000	872,596	839,015
Verizon Communications Inc	3.15%	3/22/2030	370,000	368,864	327,247
Verizon Communications Inc	2.36%	3/15/2032	2,307,000	2,087,498	1,831,320
Verizon Communications Inc	2.85%	9/3/2041	3,500,000	3,491,530	2,434,659
Verizon Global Fdg Corp	7.75%	12/1/2030	1,150,000	1,662,555	1,333,992
Verizon Master Tr	1.38%	4/20/2028	73,000	72,994	67,483
Verizon Master Tr	3.67%	1/22/2029	1,795,000	1,794,907	1,743,789
Verizon Master Tr Asset Backed	0.69%	5/20/2027	155,000	154,991	145,327
Verizon Owner Tr	0.68%	2/20/2025	300,000	301,430	289,099
Vertiv Group Corp Secd	4.13%	11/15/2028	3,525,000	3,326,964	2,996,250
Verus Securitization Tr	1.97%	1/25/2066	195,000	194,993	115,849
Verus Securitization Tr	2.33%	9/25/2066	110,000	109,997	59,917
Verus Securitization Trust Cmobond	2.34%	10/25/2063	127,000	127,348	100,559
Vfh Parent LLC	0.00%	1/7/2029	380,000	379,300	369,170
Viacom Inc	4.38%	3/15/2043	2,600,000	2,828,046	1,799,050
Viacomcbs Inc	4.95%	1/15/2031	11,500,000	11,686,545	10,248,841
Vici Pptys Lp/Vici Co Inc	4.63%	6/15/2025	1,000,000	1,000,000	958,750
Vici Properties Inc	5.63%	5/1/2024	4,685,000	4,781,560	4,651,059

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Vici Properties Inc	5.75%	2/1/2027	1,850,000	1,866,377	1,803,272
Vici Properties LP	4.75%	2/15/2028	2,500,000	2,498,300	2,368,345
Virgin Media Bristol LLC Q Beo	0.00%	1/31/2029	160,000	157,600	158,280
Visa Inc	3.15%	12/14/2025	1,100,000	1,095,974	1,060,608
Visa Inc	4.30%	12/14/2045	670,000	682,074	615,166
Vistra Corp	7.00%	12/31/2049	900,000	900,000	818,940
Vistra Corp Perp Pfd	8.00%	12/31/2049	2,500,000	2,500,250	2,387,667
Vistra Operations Co LLC	5.13%	5/13/2025	3,000,000	2,994,240	2,933,160
Vistra Operations Co LLC	5.00%	7/31/2027	500,000	498,690	462,850
Vistra Operations Co LLC	4.38%	5/1/2029	3,685,000	3,703,125	3,179,344
Vmware Inc	4.50%	5/15/2025	1,685,000	1,695,936	1,653,582
Vmware Inc	3.90%	8/21/2027	7,025,000	6,421,350	6,566,187
Voc Escrow Ltd	5.00%	2/15/2028	400,000	388,188	344,040
Voya Finl Inc	4.80%	6/15/2046	2,000,000	2,015,740	1,623,554
Vulcan Matls Co	3.50%	6/1/2030	3,670,000	3,590,677	3,246,986
Walgreens Boots Alliance Inc	4.10%	4/15/2050	3,500,000	3,500,000	2,593,301
Walmart Inc	2.85%	7/8/2024	205,000	204,750	199,336
Walmart Inc	1.50%	9/22/2028	220,000	219,767	188,966
Walmart Inc	1.80%	9/22/2031	110,000	109,610	89,847
Walmart Inc	4.15%	9/9/2032	310,000	309,142	302,846
Walmart Inc	4.50%	9/9/2052	100,000	99,951	95,824
Warrior Met Coal Inc	7.88%	12/1/2028	800,000	794,332	786,790
Waste Mgmt Inc	2.40%	5/15/2023	6,490,000	6,179,716	6,426,191
Watco Cos Llc/Watco Fin Corp	6.50%	6/15/2027	5,100,000	5,015,450	4,845,000
Waterfront Sta	2.53%	1/1/2026	5,000,000	5,000,000	5,000,000
Wea Fin LLC	4.75%	9/17/2044	1,580,000	1,746,200	1,098,600
Weatherford Intl Ltd	11.00%	12/1/2024	451,000	462,123	460,040
Weatherford Intl Ltd	6.50%	9/15/2028	1,985,000	1,936,438	1,945,896
Weatherford Intl Ltd SR	8.63%	4/30/2030	1,335,000	1,278,562	1,282,011
Weekley Homes LLC	4.88%	9/15/2028	2,180,000	2,101,900	1,831,725
Wells Fargo & Co	4.48%	1/16/2024	90,000	99,719	89,370
Wells Fargo & Co	4.10%	6/3/2026	700,000	741,202	678,325
Wells Fargo & Co	3.00%	10/23/2026	1,630,000	1,628,641	1,508,387
Wells Fargo & Co	4.15%	1/24/2029	41,214,000	46,191,029	38,832,100
Wells Fargo & Co	2.88%	10/30/2030	510,000	507,356	434,776
Wells Fargo & Co	2.57%	2/11/2031	2,000,000	2,119,020	1,660,877
Wells Fargo & Co	4.48%	4/4/2031	330,000	330,000	310,198
Wells Fargo & Co	5.38%	11/2/2043	1,465,000	1,920,593	1,370,082
Wells Fargo & Co	5.61%	1/15/2044	1,159,000	1,023,305	1,125,679
Wells Fargo & Co	4.90%	11/17/2045	1,010,000	1,091,054	875,005
Wells Fargo & Co	4.40%	6/14/2046	990,000	1,014,243	795,843
Wells Fargo & Co	4.75%	12/7/2046	780,000	783,089	657,324
Wells Fargo & Co	5.88%	12/29/2049	120,000	121,341	116,106
Wells Fargo & Co	4.61%	4/25/2053	5,000,000	5,000,000	4,257,672
Wells Fargo & Co Medium Term	2.19%	4/30/2026	920,000	920,468	856,856
Wells Fargo & Co Medium Term	3.35%	3/2/2033	200,000	196,464	169,073
Wells Fargo & Co Medium Term	5.01%	4/4/2051	4,310,000	4,919,400	3,823,356

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Wells Fargo & Co New Medium Term SR	4.65%	11/4/2044	100,000	101,096	84,711
Wells Fargo Coml	3.81%	12/15/2047	1,430,000	1,472,823	1,349,103
Wells Fargo Coml	3.54%	5/15/2048	1,500,000	1,503,574	1,429,196
Wells Fargo Coml	3.79%	9/15/2048	684,258	743,435	653,601
Wells Fargo Coml	3.69%	11/15/2048	8,750,000	9,193,652	8,319,195
Wells Fargo Coml	2.94%	10/15/2049	1,345,000	1,464,369	1,232,670
Wells Fargo Coml	3.63%	1/15/2060	1,000,000	1,084,180	934,532
Wells Fargo Coml Mtg	3.58%	2/15/2048	2,350,000	2,340,791	2,217,640
Wells Fargo Coml Mtg Tr	3.41%	5/15/2048	540,000	556,171	502,497
Wells Fargo Mtg	3.00%	6/25/2050	107,811	111,349	90,418
Wells Fargo Mtg	3.00%	7/25/2050	74,772	77,984	62,709
Wells Fargo Mtg	2.50%	9/25/2050	153,179	157,846	123,369
Wells Fargo Mtg	2.50%	6/25/2051	3,540,720	3,569,489	2,833,961
Wells Fargo Mtg	2.50%	6/25/2051	338,763	346,702	290,820
Wells Fargo Mtg Backed Secs 2020-2 Mtg Passthru Ctf	3.00%	12/25/2049	143,143	147,728	119,070
Welltower Inc	2.70%	2/15/2027	2,000,000	2,087,450	1,803,079
Werner Finco LP	8.75%	7/15/2025	1,130,000	1,046,250	757,100
Wesco Distr Inc	7.13%	6/15/2025	1,955,000	1,978,362	1,979,446
Western Gas Partners LP	4.75%	8/15/2028	500,000	417,500	460,000
Western Midstream Oper LP	5.04%	1/13/2023	140,000	140,000	139,790
Western Midstream Oper LP	3.35%	2/1/2025	410,000	410,355	388,163
Western Midstream Oper LP	4.30%	2/1/2030	2,050,000	1,893,447	1,773,293
Westinghouse Air Brake Technologies	3.20%	6/15/2025	865,000	901,516	814,996
Westlake	2.75%	3/15/2027	580,000	579,948	558,785
Westlake Chemical Corporation	3.38%	6/15/2030	3,000,000	2,987,640	2,574,565
Westn Gas Partners	3.95%	6/1/2025	184,000	176,640	174,167
Westn Gas Partners	4.50%	3/1/2028	100,000	103,109	91,750
Westn Gas Partners	5.30%	3/1/2048	30,000	34,275	24,623
Westn Gas Partners	5.50%	8/15/2048	230,000	257,027	190,894
Westn Midstream Step CPN	5.50%	2/1/2050	250,000	246,046	203,703
Westvaco Corp	8.20%	1/15/2030	175,000	248,423	197,816
Weyerhaeuser Co	6.88%	12/15/2033	960,000	1,337,262	1,033,696
WFRBS Coml Mtg	4.53%	8/15/2046	422,000	348,150	359,959
Wi Elec Pwr Co	5.70%	12/1/2036	490,000	489,623	491,023
Wi Scotts Miracle-Gro Co	4.50%	10/15/2029	3,000,000	2,455,944	2,430,000
Williams Cos Inc	7.50%	1/15/2031	160,000	192,000	175,618
Williams Cos Inc	7.75%	6/15/2031	970,000	1,182,188	1,072,657
Williams Partners	4.85%	3/1/2048	30,000	30,845	25,485
Williams Scotsman	4.63%	8/15/2028	2,105,000	2,023,354	1,899,762
Winnebago Inds Inc	6.25%	7/15/2028	2,825,000	2,817,319	2,634,875
Workday Inc	3.50%	4/1/2027	170,000	169,900	159,142
Workday Inc	3.70%	4/1/2029	280,000	280,274	256,786
Workday Inc SR	3.80%	4/1/2032	1,350,000	1,290,397	1,196,221
World Omni Auto Receivables	0.87%	10/15/2026	1,020,000	1,019,824	936,419
WW International Inc	0.00%	4/13/2028	1,000,000	745,000	565,000
WW Intl Inc Secd	4.50%	4/15/2029	3,370,000	2,869,225	1,683,618

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Wyndham	6.63%	7/31/2026	3,735,000	4,156,600	3,653,807
Xcel Energy Inc	3.40%	6/1/2030	135,000	134,554	120,833
XPO Escrow Sub LLC	7.50%	11/15/2027	850,000	841,177	860,132
XPO Logistics Inc	6.25%	5/1/2025	32,000	33,020	32,301
XTO Energy Inc	6.75%	8/1/2037	220,000	315,353	246,578
Ymca Gtr New York Taxable Bd	2.30%	8/1/2026	510,000	513,157	455,257
Yum Brands Inc	4.75%	1/15/2030	2,350,000	2,388,125	2,156,125
Yum Brands Inc	3.63%	3/15/2031	4,250,000	4,027,180	3,563,625
Yum Brands Inc	4.63%	1/31/2032	4,400,000	4,275,717	3,889,278
Yum Brands Inc	5.38%	4/1/2032	3,750,000	3,699,875	3,473,438
Z Cap Cr Partners Clo	5.59%	7/16/2031	700,000	700,000	691,034
Zurich Reins	7.13%	10/15/2023	6,445,000	7,552,348	6,536,884
Total Corporate Bonds			\$3,794,667,256	\$3,820,794,637	\$3,406,555,573

U.S. Securities					
Escrow Holdings					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Esc CB Gulfport Energy	6.63%		\$ 600,000	\$ -	\$ 378
Esc CB Gulfport Energy	6.38%		1,900,000	9,655	1,197
Esc CB Lehman Bros Sub Nts	0.00%	7/19/2017	370,000	342,302	4
Esc Cb144A Exide Techn	0.00%		519,998	1,584,970	453,899
Esc Cb144A Exide Techn	0.00%		5,371,138	3,768,065	5,371
Esc GCB Gulfport Energ	6.00%		3,543,000	21,923	2,232
Esc GCB Gulfport Energ	0.00%		1,202,000	7,515	757
Esc Lehman Broth Hld Inc	5.86%		840,000	808,776	-
Total Escrow Holdings			\$ 14,346,136	\$ 6,543,206	\$ 463,838

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Al Econ Settlement Auth BP Settlement	3.16%	9/15/2025	\$ 1,150,000	\$ 1,109,796	\$ 1,112,997
Al Econ Settlement Auth BP Settlement Rev	3.16%	9/15/2025	2,340,000	2,351,690	2,264,707
Alabama St Pub Sch & College Auth	5.15%	9/1/2027	250,000	312,838	252,441
Alameda Cnty Calif Jt Pwrs Auth Lease	7.05%	12/1/2044	780,000	1,175,093	938,244
American Mun Pwr Ohio Inc	5.80%	2/15/2028	2,750,000	3,232,458	2,807,209
American Mun Pwr Ohio Inc	7.33%	2/15/2028	300,000	381,000	319,821
American Mun Pwr Ohio Inc	7.73%	2/15/2033	120,000	170,887	136,436
American Mun Pwr Ohio Inc	7.00%	2/15/2035	100,000	143,503	112,434
American Mun Pwr Ohio Inc	7.83%	2/15/2041	685,000	1,026,807	837,216
American Mun Pwr Ohio Inc	6.05%	2/15/2043	1,690,000	2,487,466	1,775,702
American Mun Pwr Ohio Inc	7.50%	2/15/2050	480,000	714,438	576,190
Austin Tex Elec Util Sys Rev	3.09%	11/15/2031	1,000,000	1,000,000	863,944
Austin Tex Indpt Sch Dist	1.82%	8/1/2031	7,240,000	7,334,410	5,756,691
Austin Tex Indpt Sch Dist	2.18%	8/1/2038	1,190,000	1,198,949	819,002
Austin Tex Rent Car Spl Fac Rev	2.86%	11/15/2042	1,640,000	1,663,643	1,134,071
Baraga Cnty Mich Mem Hosp Rev	6.50%	9/20/2036	3,824,000	3,902,978	3,825,279
Bay Area Toll Auth Calif Toll Brdg	6.26%	4/1/2049	3,000,000	4,846,953	3,401,062
California Health Facs Fing Auth Rev	3.99%	6/1/2033	4,900,000	4,900,000	4,434,686
California Infrastructure & Economic	2.19%	10/1/2034	390,000	391,808	289,065
California Mun Fin Auth Fed Lease Rev	2.52%	10/1/2035	5,150,000	4,856,571	3,628,239
California St	5.25%	10/1/2031	9,350,000	9,614,138	9,580,864
California St	7.50%	4/1/2034	1,500,000	2,294,655	1,812,096
California St	7.30%	10/1/2039	10,750,000	15,631,807	13,059,902
California St	7.63%	3/1/2040	1,945,000	3,201,956	2,456,303
California St	7.60%	11/1/2040	2,105,000	3,606,123	2,696,838
California St Pub Wks Brd Lease	8.36%	10/1/2034	3,550,000	5,548,761	4,382,348
California St Taxable-Build Amer Bds	7.35%	11/1/2039	350,000	541,657	427,235
California St Univ	6.43%	11/1/2030	270,000	349,138	289,250
California State	7.55%	4/1/2039	2,805,000	4,432,224	3,510,828
Calleguas-Las Virgenes Calpub Fing Authwtr Rev	5.94%	7/1/2040	325,000	459,184	346,993
Chicago Ill	6.05%	1/1/2029	155,000	169,134	153,066
Chicago Ill	6.26%	1/1/2040	75,000	77,416	70,203
Chicago Ill	6.31%	1/1/2044	180,000	241,761	180,499
Chicago Ill Met Wtr Reclamation Dist Gtr	5.72%	12/1/2038	590,000	843,882	623,185
Chicago Ill O Hare Intl Arpt	6.39%	1/1/2040	535,000	741,147	598,001
Chicago Ill Tran Auth Sales Tax Rcpts Rev	5.47%	12/1/2023	780,000	856,996	784,913
Chicago Illpk Dist	1.83%	1/1/2029	100,000	100,000	82,078
Clark Cnty Nev Arpt	6.82%	7/1/2045	500,000	750,425	588,144
CMO Virginia St Hsg Dev Auth	2.75%	4/25/2042	934,898	934,002	847,093
Colorado Brdg Enterprise	6.08%	12/1/2040	110,000	151,277	118,561
Colorado St Bldg Excellent Schs Today Ctfs	6.82%	3/15/2028	1,350,000	1,456,758	1,447,613
Commonwealth Fing Auth Pa	5.65%	6/1/2024	1,565,000	1,676,788	1,574,537
Commonwealth Fing Auth Pa Rev	4.01%	6/1/2033	3,025,000	3,152,806	2,796,741
Connecticut St	5.85%	3/15/2032	240,000	330,257	253,321

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Cuyahoga Cnty Ohio	6.03%	12/1/2034	75,000	100,389	79,598
Dallas Fort Worth Tex Intl Arpt Rev	2.84%	11/1/2046	2,000,000	2,000,000	1,435,155
Dallas Tex Area Rapid Tran Sales Tax	6.00%	12/1/2044	7,705,000	10,063,648	8,428,362
Dallas Tex Area Rapid Tran Sales Tax Rev	2.61%	12/1/2048	3,285,000	3,185,908	2,162,671
District Columbia Income Tax	5.59%	12/1/2034	195,000	259,889	202,583
District Columbia Income Tax Rev	5.59%	12/1/2034	3,400,000	4,023,934	3,532,210
District Columbia Income Tax Rev	5.58%	12/1/2035	505,000	666,297	525,394
District Columbia Wtr & Swr Auth Pub Util	5.42%	10/1/2028	4,000,000	4,774,320	4,046,120
District Columbia Wtr & Swr Auth Pub Util	5.52%	10/1/2044	100,000	138,062	103,181
Dtd 05/15/2014	2.50%	5/15/2024	13,930,000	13,867,865	13,525,703
Dtd 11/15/2015	2.25%	11/15/2025	2,000,000	2,176,562	1,894,766
Dtd 604	2.38%	8/15/2024	53,835,000	54,637,707	51,963,393
East Bay Calif Mun Util Dist Wastewater Sys Rev	5.03%	6/1/2032	3,700,000	4,464,938	3,709,649
East Bay Calif Mun Util Dist Wtr Sys	5.87%	6/1/2040	335,000	492,284	365,736
Energy Northwest Wash Elec	5.71%	7/1/2024	125,000	140,844	126,349
Energy Northwest Wash Elec	4.05%	7/1/2030	200,000	242,672	187,992
Energy Northwest Wash Elec Rev	4.05%	7/1/2030	2,000,000	2,205,000	1,879,920
Fannie Mae	4.94%	12/1/2032	100,000	102,910	103,462
Fannie Mae	4.00%	6/1/2052	6,431,476	6,112,917	6,070,957
Fannie Mae Fn	3.00%	6/1/2052	774,231	735,459	682,236
Fannie Mae Fn Cb2442	3.50%	12/1/2051	176,679	172,925	162,050
Fannie Mae Fn Cb3386	3.50%	4/1/2042	96,564	95,658	89,800
Fed Farm Cr Bks Cons Systemwide Bds	0.74%	6/30/2025	5,925,000	5,925,000	5,394,319
Fed Farm Cr Bks Cons Systemwide Bds	1.14%	10/20/2026	2,500,000	2,500,000	2,211,833
Fed Home Ln Mtg	2.50%	6/1/2050	64,667	60,060	55,481
Fed Home Ln Mtg	3.00%	8/1/2051	16,831,529	17,709,924	14,812,504
Fed Home Ln Mtg	2.50%	1/1/2052	2,548,855	2,141,536	2,180,338
Fed Home Ln Mtg	3.65%	9/25/2028	7,805,000	8,671,477	7,441,851
Fed Natl Mtg Assoc	3.00%	5/1/2050	62,785	60,254	56,303
Federal Farm Cr Bk	0.00%	2/28/2023	10,000,000	9,927,500	9,931,468
Federal Farm Cr Bks	3.17%	6/20/2034	7,200,000	7,200,000	6,216,188
Federal Farm Cr Bks Cons Systemwide Bds	0.88%	11/18/2024	1,190,000	1,188,632	1,114,356
Federal Home Ln	0.13%	8/28/2023	3,060,000	3,053,513	2,967,999
Federal Home Ln	0.50%	9/23/2024	2,790,000	2,630,747	2,590,432
Federal Home Ln Bks	0.13%	3/17/2023	2,140,000	2,137,646	2,121,275
Federal Home Ln Bks	2.88%	6/14/2024	6,735,000	6,953,742	6,581,424
Federal Home Ln Bks	1.00%	7/6/2027	11,000,000	11,000,000	9,509,788
Federal Home Ln Bks	5.00%	9/14/2027	3,000,000	3,000,000	2,976,658
Federal Home Ln Bks Cons Bd	0.88%	6/17/2024	2,500,000	2,500,000	2,367,435
Federal Home Ln Bks Cons Bd	4.00%	7/24/2025	1,750,000	1,750,000	1,726,827
Federal Home Ln Bks Cons Bd	5.00%	10/20/2025	5,000,000	5,000,000	4,993,199
Federal Home Ln Bks Cons Bd	1.50%	7/20/2026	3,020,000	3,020,000	2,750,224
Federal Home Ln Bks Step Up	0.88%	3/30/2026	2,760,000	2,760,000	2,496,073
Federal Home Ln Mtg Corp	0.25%	11/6/2023	3,050,000	3,047,255	2,934,243

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal Home Ln Mtg Corp	1.50%	2/12/2025	2,120,000	2,118,368	1,999,029
Federal Home Ln Mtg Corp	0.38%	7/21/2025	9,670,000	9,621,843	8,758,321
Federal Home Ln Mtg Corp	4.00%	8/8/2025	4,000,000	4,000,000	3,941,821
Federal Home Ln Mtg Corp	4.00%	5/17/2027	5,425,000	5,425,000	5,296,045
Federal Home Ln Mtg Corp	6.00%	11/17/2027	1,900,000	1,900,000	1,902,937
Federal Home Ln Mtg Corp	0.00%	12/15/2036	9,070,000	5,921,894	4,799,205
Federal Home Ln Mtg Corp	4.00%	5/1/2025	59,631	61,168	58,298
Federal Home Ln Mtg Corp	4.00%	6/1/2025	78,694	81,861	76,935
Federal Home Ln Mtg Corp	3.50%	11/1/2025	506,916	535,905	498,616
Federal Home Ln Mtg Corp	3.50%	8/1/2027	1,871	1,968	1,840
Federal Home Ln Mtg Corp	2.50%	1/1/2028	(0)	-	-
Federal Home Ln Mtg Corp	3.50%	9/1/2028	13,322	14,007	12,894
Federal Home Ln Mtg Corp	3.50%	4/1/2029	3,612	3,797	3,495
Federal Home Ln Mtg Corp	3.50%	6/1/2029	29,588	31,110	28,532
Federal Home Ln Mtg Corp	3.00%	12/1/2030	1,632,230	1,703,768	1,560,704
Federal Home Ln Mtg Corp	4.00%	2/1/2031	65,279	69,278	63,335
Federal Home Ln Mtg Corp	3.00%	9/1/2032	87,602	92,091	83,446
Federal Home Ln Mtg Corp	3.50%	8/1/2034	159,875	167,092	153,616
Federal Home Ln Mtg Corp	4.00%	12/1/2034	0	-	-
Federal Home Ln Mtg Corp	5.00%	7/1/2035	257,615	250,692	263,600
Federal Home Ln Mtg Corp	5.00%	8/1/2035	263,337	260,045	269,453
Federal Home Ln Mtg Corp	6.00%	9/1/2035	27,969	28,458	28,439
Federal Home Ln Mtg Corp	2.00%	1/1/2036	215,273	225,229	192,257
Federal Home Ln Mtg Corp	4.50%	6/1/2036	8,996,531	9,835,289	8,896,324
Federal Home Ln Mtg Corp	2.00%	8/1/2036	415,590	431,077	371,143
Federal Home Ln Mtg Corp	6.00%	10/1/2036	254,600	289,652	263,433
Federal Home Ln Mtg Corp	5.50%	1/1/2037	96,514	95,895	100,256
Federal Home Ln Mtg Corp	4.00%	7/1/2037	9,138,953	9,300,670	8,925,193
Federal Home Ln Mtg Corp	6.00%	9/1/2037	208,637	208,572	217,323
Federal Home Ln Mtg Corp	6.00%	12/1/2037	27,769	28,123	28,713
Federal Home Ln Mtg Corp	3.50%	1/1/2038	373,407	405,847	357,004
Federal Home Ln Mtg Corp	5.00%	2/1/2038	105,421	104,005	107,505
Federal Home Ln Mtg Corp	5.50%	4/1/2038	486,490	483,585	504,795
Federal Home Ln Mtg Corp	5.50%	10/1/2038	78,924	78,702	81,992
Federal Home Ln Mtg Corp	5.50%	12/1/2038	36,456	39,122	37,872
Federal Home Ln Mtg Corp	4.50%	10/1/2039	562,529	605,070	555,216
Federal Home Ln Mtg Corp	4.00%	12/1/2039	901,934	946,748	868,244
Federal Home Ln Mtg Corp	4.00%	1/1/2040	220,221	237,392	211,998
Federal Home Ln Mtg Corp	4.00%	11/1/2040	1,105,930	1,138,416	1,064,590
Federal Home Ln Mtg Corp	4.00%	1/1/2041	841,448	836,799	809,991
Federal Home Ln Mtg Corp	4.00%	3/1/2041	648,907	631,316	624,645
Federal Home Ln Mtg Corp	5.00%	6/1/2041	60,768	67,433	61,657
Federal Home Ln Mtg Corp	1.50%	10/1/2041	620,294	578,231	502,788
Federal Home Ln Mtg Corp	1.50%	11/1/2041	73,913	68,900	60,569
Federal Home Ln Mtg Corp	2.00%	1/1/2042	93,929	84,624	80,130

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal Home Ln Mtg Corp	2.00%	2/1/2042	941,061	848,940	794,640
Federal Home Ln Mtg Corp	4.00%	4/1/2042	37,270	39,844	35,877
Federal Home Ln Mtg Corp	3.50%	10/1/2042	24,217	25,186	22,679
Federal Home Ln Mtg Corp	3.00%	5/1/2043	1,036,597	1,035,221	945,729
Federal Home Ln Mtg Corp	3.00%	7/1/2043	3,423,478	3,311,412	3,123,378
Federal Home Ln Mtg Corp	3.00%	9/1/2043	3,662,957	3,604,006	3,341,852
Federal Home Ln Mtg Corp	3.50%	9/1/2043	1,969,599	1,943,132	1,846,084
Federal Home Ln Mtg Corp	3.50%	11/1/2043	1,104,588	1,110,456	1,035,199
Federal Home Ln Mtg Corp	4.50%	12/1/2043	719,576	775,484	713,173
Federal Home Ln Mtg Corp	3.50%	1/1/2044	1,037,839	1,034,677	972,643
Federal Home Ln Mtg Corp	4.50%	2/1/2044	903,867	974,093	895,846
Federal Home Ln Mtg Corp	4.00%	5/1/2044	222,233	235,601	213,925
Federal Home Ln Mtg Corp	4.50%	7/1/2044	700,502	777,607	690,164
Federal Home Ln Mtg Corp	3.00%	1/1/2045	1,630,391	1,667,202	1,473,114
Federal Home Ln Mtg Corp	3.50%	3/1/2045	981,935	1,028,852	918,525
Federal Home Ln Mtg Corp	3.00%	9/1/2045	2,405,792	2,412,558	2,166,743
Federal Home Ln Mtg Corp	3.00%	1/1/2046	4,273,433	4,392,956	3,844,475
Federal Home Ln Mtg Corp	3.00%	3/1/2046	939,380	957,433	842,926
Federal Home Ln Mtg Corp	3.50%	6/1/2046	2,159,476	2,274,199	1,997,639
Federal Home Ln Mtg Corp	3.00%	8/1/2046	1,918,672	1,985,825	1,723,088
Federal Home Ln Mtg Corp	4.00%	9/1/2046	270,539	276,235	259,523
Federal Home Ln Mtg Corp	3.00%	11/1/2046	2,568,026	2,540,762	2,297,234
Federal Home Ln Mtg Corp	3.00%	11/1/2046	1,024,090	1,079,775	913,866
Federal Home Ln Mtg Corp	2.50%	12/1/2046	3,444,819	3,554,084	2,974,340
Federal Home Ln Mtg Corp	3.00%	1/1/2047	1,042,363	1,040,816	934,468
Federal Home Ln Mtg Corp	2.09%	3/1/2047	519,347	534,440	492,972
Federal Home Ln Mtg Corp	3.00%	5/1/2047	1,244,873	1,207,527	1,120,635
Federal Home Ln Mtg Corp	4.00%	9/1/2047	1,733,786	1,820,544	1,658,983
Federal Home Ln Mtg Corp	2.88%	11/1/2047	454,672	472,930	438,275
Federal Home Ln Mtg Corp	3.50%	1/1/2048	70,470	74,995	65,057
Federal Home Ln Mtg Corp	4.00%	8/1/2048	2,538,931	2,567,693	2,426,651
Federal Home Ln Mtg Corp	4.00%	10/1/2048	4,960,880	4,659,041	4,730,180
Federal Home Ln Mtg Corp	5.00%	10/1/2048	102,421	107,054	103,023
Federal Home Ln Mtg Corp	3.01%	11/1/2048	1,233,712	1,282,290	1,169,647
Federal Home Ln Mtg Corp	5.00%	11/1/2048	16,264	16,960	16,437
Federal Home Ln Mtg Corp	3.10%	2/1/2050	197,997	205,112	190,090
Federal Home Ln Mtg Corp	3.50%	3/1/2050	558,964	588,463	514,151
Federal Home Ln Mtg Corp	2.50%	9/1/2050	412,412	432,388	351,500
Federal Home Ln Mtg Corp	2.50%	10/1/2050	267,720	284,076	228,290
Federal Home Ln Mtg Corp	2.00%	10/25/2050	521,324	62,765	70,655
Federal Home Ln Mtg Corp	2.00%	11/1/2050	494,618	496,241	408,060
Federal Home Ln Mtg Corp	2.50%	11/1/2050	613,376	563,635	529,410
Federal Home Ln Mtg Corp	2.50%	11/25/2050	149,047	15,715	22,005
Federal Home Ln Mtg Corp	2.00%	2/1/2051	2,452,041	2,532,690	2,008,121
Federal Home Ln Mtg Corp	2.00%	3/1/2051	588,561	594,079	481,526

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal Home Ln Mtg Corp	2.00%	3/1/2051	344,885	345,263	284,532
Federal Home Ln Mtg Corp	2.00%	4/1/2051	151,957	152,218	126,210
Federal Home Ln Mtg Corp	2.00%	4/1/2051	86,350	86,472	71,720
Federal Home Ln Mtg Corp	3.00%	5/1/2051	3,699,587	3,866,069	3,256,691
Federal Home Ln Mtg Corp	3.00%	7/1/2051	2,538,149	2,241,900	2,263,987
Federal Home Ln Mtg Corp	2.00%	9/1/2051	90,960	85,161	74,787
Federal Home Ln Mtg Corp	2.50%	9/1/2051	872,834	799,189	741,602
Federal Home Ln Mtg Corp	2.00%	11/1/2051	365,658	342,462	301,241
Federal Home Ln Mtg Corp	3.00%	11/1/2051	12,835,559	13,385,081	11,291,920
Federal Home Ln Mtg Corp	2.00%	12/25/2051	400,000	329,500	311,878
Federal Home Ln Mtg Corp	2.50%	1/1/2052	543,407	530,416	466,973
Federal Home Ln Mtg Corp	2.50%	2/1/2052	12,529,208	10,798,611	10,659,094
Federal Home Ln Mtg Corp	3.50%	3/1/2052	4,615,798	4,777,351	4,204,318
Federal Home Ln Mtg Corp	3.50%	4/1/2052	6,264,754	5,774,830	5,703,801
Federal Home Ln Mtg Corp	3.00%	4/1/2052	194,224	183,572	172,397
Federal Home Ln Mtg Corp	2.50%	4/1/2052	28,229,658	23,697,474	23,994,040
Federal Home Ln Mtg Corp	3.50%	5/1/2052	94,668	92,552	87,062
Federal Home Ln Mtg Corp	4.00%	6/1/2052	4,330,019	4,257,627	4,068,254
Federal Home Ln Mtg Corp	4.00%	6/1/2052	1,523,105	1,518,345	1,430,557
Federal Home Ln Mtg Corp	4.50%	8/1/2052	5,839,377	5,910,701	5,626,951
Federal Home Ln Mtg Corp	5.50%	8/1/2052	4,145,115	4,280,479	4,165,144
Federal Home Ln Mtg Corp	5.00%	10/1/2052	7,361,289	7,262,991	7,264,033
Federal Home Ln Mtg Corp	4.00%	11/1/2052	19,991,487	17,942,360	18,776,680
Federal Home Ln Mtg Corp	1.43%	7/25/2030	896,183	87,580	72,257
Federal Home Ln Mtg Corp	2.76%	2/25/2032	4,585,000	4,309,487	3,992,729
Federal Home Ln Mtg Corp	0.15%	11/25/2032	26,000,000	409,786	401,125
Federal Home Ln Mtg Corp	2.50%	9/25/2050	278,343	29,012	41,336
Federal Home Ln Mtg Corp	2.50%	9/25/2050	741,038	88,979	113,773
Federal Home Ln Mtg Corp 2019-K101	0.84%	10/25/2029	1,290,644	79,771	57,999
Federal Home Ln Mtg Corp 25/12/2027	0.57%	12/25/2027	2,994,882	89,635	69,341
Federal Home Ln Mtg Corp Multiclass	8.29%	4/25/2029	115,072	120,035	117,379
Federal Home Loan Banks	0.80%	9/17/2025	3,500,000	3,404,520	3,166,719
Federal Home Loan Banks	0.93%	9/14/2026	10,400,000	10,396,360	9,169,512
Federal Home Loan Banks	2.50%	11/1/2051	2,844,201	2,820,065	2,449,876
Federal Home Loan Mortgage Corp	4.63%	9/30/2024	2,750,000	2,750,000	2,737,051
Federal Home Loan Mortgage Corp	3.50%	2/1/2034	257,451	280,018	247,795
Federal Home Loan Mortgage Corp	2.00%	9/1/2036	432,541	448,255	386,280
Federal Home Loan Mortgage Corp	2.50%	4/1/2041	79,000	82,419	69,592
Federal Home Loan Mortgage Corp	2.00%	4/1/2041	4,111,132	4,211,836	3,507,206
Federal Home Loan Mortgage Corp	2.00%	9/1/2041	1,515,158	1,559,311	1,279,432
Federal Home Loan Mortgage Corp	2.00%	12/1/2041	461,759	415,366	389,918
Federal Home Loan Mortgage Corp	2.50%	9/1/2042	32,224,816	27,995,309	28,069,351
Federal Home Loan Mortgage Corp	4.00%	4/1/2049	0	-	-
Federal Home Loan Mortgage Corp	2.50%	11/1/2050	156,638	167,676	134,797
Federal Home Loan Mortgage Corp	1.50%	2/1/2051	10,681,214	10,776,344	8,262,054

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal Home Loan Mortgage Corp	3.00%	6/1/2051	6,490,109	6,747,939	5,712,612
Federal Home Loan Mortgage Corp	2.00%	8/1/2051	9,454,473	7,842,538	7,725,497
Federal Home Loan Mortgage Corp	2.50%	8/1/2051	467,455	483,798	397,570
Federal Home Loan Mortgage Corp	2.50%	12/1/2051	10,876,533	9,556,054	9,249,358
Federal Home Loan Mortgage Corp	3.50%	12/1/2051	12,002,812	12,715,479	10,935,723
Federal Home Loan Mortgage Corp	3.00%	1/1/2052	370,673	379,245	326,076
Federal Home Loan Mortgage Corp	3.50%	2/1/2052	5,781,170	5,122,207	5,267,593
Federal Home Loan Mortgage Corp	3.00%	2/1/2052	5,840,802	5,977,273	5,136,334
Federal Home Loan Mortgage Corp	3.00%	3/1/2052	405,683	406,507	356,824
Federal Home Loan Mortgage Corp	3.50%	4/1/2052	998,615	1,002,594	909,435
Federal Home Loan Mortgage Corp	3.00%	5/1/2052	15,965,129	14,667,962	14,041,472
Federal Home Loan Mortgage Corp	3.50%	5/1/2052	278,887	264,515	254,025
Federal Home Loan Mortgage Corp	4.00%	5/1/2052	12,540,288	12,581,436	11,778,447
Federal Home Loan Mortgage Corp	2.50%	6/1/2052	34,259,053	28,991,723	29,061,967
Federal Home Loan Mortgage Corp	3.00%	6/1/2052	710,833	673,650	625,165
Federal Home Loan Mortgage Corp	4.50%	8/1/2052	4,590,444	4,682,252	4,426,406
Federal Home Loan Mortgage Corp	5.00%	10/1/2052	3,168,876	3,104,260	3,156,877
Federal National Mortgage Assoc	2.00%	11/1/2035	371,346	386,490	331,551
Federal National Mortgage Assoc	2.00%	1/1/2036	339,620	355,965	303,311
Federal National Mortgage Assoc	2.00%	5/1/2036	348,746	360,516	311,455
Federal National Mortgage Assoc	2.50%	4/1/2041	341,585	358,504	300,909
Federal National Mortgage Assoc	2.50%	4/1/2041	0	-	-
Federal National Mortgage Assoc	2.50%	8/1/2050	329,323	347,242	280,704
Federal National Mortgage Assoc	2.50%	11/1/2050	241,279	259,111	208,179
Federal National Mortgage Assoc	2.50%	11/1/2050	65,710	69,694	55,920
Federal National Mortgage Assoc	2.50%	11/1/2050	165,975	177,775	142,878
Federal National Mortgage Assoc	2.50%	11/1/2050	33,401,127	27,931,693	28,351,669
Federal National Mortgage Assoc	2.00%	1/1/2051	261,341	262,219	213,904
Federal National Mortgage Assoc	2.00%	1/1/2051	169,102	174,994	138,770
Federal National Mortgage Assoc	2.00%	2/1/2051	86,104	89,010	70,485
Federal National Mortgage Assoc	2.00%	2/1/2051	62,251	64,177	51,022
Federal National Mortgage Assoc	2.00%	2/1/2051	252,238	260,987	206,756
Federal National Mortgage Assoc	2.50%	2/1/2051	929,796	981,952	794,074
Federal National Mortgage Assoc	2.00%	3/1/2051	2,003,549	1,600,022	1,639,533
Federal National Mortgage Assoc	2.50%	3/1/2051	33,363,412	27,806,319	28,309,390
Federal National Mortgage Assoc	2.00%	3/1/2051	157,756	157,485	130,442
Federal National Mortgage Assoc	2.00%	3/1/2051	169,653	170,156	138,743
Federal National Mortgage Assoc	2.50%	4/1/2051	156,720	162,082	135,746
Federal National Mortgage Assoc	2.00%	4/1/2051	83,906	84,654	69,691
Federal National Mortgage Assoc	2.50%	4/1/2051	8,177,111	8,491,419	6,958,135
Federal National Mortgage Assoc	2.50%	5/1/2051	4,150,860	4,311,058	3,530,576
Federal National Mortgage Assoc	2.50%	6/1/2051	2,487,309	2,568,146	2,115,720
Federal National Mortgage Assoc	2.00%	8/1/2051	638,159	597,626	523,257
Federal National Mortgage Assoc	2.50%	9/1/2051	261,712	273,326	225,407
Federal National Mortgage Assoc	2.50%	9/1/2051	1,494,374	1,555,317	1,274,190

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal National Mortgage Assoc	3.00%	11/1/2051	31,834,562	27,447,362	28,002,109
Federal National Mortgage Assoc	2.50%	12/1/2051	463,556	446,752	395,832
Federal National Mortgage Assoc	2.50%	1/1/2052	278,228	280,575	238,334
Federal National Mortgage Assoc	3.50%	1/1/2052	278,707	296,518	254,594
Federal National Mortgage Assoc	2.00%	2/1/2052	94,277	91,124	77,325
Federal National Mortgage Assoc	2.00%	2/1/2052	96,375	93,092	78,934
Federal National Mortgage Assoc	2.00%	2/1/2052	192,573	186,074	157,912
Federal National Mortgage Assoc	2.00%	2/1/2052	92,415	89,253	75,667
Federal National Mortgage Assoc	2.50%	2/1/2052	282,296	283,443	241,845
Federal National Mortgage Assoc	2.50%	2/1/2052	94,965	95,767	81,357
Federal National Mortgage Assoc	2.00%	2/1/2052	95,808	92,604	78,327
Federal National Mortgage Assoc	2.50%	2/1/2052	282,639	278,212	242,134
Federal National Mortgage Assoc	2.50%	3/1/2052	1,027,682	1,006,326	873,168
Federal National Mortgage Assoc	3.50%	4/1/2052	187,374	183,216	172,752
Federal National Mortgage Assoc	4.50%	5/1/2052	1,384,981	1,350,789	1,334,657
Federal National Mortgage Assoc	4.00%	5/1/2052	1,444,928	1,441,880	1,357,580
Federal National Mortgage Assoc	4.00%	6/1/2052	4,092,300	4,037,309	3,844,898
Federal National Mortgage Assoc	5.00%	7/1/2052	4,761,333	4,858,047	4,703,344
Federal National Mortgage Assoc	4.00%	9/1/2052	2,952,483	2,875,211	2,773,984
Federal Natl Mtg	4.50%	8/1/2041	5,245	5,650	5,167
Federal Natl Mtg Assn	4.00%	3/1/2026	107,751	111,993	105,230
Federal Natl Mtg Assn	3.50%	4/1/2026	143,571	148,776	141,046
Federal Natl Mtg Assn	3.00%	6/1/2029	202,706	212,398	195,123
Federal Natl Mtg Assn	3.00%	11/1/2033	59,352	60,252	53,852
Federal Natl Mtg Assn	4.50%	3/1/2041	34,714	37,557	33,995
Federal Natl Mtg Assn	4.00%	6/1/2041	833,634	831,810	801,579
Federal Natl Mtg Assn	4.50%	8/1/2041	43,403	47,092	43,071
Federal Natl Mtg Assn	4.00%	4/1/2043	74,083	76,885	71,816
Federal Natl Mtg Assn	4.50%	1/1/2044	129,649	141,318	127,361
Federal Natl Mtg Assn	4.50%	4/1/2044	569,773	615,889	565,410
Federal Natl Mtg Assn	3.50%	11/1/2046	279,730	300,360	262,258
Federal Natl Mtg Assn	3.00%	2/1/2047	632,311	609,316	566,269
Federal Natl Mtg Assn Gtd	3.50%	8/1/2042	485,777	489,799	455,365
Federal Natl Mtg Assn Gtd	4.50%	3/1/2044	4,896	5,318	4,815
Federal Natl Mtg Assn Gtd Mtg	3.50%	5/1/2029	211,979	223,381	208,211
Federal Natl Mtg Assn Gtd Mtg	6.00%	9/1/2039	109,241	124,945	114,107
Federal Natl Mtg Assn Gtd Mtg	5.50%	5/1/2040	256,763	278,535	266,447
Federal Natl Mtg Assn Gtd Mtg	6.50%	5/1/2040	222,036	245,870	234,381
Federal Natl Mtg Assn Gtd Mtg	4.00%	2/1/2041	320,057	323,007	307,751
Federal Natl Mtg Assn Gtd Mtg	5.00%	5/1/2041	231,287	258,174	234,407
Federal Natl Mtg Assn Gtd Mtg	4.50%	10/1/2041	132,040	141,237	130,650
Federal Natl Mtg Assn Gtd Mtg	4.00%	4/1/2042	125,855	139,857	121,014
Federal Natl Mtg Assn Gtd Mtg	4.00%	4/1/2042	13,474	14,972	12,955
Federal Natl Mtg Assn Gtd Mtg	4.50%	9/1/2043	86,462	93,913	84,939
Federal Natl Mtg Assn Gtd Mtg	4.50%	4/1/2044	61,864	67,181	61,390

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal Natl Mtg Assn Gtd Mtg	3.00%	12/1/2046	445,938	445,363	400,329
FHLB	3.25%	6/27/2025	5,000,000	4,987,500	4,820,838
FHLMC	0.35%	3/29/2024	3,851,000	3,851,000	3,637,888
FHLMC	6.00%	1/1/2026	47,122	48,042	47,903
FHLMC	2.50%	9/1/2032	795,243	793,006	745,345
FHLMC	2.00%	10/1/2036	318,440	327,894	284,423
FHLMC	2.09%	1/1/2037	124,208	125,795	121,331
FHLMC	6.08%	9/25/2042	79,139	79,139	79,188
FHLMC	3.00%	4/1/2046	3,690,675	3,762,182	3,308,534
FHLMC	4.00%	4/1/2049	1,278,162	1,329,688	1,214,455
FHLMC	4.00%	7/1/2049	816,548	848,572	777,703
FHLMC	3.00%	9/1/2049	643,447	655,964	578,648
FHLMC	3.00%	11/1/2049	297,537	282,939	265,724
FHLMC	3.00%	11/1/2049	6,082,031	6,235,982	5,381,093
FHLMC	3.50%	12/1/2049	342,060	354,700	314,278
FHLMC	3.00%	10/1/2050	179,691	189,826	158,385
FHLMC	1.50%	3/1/2051	7,013,067	6,914,446	5,463,835
FHLMC	2.00%	4/1/2051	78,792	79,149	65,222
FHLMC	2.50%	10/1/2051	1,072,281	974,687	910,572
FHLMC	3.00%	10/1/2051	149,837	157,306	131,860
FHLMC	3.00%	10/1/2051	283,620	283,177	251,708
FHLMC	2.50%	1/1/2052	282,001	283,499	241,591
FHLMC	2.00%	1/1/2052	95,874	92,339	78,536
FHLMC	3.50%	2/1/2052	1,943,352	2,001,592	1,770,307
FHLMC	4.50%	6/1/2052	9,736,557	9,838,486	9,384,244
FHLMC	3.02%	6/25/2027	6,100,000	6,429,029	5,729,129
FHLMC Gold	7.64%	5/1/2025	1,867,755	2,205,393	1,886,837
FHLMC Gold	6.00%	11/1/2026	83,012	84,069	84,388
FHLMC Gold	5.50%	5/1/2037	40,015	39,546	41,569
FHLMC Gold	6.00%	9/1/2037	123,705	124,903	128,955
FHLMC Gold	7.00%	3/1/2039	98,127	115,851	105,512
FHLMC Gold	6.50%	9/1/2039	48,322	53,509	50,504
FHLMC Gold	4.00%	11/1/2041	1,083,568	1,118,445	1,043,050
FHLMC Gold	3.50%	10/1/2042	2,315,767	2,331,326	2,173,242
FHLMC Gold	3.50%	1/1/2043	9,697	10,285	9,078
FHLMC Gold	3.50%	7/1/2043	1,938,930	1,944,080	1,817,746
FHLMC Gold	3.50%	2/1/2044	2,824,140	2,836,275	2,645,049
FHLMC Gold	4.00%	9/1/2045	15,312	16,389	14,701
FHLMC Gold	3.00%	10/1/2046	952,852	927,468	859,123
FHLMC Gold	3.00%	1/1/2047	322,847	321,990	289,761
FHLMC Gold	3.00%	1/1/2047	204,836	204,099	183,427
FHLMC Gold Pool	3.50%	4/1/2049	1,509,674	1,556,851	1,397,416
FHLMC Gold Pool G67713	4.00%	6/1/2048	2,450,235	2,681,093	2,344,921
FHLMC Gold Pool Q41209	3.50%	6/1/2046	172,203	173,468	160,412
FHLMC Gold Pool# U91254 4	4.00%	4/1/2043	169,280	174,874	162,162

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FHLMC Gold Pool#Q17792	3.50%	5/1/2043	471,075	504,491	441,777
FHLMC Gold Q19134	4.00%	6/1/2043	32,430	33,555	31,294
FHLMC Gold Q19611	4.00%	7/1/2043	161,381	167,925	157,991
FHLMC Gold Q19615	4.00%	7/1/2043	208,498	216,366	202,344
FHLMC Gold Q45560	3.00%	1/1/2047	458,134	458,277	410,711
FHLMC Gold U90598	3.50%	12/1/2042	6,611	7,013	6,189
FHLMC Gold U90608	3.50%	12/1/2042	20,241	21,469	18,948
FHLMC Gold U90778	3.50%	1/1/2043	16,132	17,111	15,102
FHLMC Gold U90794	3.50%	1/1/2043	32,418	34,386	30,348
FHLMC Gold U90841	3.50%	2/1/2043	18,073	19,170	16,870
FHLMC Gold U90903	3.50%	2/1/2043	46,281	49,091	43,327
FHLMC Gold U90940	3.50%	2/1/2043	15,412	16,347	14,428
FHLMC Gold U91027	3.50%	2/1/2043	21,559	22,867	20,156
FHLMC Gold U95137	4.00%	8/1/2043	126,783	130,201	122,399
FHLMC Mbs	4.00%	11/1/2044	823,451	858,962	790,602
FHLMC Multiclass	1.39%	1/25/2030	2,500,000	276,270	198,717
FHLMC Multiclass	3.00%	6/15/2040	8,799	8,643	8,677
FHLMC Multiclass	6.69%	1/25/2050	1,170,000	1,148,794	1,103,245
FHLMC Multiclass	4.00%	4/25/2052	800,000	807,750	722,078
FHLMC Multiclass	4.75%	7/25/2058	2,910,000	2,647,936	2,539,350
FHLMC Multiclass	3.77%	12/25/2028	1,000,000	1,029,918	964,187
FHLMC Multiclass	3.54%	3/25/2034	7,890,000	9,539,999	7,061,076
FHLMC Multiclass 2022-Dn	6.13%	5/25/2042	663,645	663,645	661,589
FHLMC Multiclass Freddie Mac	3.09%	11/25/2027	189,203	191,083	175,995
FHLMC Multiclass Ser	4.75%	5/25/2057	2,458,896	2,425,456	2,216,444
FHLMC Multiclass Tranche 00504	1.29%	7/25/2026	2,040,961	135,817	75,646
FHLMC Pool	2.50%	9/1/2051	182,928	168,894	157,002
FHLMC Umbs	1.50%	10/1/2035	387,370	394,935	335,918
FHLMC Umbs	2.50%	2/1/2051	382,670	397,474	326,826
FHLMC Umbs	2.00%	3/1/2051	150,734	151,605	124,588
FHLMC Umbs	2.50%	6/1/2051	14,442,359	15,101,292	12,283,238
FHLMC Umbs	3.00%	10/1/2051	148,434	155,856	130,539
FHLMC Umbs	3.50%	2/1/2052	88,566	92,455	81,862
FHLMC Umbs	3.00%	6/1/2052	79,232	75,172	69,654
FHLMC Umbs 30Y	2.50%	2/1/2051	243,462	258,831	207,115
FHLMC Umbs 30Y	2.00%	2/1/2051	868,261	897,361	717,930
FHLMC Umbs 30Y	2.00%	3/1/2051	80,943	81,664	67,230
FHLMC Umbs 30Y	2.50%	3/1/2051	159,471	164,928	138,129
FHLMC Umbs 30Y	2.50%	5/1/2051	185,954	193,450	160,473
FHLMC Umbs 30Y	2.50%	7/1/2051	176,254	184,378	150,915
FHLMC Umbs 30Y	2.50%	8/1/2051	541,416	544,377	465,678
FHLMC Umbs 30Y	2.00%	9/1/2051	93,190	87,249	76,621
FHLMC Umbs 30Y	2.00%	11/1/2051	189,826	189,707	155,800
FHLMC Umbs 30Y	2.50%	11/1/2051	19,032,308	15,984,165	16,180,956
FHLMC Umbs 30Y	2.50%	1/1/2052	88,639	88,805	76,025

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FHLMC Umbs 30Y	3.50%	1/1/2052	249,714	266,023	227,716
FHLMC Umbs 30Y	4.50%	8/1/2052	2,780,292	2,712,522	2,680,552
Florida St Brd Admin Fin Corp Rev	1.71%	7/1/2027	12,400,000	11,937,194	10,796,282
FNMA	0.50%	6/17/2025	6,090,000	6,077,394	5,545,867
FNMA	1.88%	9/24/2026	2,000,000	1,917,340	1,847,930
FNMA	5.33%	4/1/2026	4,078,309	4,253,868	4,140,287
FNMA	3.05%	1/1/2027	10,133,000	10,112,417	9,572,869
FNMA	2.90%	6/25/2027	198,789	202,889	185,697
FNMA	3.00%	9/1/2027	169,518	175,187	163,112
FNMA	2.50%	9/1/2027	725,062	753,838	692,831
FNMA	4.00%	9/25/2027	8,262	873	243
FNMA	2.50%	10/1/2027	322,904	325,024	303,460
FNMA	2.89%	1/1/2028	9,407,772	9,338,683	8,782,035
FNMA	3.00%	5/1/2028	58,857	60,815	56,536
FNMA	3.00%	5/1/2028	23,889	24,688	22,941
FNMA	3.50%	7/1/2028	100,672	106,087	97,505
FNMA	3.65%	9/1/2028	10,000,000	9,800,000	9,595,615
FNMA	3.45%	3/1/2029	76,619	81,297	72,699
FNMA	3.50%	3/1/2029	11,426	12,045	11,038
FNMA	3.25%	5/1/2029	78,037	81,951	73,148
FNMA	3.50%	5/1/2029	3,043	3,208	2,936
FNMA	3.50%	5/1/2029	3,221	3,396	3,104
FNMA	3.16%	5/1/2029	190,451	191,842	176,611
FNMA	3.50%	7/1/2029	12,674	13,361	12,449
FNMA	3.50%	8/1/2029	350,782	369,801	337,827
FNMA	3.00%	10/1/2029	302,021	312,096	290,682
FNMA	3.00%	10/1/2029	18,084	18,689	17,405
FNMA	3.00%	10/1/2029	25,833	26,696	24,866
FNMA	3.00%	10/1/2029	58,161	60,106	55,235
FNMA	3.00%	10/1/2029	117,115	121,032	112,731
FNMA	3.00%	11/1/2029	415,766	429,669	400,176
FNMA	3.00%	11/1/2029	186,050	192,271	179,075
FNMA	2.68%	2/1/2030	7,476,027	7,981,827	6,705,321
FNMA	2.93%	6/1/2030	133,319	137,631	121,054
FNMA	1.70%	6/1/2030	10,115,000	10,617,936	8,441,803
FNMA	4.00%	2/1/2031	882,534	962,954	855,296
FNMA	4.00%	4/1/2031	51,523	55,073	49,933
FNMA	2.50%	10/1/2031	795,450	824,425	743,068
FNMA	4.50%	12/1/2031	21,183	22,831	21,040
FNMA	2.15%	2/1/2032	358,678	347,582	299,135
FNMA	3.00%	4/1/2033	698,026	692,027	656,254
FNMA	6.00%	4/1/2033	48,255	55,131	49,835
FNMA	5.50%	7/1/2033	271,383	274,097	279,705
FNMA	4.00%	11/1/2033	2,233,366	2,300,018	2,188,579
FNMA	6.00%	2/1/2034	7,282	8,320	7,526

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	3.00%	7/1/2034	350,481	356,957	329,284
FNMA	3.50%	9/1/2034	57,831	60,758	55,506
FNMA	3.50%	12/1/2034	177,927	192,189	170,772
FNMA	3.50%	1/1/2035	106,741	115,347	102,448
FNMA	5.50%	5/1/2035	82,118	82,926	84,730
FNMA	3.50%	5/1/2035	1,863,530	1,945,060	1,783,980
FNMA	2.50%	7/1/2035	418,457	440,753	384,300
FNMA	3.00%	7/1/2035	178,574	189,358	165,928
FNMA	5.00%	10/1/2035	107,557	116,229	109,928
FNMA	6.00%	11/1/2035	77,785	88,870	80,500
FNMA	5.50%	12/1/2035	114,560	112,403	118,874
FNMA	5.50%	1/1/2036	117,658	115,296	121,947
FNMA	2.00%	1/1/2036	367,108	384,202	327,861
FNMA	3.00%	2/1/2036	384,125	406,272	356,911
FNMA	6.50%	4/1/2036	8,924	9,041	9,240
FNMA	3.00%	4/1/2036	283,612	299,919	263,520
FNMA	5.00%	5/1/2036	99,454	96,462	101,651
FNMA	5.50%	5/1/2036	35,509	35,049	35,646
FNMA	2.00%	5/1/2036	34,156,341	30,468,523	30,504,252
FNMA	3.00%	7/1/2036	612,579	648,568	569,173
FNMA	2.00%	7/1/2036	588,373	596,831	525,451
FNMA	2.00%	8/1/2036	259,859	269,847	232,090
FNMA	3.00%	8/1/2036	1,077,133	1,142,771	1,000,809
FNMA	5.50%	9/1/2036	488	472	493
FNMA	3.00%	10/1/2036	1,310,657	1,390,526	1,217,778
FNMA	2.00%	11/1/2036	4,821,176	4,950,745	4,305,528
FNMA	3.00%	12/1/2036	2,125,852	2,181,656	1,975,192
FNMA	6.00%	12/1/2036	105,626	106,236	110,329
FNMA	3.00%	12/1/2036	1,010,702	1,071,551	939,076
FNMA	3.50%	2/1/2037	89,012	95,395	85,209
FNMA	3.50%	3/1/2037	52,204	56,250	50,107
FNMA	5.50%	4/1/2037	7,119	6,890	7,208
FNMA	5.00%	4/1/2037	148,094	161,214	151,593
FNMA	3.00%	5/1/2037	3,716,039	3,795,585	3,452,641
FNMA	5.50%	6/1/2037	80,995	78,236	84,048
FNMA	6.00%	8/1/2037	100,571	114,902	104,061
FNMA	6.00%	8/1/2037	23,239	23,039	24,104
FNMA	6.00%	8/1/2037	75,148	76,213	76,454
FNMA	6.00%	8/1/2037	7,506	8,576	7,768
FNMA	7.00%	10/1/2037	1,578	1,833	1,572
FNMA	7.00%	11/1/2037	6,250	7,258	6,264
FNMA	3.50%	12/1/2037	83,532	90,632	79,962
FNMA	7.00%	12/1/2037	3,607	4,188	3,666
FNMA	7.00%	2/1/2038	1,292	1,500	1,292
FNMA	2.50%	3/1/2038	565,929	597,144	509,883

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	5.00%	3/1/2038	188,148	177,859	191,883
FNMA	5.50%	3/1/2038	181,468	177,697	188,312
FNMA	3.00%	6/1/2038	325,597	344,370	302,535
FNMA	3.50%	7/1/2038	1,665,508	1,655,359	1,590,872
FNMA	4.50%	8/1/2038	39,070	41,829	38,710
FNMA	4.50%	8/1/2038	13,033,430	13,848,019	12,849,216
FNMA	4.00%	9/1/2038	21,234,120	22,802,956	20,365,705
FNMA	7.00%	11/1/2038	6,808	7,905	7,319
FNMA	7.00%	11/1/2038	4,592	5,333	4,623
FNMA	7.00%	11/1/2038	2,602	3,021	2,624
FNMA	6.00%	12/1/2038	23,084	23,741	23,445
FNMA	7.00%	2/1/2039	108,614	125,449	114,474
FNMA	5.00%	4/1/2039	76,416	82,792	77,706
FNMA	6.50%	6/25/2039	10,384	12,137	10,577
FNMA	4.50%	7/1/2039	2,676	2,907	2,598
FNMA	3.50%	8/1/2039	108,417	116,583	103,791
FNMA	3.00%	12/1/2039	20,452,115	21,523,656	18,596,686
FNMA	4.00%	1/1/2040	3,790,230	3,895,054	3,610,766
FNMA	4.50%	1/1/2040	2,817	3,048	2,795
FNMA	3.50%	2/1/2040	264,442	286,754	248,555
FNMA	3.50%	2/1/2040	87,640	94,446	81,704
FNMA	3.00%	3/1/2040	316,821	334,370	294,364
FNMA	3.00%	5/1/2040	19,714,116	20,681,339	17,890,751
FNMA	3.00%	6/1/2040	16,973,486	17,861,942	15,416,865
FNMA	3.50%	6/1/2040	21,394,614	22,156,798	19,965,068
FNMA	5.00%	6/1/2040	59,980	66,070	60,791
FNMA	3.00%	7/1/2040	17,273,551	18,126,484	15,679,218
FNMA	2.00%	9/1/2040	2,427,312	2,488,804	2,070,810
FNMA	4.50%	9/1/2040	640	692	627
FNMA	2.00%	11/1/2040	3,666,342	3,755,916	3,127,852
FNMA	4.50%	11/1/2040	32,502	35,163	31,739
FNMA	2.00%	12/1/2040	762,606	794,421	650,593
FNMA	2.00%	12/1/2040	8,957,002	9,266,298	7,641,389
FNMA	2.00%	1/1/2041	1,128,638	1,175,988	962,848
FNMA	4.50%	2/1/2041	752,260	779,177	746,501
FNMA	2.50%	3/1/2041	334,489	351,057	294,660
FNMA	2.50%	4/1/2041	681,445	716,555	600,299
FNMA	2.50%	5/1/2041	603,949	630,985	532,027
FNMA	2.00%	6/1/2041	431,538	391,216	368,147
FNMA	4.50%	6/1/2041	21,541	23,305	21,128
FNMA	6.00%	7/1/2041	158,343	191,002	165,441
FNMA	2.00%	9/1/2041	187,386	168,677	159,861
FNMA	4.50%	10/1/2041	137,360	146,926	136,308
FNMA	2.50%	11/1/2041	90,933	85,647	79,877
FNMA	4.50%	11/1/2041	320,580	339,965	318,123

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	5.58%	12/25/2041	2,340,000	2,340,000	2,207,062
FNMA	2.00%	2/1/2042	94,799	85,364	78,932
FNMA	3.00%	4/1/2042	0	-	-
FNMA	6.93%	4/25/2042	148,000	148,000	143,264
FNMA	2.00%	5/1/2042	479,823	430,941	405,169
FNMA	3.00%	5/1/2042	0	-	-
FNMA	3.00%	6/1/2042	0	-	-
FNMA	6.88%	6/25/2042	1,582,192	1,582,192	1,596,162
FNMA	4.00%	7/1/2042	214,375	235,779	206,130
FNMA	3.50%	7/1/2042	197,797	207,440	185,414
FNMA	6.50%	7/25/2042	974,536	1,177,209	1,029,571
FNMA	3.00%	8/1/2042	855,744	887,300	779,930
FNMA	3.00%	9/1/2042	373,268	391,581	340,166
FNMA	4.50%	9/1/2042	5,273	5,704	5,225
FNMA	4.00%	9/1/2042	19,451	21,655	18,695
FNMA	3.50%	9/1/2042	194,071	203,532	181,921
FNMA	4.50%	9/1/2042	10,981	11,969	10,798
FNMA	6.44%	9/25/2042	128,431	128,431	127,766
FNMA	4.00%	10/1/2042	61,801	67,460	59,286
FNMA	4.00%	11/1/2042	302,063	324,907	289,773
FNMA	4.00%	12/1/2042	155,255	169,228	148,993
FNMA	4.00%	12/1/2042	15,320	17,024	14,731
FNMA	4.00%	12/1/2042	2,339,715	2,455,604	2,248,228
FNMA	4.00%	1/1/2043	18,585	20,772	17,870
FNMA	3.00%	3/1/2043	1,793,240	1,798,563	1,634,347
FNMA	3.50%	5/1/2043	3,639,185	3,675,719	3,406,688
FNMA	4.00%	6/1/2043	90,908	94,502	88,127
FNMA	4.00%	6/1/2043	81,528	84,610	78,403
FNMA	3.00%	6/1/2043	77,010	74,327	70,178
FNMA	4.00%	6/1/2043	26,921	27,905	26,097
FNMA	4.00%	6/1/2043	39,070	40,437	37,930
FNMA	4.00%	6/1/2043	19,631	20,407	19,120
FNMA	4.00%	6/1/2043	25,118	26,036	24,349
FNMA	4.00%	6/1/2043	51,254	53,224	50,122
FNMA	4.00%	6/1/2043	72,758	75,566	70,193
FNMA	4.00%	6/1/2043	100,092	104,049	97,029
FNMA	4.00%	6/1/2043	29,513	30,592	28,432
FNMA	4.00%	6/1/2043	23,820	24,721	23,199
FNMA	4.00%	6/1/2043	21,009	21,751	20,179
FNMA	4.00%	6/1/2043	206,172	213,453	197,854
FNMA	3.00%	7/1/2043	170,069	164,143	155,121
FNMA	3.00%	7/1/2043	2,033,369	1,979,755	1,850,756
FNMA	4.00%	7/1/2043	370,542	384,554	356,336
FNMA	4.00%	7/1/2043	38,610	40,070	36,978
FNMA	4.00%	7/1/2043	220,524	228,690	211,628

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	4.00%	8/1/2043	117,597	121,493	112,509
FNMA	3.00%	8/1/2043	3,613,725	3,570,812	3,293,188
FNMA	4.00%	8/1/2043	122,227	126,276	116,937
FNMA	4.00%	9/1/2043	2,073,486	2,213,122	2,000,410
FNMA	4.00%	9/1/2043	990,903	1,055,776	951,563
FNMA	4.50%	9/1/2043	29,198	31,588	28,539
FNMA	4.50%	9/1/2043	213,644	231,137	208,823
FNMA	3.50%	9/1/2043	409,296	408,144	382,848
FNMA	4.50%	9/1/2043	298,214	325,216	292,942
FNMA	4.50%	10/1/2043	2,065	2,243	2,031
FNMA	3.00%	10/1/2043	162,463	156,802	148,250
FNMA	4.50%	11/1/2043	131,394	141,536	128,911
FNMA	4.50%	11/1/2043	155,468	169,460	152,731
FNMA	4.50%	12/1/2043	46,737	50,768	45,960
FNMA	4.50%	12/1/2043	217,435	237,072	213,590
FNMA	4.50%	1/1/2044	4,162	4,521	4,093
FNMA	5.00%	2/1/2044	294,684	339,162	305,028
FNMA	2.50%	2/25/2044	26,731	26,781	26,090
FNMA	4.50%	3/1/2044	23,522	25,639	23,208
FNMA	4.00%	4/1/2044	2,646,849	2,692,755	2,534,845
FNMA	4.50%	5/1/2044	49,656	53,935	48,585
FNMA	4.50%	5/1/2044	22,590	24,454	22,128
FNMA	4.50%	6/1/2044	55,216	59,974	53,894
FNMA	3.50%	8/1/2044	229,344	246,222	214,279
FNMA	4.00%	9/1/2044	2,144,699	2,289,800	2,056,869
FNMA	3.00%	9/1/2044	1,793,508	1,801,144	1,627,081
FNMA	4.50%	10/1/2044	857,728	940,552	843,465
FNMA	4.50%	1/1/2045	23,607	26,492	23,371
FNMA	3.00%	1/1/2045	180,209	173,564	164,241
FNMA	3.00%	2/1/2045	3,122,469	3,159,427	2,815,723
FNMA	4.00%	2/1/2045	1,121,309	1,229,002	1,078,186
FNMA	3.50%	4/1/2045	1,581,266	1,624,257	1,473,802
FNMA	3.50%	6/1/2045	276,328	294,764	256,639
FNMA	3.00%	6/1/2045	2,096,598	2,081,856	1,886,302
FNMA	4.00%	9/1/2045	23,125	24,726	22,246
FNMA	3.50%	11/1/2045	955,231	999,410	889,718
FNMA	3.50%	1/1/2046	36,017	37,103	33,517
FNMA	4.00%	1/1/2046	536,324	573,804	514,356
FNMA	4.00%	2/1/2046	2,536,650	2,673,391	2,432,736
FNMA	3.50%	6/1/2046	302,866	309,302	281,780
FNMA	3.00%	7/1/2046	260,880	256,477	234,280
FNMA	3.00%	7/1/2046	4,505,362	4,684,873	4,041,763
FNMA	3.00%	10/1/2046	4,663,871	4,796,682	4,181,081
FNMA	5.00%	11/1/2046	774,471	847,138	775,324
FNMA	3.50%	12/1/2046	199,697	215,892	185,588

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	3.00%	1/1/2047	278,686	277,892	249,665
FNMA	3.00%	1/1/2047	6,110,958	6,031,245	5,452,049
FNMA	3.00%	1/1/2047	812,082	809,829	728,850
FNMA	3.00%	2/1/2047	976,299	974,583	876,332
FNMA	3.00%	2/1/2047	1,579,235	1,661,704	1,413,310
FNMA	4.00%	2/1/2047	358,135	366,977	343,465
FNMA	3.50%	2/1/2047	96,842	97,856	90,170
FNMA	4.00%	2/1/2047	50,076	54,418	48,026
FNMA	3.00%	2/1/2047	2,669,190	2,723,199	2,431,082
FNMA	4.00%	4/1/2047	5,377,161	5,682,288	5,143,561
FNMA	3.00%	4/1/2047	691,049	670,426	621,579
FNMA	3.50%	5/1/2047	1,360,531	1,454,068	1,267,196
FNMA	3.00%	5/1/2047	5,247,160	4,552,731	4,636,712
FNMA	4.00%	6/1/2047	2,973,128	3,139,902	2,854,444
FNMA	4.00%	7/1/2047	240,030	241,343	230,198
FNMA	3.50%	7/1/2047	7,213,732	7,013,100	6,749,747
FNMA	4.00%	8/1/2047	269,055	270,442	257,366
FNMA	3.50%	9/1/2047	1,358,046	1,400,273	1,262,509
FNMA	3.00%	9/1/2047	669,365	658,069	600,490
FNMA	4.00%	10/1/2047	2,538,889	2,634,901	2,426,223
FNMA	3.50%	11/1/2047	4,224,497	4,429,031	3,915,754
FNMA	4.00%	11/1/2047	484,037	506,537	463,342
FNMA	3.50%	12/1/2047	550,595	546,035	511,295
FNMA	3.00%	12/1/2047	857,681	856,475	765,254
FNMA	3.50%	1/1/2048	757,106	825,482	702,745
FNMA	3.50%	2/1/2048	323,739	337,649	300,594
FNMA	3.50%	4/1/2048	2,170,825	2,188,463	2,013,604
FNMA	4.00%	4/1/2048	3,043,626	3,115,912	2,933,806
FNMA	4.00%	5/1/2048	3,685,015	3,747,776	3,508,689
FNMA	4.00%	6/1/2048	2,198,891	2,211,947	2,103,050
FNMA	4.00%	6/1/2048	1,181,453	1,200,836	1,130,301
FNMA	3.50%	8/1/2048	599,206	640,588	555,017
FNMA	5.00%	9/1/2048	267,488	303,097	270,894
FNMA	3.00%	11/1/2048	2,616,732	2,697,687	2,333,173
FNMA	3.00%	11/1/2048	2,294,234	2,259,821	2,055,321
FNMA	3.50%	11/1/2048	1,903,344	2,034,348	1,767,100
FNMA	4.00%	11/1/2048	7,518,238	8,031,593	7,186,035
FNMA	3.00%	11/1/2048	183,869	177,232	167,411
FNMA	4.50%	1/1/2049	2,268,771	2,351,014	2,219,557
FNMA	3.50%	6/1/2049	1,305,238	1,344,293	1,202,467
FNMA	4.00%	6/1/2049	12,270,738	13,167,993	11,705,425
FNMA	3.50%	6/1/2049	1,053,023	1,034,966	975,380
FNMA	3.50%	8/1/2049	2,055,435	2,139,258	1,893,601
FNMA	3.00%	9/1/2049	2,649,103	2,753,411	2,344,407
FNMA	2.50%	11/1/2049	1,307,042	1,359,732	1,119,361

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	3.00%	12/1/2049	247,896	229,226	221,151
FNMA	3.50%	1/1/2050	265,033	259,649	244,058
FNMA	3.00%	2/1/2050	494,440	522,833	444,647
FNMA	3.00%	3/1/2050	2,691,912	2,847,959	2,380,609
FNMA	3.50%	3/1/2050	169,506	165,480	156,321
FNMA	3.00%	3/1/2050	2,858,765	2,549,214	2,533,785
FNMA	2.50%	4/1/2050	6,350,900	6,370,251	5,431,675
FNMA	2.50%	6/1/2050	200,890	187,424	172,043
FNMA	2.50%	6/1/2050	957,718	1,005,603	819,102
FNMA	3.00%	6/1/2050	5,852,436	6,171,576	5,175,627
FNMA	3.00%	7/1/2050	62,937	67,519	55,580
FNMA	3.50%	7/1/2050	2,070,849	2,146,888	1,918,743
FNMA	2.00%	7/25/2050	525,614	522,801	308,007
FNMA	2.00%	8/1/2050	143,000	142,731	118,241
FNMA	3.00%	8/1/2050	151,104	143,561	134,034
FNMA	2.00%	9/1/2050	69,846	69,693	57,720
FNMA	3.00%	9/1/2050	205,424	214,861	181,573
FNMA	2.50%	10/1/2050	477,394	437,562	411,064
FNMA	2.50%	10/1/2050	341,482	312,776	292,608
FNMA	2.00%	10/1/2050	1,286,522	1,147,417	1,056,586
FNMA	2.50%	10/25/2050	235,893	30,092	39,521
FNMA	3.00%	11/1/2050	162,039	154,443	145,322
FNMA	2.50%	11/1/2050	92,355	84,620	79,307
FNMA	2.50%	12/1/2050	449,193	463,441	382,506
FNMA	2.00%	12/1/2050	465,590	465,462	381,270
FNMA	2.00%	12/1/2050	1,974,034	1,667,905	1,616,990
FNMA	2.50%	12/1/2050	263,482	269,122	225,264
FNMA	2.50%	1/1/2051	303,647	316,409	258,691
FNMA	2.50%	1/1/2051	165,026	151,153	142,007
FNMA	1.50%	1/1/2051	293,081	249,668	226,869
FNMA	2.00%	2/1/2051	173,726	179,725	142,245
FNMA	2.50%	2/1/2051	198,741	207,304	169,402
FNMA	2.00%	2/1/2051	1,720,389	1,402,655	1,406,754
FNMA	2.00%	3/1/2051	344,709	345,086	284,387
FNMA	2.00%	3/1/2051	426,881	427,214	349,110
FNMA	2.00%	3/1/2051	1,131,784	1,107,999	925,785
FNMA	2.00%	3/1/2051	169,335	169,256	138,627
FNMA	2.00%	3/1/2051	167,881	167,684	138,814
FNMA	2.00%	3/1/2051	164,473	164,409	134,618
FNMA	2.00%	3/1/2051	1,096,151	1,096,493	908,399
FNMA	2.00%	3/1/2051	607,886	612,161	497,628
FNMA	2.00%	3/1/2051	84,046	84,821	69,651
FNMA	2.50%	3/1/2051	244,114	253,840	210,536
FNMA	1.50%	3/1/2051	1,402,489	1,195,466	1,084,983
FNMA	2.00%	4/1/2051	81,732	81,809	67,732

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	2.00%	4/1/2051	155,685	155,952	128,728
FNMA	2.00%	4/1/2051	82,960	83,037	68,749
FNMA	2.00%	4/1/2051	78,168	78,241	64,633
FNMA	2.00%	4/1/2051	601,004	602,882	492,087
FNMA	2.50%	4/1/2051	261,952	271,080	222,890
FNMA	2.50%	4/1/2051	173,532	166,699	149,662
FNMA	2.50%	4/1/2051	2,305,861	2,132,561	1,965,448
FNMA	2.00%	4/1/2051	7,542,481	6,584,632	6,169,658
FNMA	2.00%	5/1/2051	90,324	79,478	73,844
FNMA	2.50%	5/1/2051	84,259	77,598	71,742
FNMA	2.50%	5/1/2051	244,855	253,310	207,938
FNMA	3.00%	5/1/2051	3,685,272	3,849,382	3,243,794
FNMA	2.50%	6/1/2051	3,407,879	2,789,136	2,920,589
FNMA	2.50%	6/1/2051	914,444	950,164	787,590
FNMA	2.50%	6/1/2051	377,593	390,396	325,217
FNMA	2.50%	6/1/2051	87,964	90,837	75,585
FNMA	3.00%	6/1/2051	4,395,581	4,633,217	3,868,354
FNMA	3.00%	6/1/2051	8,101,983	8,548,858	7,131,745
FNMA	3.00%	6/1/2051	161,365	153,095	144,382
FNMA	2.50%	6/1/2051	3,959,202	4,110,765	3,359,868
FNMA	3.00%	6/1/2051	10,022,015	10,584,187	8,820,615
FNMA	2.00%	7/1/2051	540,993	549,700	444,806
FNMA	2.50%	7/1/2051	170,402	178,070	146,421
FNMA	2.50%	7/1/2051	93,341	92,086	80,080
FNMA	3.00%	8/1/2051	921,215	923,087	824,270
FNMA	3.00%	8/1/2051	242,161	241,215	217,236
FNMA	2.50%	9/1/2051	97,203	101,760	82,657
FNMA	2.50%	9/1/2051	87,564	90,848	75,790
FNMA	3.00%	9/1/2051	335,152	319,389	296,784
FNMA	3.50%	9/1/2051	72,966	70,948	66,668
FNMA	2.50%	9/1/2051	341,791	333,273	295,831
FNMA	2.50%	10/1/2051	526,669	544,526	451,768
FNMA	3.00%	10/1/2051	254,565	245,735	226,974
FNMA	2.00%	10/1/2051	92,081	92,139	75,682
FNMA	4.00%	10/1/2051	17,892,619	18,950,366	16,923,617
FNMA	2.50%	10/1/2051	1,001,307	922,219	851,429
FNMA	2.50%	10/1/2051	181,830	186,688	154,628
FNMA	3.00%	11/1/2051	987,945	953,212	880,528
FNMA	3.00%	11/1/2051	265,698	266,653	237,508
FNMA	2.00%	11/1/2051	186,394	186,102	152,185
FNMA	2.00%	11/1/2051	663,104	646,319	542,013
FNMA	2.50%	11/1/2051	273,138	263,066	236,603
FNMA	2.50%	11/1/2051	270,251	259,610	232,488
FNMA	3.00%	11/1/2051	7,488,872	7,866,826	6,597,486
FNMA	3.00%	12/1/2051	366,964	368,168	327,654

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	3.00%	12/1/2051	89,340	87,916	79,934
FNMA	2.50%	12/1/2051	905,941	841,251	777,586
FNMA	2.50%	1/1/2052	191,713	174,638	159,609
FNMA	3.00%	1/1/2052	2,737,317	2,767,256	2,407,713
FNMA	2.50%	1/1/2052	185,878	187,504	159,227
FNMA	3.00%	1/1/2052	551,417	545,386	492,894
FNMA	2.00%	1/1/2052	848,257	793,054	696,364
FNMA	3.00%	1/1/2052	373,239	383,269	329,291
FNMA	2.00%	1/1/2052	952,471	925,534	777,665
FNMA	2.50%	1/1/2052	281,516	274,786	243,251
FNMA	3.00%	1/1/2052	181,629	171,923	162,128
FNMA	2.50%	1/1/2052	374,442	375,671	320,786
FNMA	3.50%	1/1/2052	93,135	91,709	85,284
FNMA	3.00%	1/1/2052	7,076,554	6,962,666	6,262,767
FNMA	2.50%	2/1/2052	1,940,451	1,892,846	1,648,691
FNMA	3.00%	2/1/2052	193,113	199,027	171,624
FNMA	2.50%	2/1/2052	376,688	376,806	322,224
FNMA	2.50%	2/1/2052	281,558	258,505	241,211
FNMA	2.50%	2/1/2052	1,788,804	1,753,587	1,525,671
FNMA	2.50%	2/1/2052	287,065	282,355	245,926
FNMA	2.50%	2/1/2052	189,928	186,634	162,465
FNMA	2.00%	2/1/2052	189,121	182,893	155,531
FNMA	2.00%	2/1/2052	191,129	184,947	157,499
FNMA	2.00%	2/1/2052	380,554	356,175	312,969
FNMA	2.00%	2/1/2052	949,834	888,391	780,255
FNMA	3.00%	2/1/2052	44,057,027	37,756,181	38,739,184
FNMA	3.00%	2/1/2052	4,339,248	4,448,407	3,815,871
FNMA	3.50%	2/1/2052	16,993,791	17,806,307	15,485,868
FNMA	3.00%	3/1/2052	184,488	183,997	164,723
FNMA	2.50%	3/1/2052	583,781	572,379	499,367
FNMA	2.50%	3/1/2052	93,042	85,802	79,529
FNMA	3.00%	3/1/2052	2,913,721	2,921,233	2,595,538
FNMA	2.00%	3/1/2052	1,052,911	989,737	870,266
FNMA	3.00%	3/1/2052	1,523,434	1,542,276	1,339,683
FNMA	3.00%	4/1/2052	288,703	273,366	253,908
FNMA	4.00%	4/1/2052	3,268,569	3,226,180	3,071,310
FNMA	3.50%	4/1/2052	5,695,268	5,836,760	5,183,425
FNMA	3.50%	5/1/2052	97,485	95,307	89,675
FNMA	4.00%	5/1/2052	19,148,268	19,214,090	17,986,718
FNMA	3.00%	5/1/2052	21,198,100	18,068,067	18,633,717
FNMA	4.00%	5/1/2052	3,329,104	3,321,822	3,128,508
FNMA	3.50%	5/1/2052	192,153	186,689	176,323
FNMA	3.50%	5/1/2052	2,910,226	2,882,444	2,647,900
FNMA	4.00%	5/1/2052	12,458,063	12,479,476	11,706,229
FNMA	4.50%	6/1/2052	3,668,323	3,535,347	3,538,097
FNMA	4.00%	6/1/2052	1,521,674	1,516,919	1,429,211

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	4.50%	6/1/2052	14,115,278	14,386,556	13,602,166
FNMA	4.00%	7/1/2052	4,513,760	4,543,382	4,248,063
FNMA	4.50%	7/1/2052	2,681,976	2,656,833	2,586,764
FNMA	4.50%	7/1/2052	4,980,455	4,985,463	4,823,059
FNMA	3.00%	7/1/2052	317,501	301,378	279,120
FNMA	4.50%	7/1/2052	4,145,864	4,106,375	3,995,152
FNMA	5.00%	7/1/2052	9,524,997	9,605,730	9,399,154
FNMA	4.00%	8/1/2052	73,373	72,100	68,914
FNMA	4.50%	8/1/2052	4,100,194	4,170,025	3,951,036
FNMA	4.50%	9/1/2052	2,642,613	2,506,353	2,560,237
FNMA	4.00%	9/1/2052	11,102,286	10,717,168	10,427,636
FNMA	5.00%	9/1/2052	7,815,867	7,853,138	7,712,605
FNMA	4.50%	10/1/2052	9,842,068	9,247,708	9,483,521
FNMA	5.00%	10/1/2052	8,839,777	8,893,299	8,722,987
FNMA	4.00%	2/1/2056	2,360,845	2,469,297	2,264,147
FNMA	5.50%	9/1/2056	831,665	941,926	862,968
FNMA	4.00%	6/1/2057	310,658	316,944	296,766
FNMA	4.50%	9/1/2057	773,413	811,177	749,951
FNMA	4.50%	8/1/2058	317,588	362,249	308,965
FNMA	2.23%	2/25/2027	101,225	101,545	93,742
FNMA	3.27%	2/25/2029	390,000	395,843	363,197
FNMA	1.32%	5/25/2030	10,050,000	10,250,725	8,144,847
FNMA	3.61%	2/25/2031	210,000	217,506	198,024
FNMA	2.72%	10/25/2031	183,458	184,648	159,496
FNMA Bd	6.25%	5/15/2029	15,000,000	19,656,167	16,839,148
FNMA Bond	1.63%	1/7/2025	3,020,000	3,010,366	2,855,228
FNMA Ca2652	5.00%	11/1/2048	35,208	36,836	35,223
FNMA Fannie Mae	2.13%	4/24/2026	9,000,000	8,640,563	8,444,615
FNMA Prin Strip Prin Pmt On	0.00%	11/15/2030	17,700,000	12,789,666	12,751,333
FNMA Remic	5.50%	4/25/2042	449,452	518,204	456,939
FNMA Remic	3.73%	11/25/2045	6,319,613	7,222,380	5,577,139
FNMA Remic 2019-M19	2.56%	9/25/2029	587,321	599,419	523,486
FNMA Remic Tr	2.50%	8/25/2050	557,960	67,805	87,138
FNMA Remic Tr 2005-29 Cl-Za	5.50%	4/25/2035	677,567	742,566	699,176
FNMA Remic Tr 2021-1 Cl-Ig	2.50%	2/25/2051	780,229	102,709	130,562
FNMA Single Family Mortgage	2.00%		770,000	699,918	685,601
FNMA Single Family Mortgage	2.00%		1,035,000	864,063	843,478
FNMA Single Family Mortgage	2.50%		2,143,000	1,860,614	1,817,191
FNMA Single Family Mortgage	3.00%		2,508,000	2,253,213	2,204,017
FNMA Single Family Mortgage	3.50%		1,449,000	1,345,265	1,318,090
FNMA Single Family Mortgage	4.00%		184,000	175,727	172,752
FNMA Tranche	3.06%	5/25/2027	177,801	195,324	167,525
Fnma# Fn Cbo517	2.50%	5/1/2051	1,713,372	1,565,326	1,454,984
Freddie Mac	5.58%	1/25/2034	123,286	123,008	121,592
Freddie Mac	6.18%	8/25/2033	5,000,000	5,000,000	4,709,162
Freddie Mac	2.00%	9/1/2036	582,778	600,899	520,457

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Freddie Mac	2.50%	2/1/2052	10,073,302	8,265,617	8,616,835
Freddie Mac	3.00%	2/1/2052	37,732,676	31,524,471	33,181,981
Freddie Mac	4.00%	4/1/2052	3,493,770	3,326,724	3,283,298
Freddie Mac	5.50%	10/1/2052	1,876,164	1,895,366	1,925,202
Freddie Mac	5.50%	10/1/2052	997,945	1,007,378	1,003,651
Freddie Mac	5.50%	12/1/2052	12,073,370	12,318,610	12,143,797
Freddie Mac Fr	4.50%	11/1/2052	5,159,435	4,893,805	5,041,699
Freddie Mac Fr Qe1075	3.00%	4/1/2052	293,534	277,940	257,995
Freddie Mac Fr Qk1512	3.00%	5/1/2042	0	-	-
Freddie Mac Fr Sd	2.50%	12/1/2051	8,927,233	7,670,446	7,719,965
Freddie Mac Multiclass 22-Dna3	5.93%	4/25/2042	451,350	451,774	449,094
Freddie Mac S01-2048	3.00%	11/1/2048	689,233	603,563	617,287
Freddie Mac Stacr Remic	5.78%	1/25/2042	550,000	550,000	521,879
Freddie Mac Stacr Remic	6.23%	8/25/2042	2,226,037	2,226,037	2,223,468
Freddie Mac Stacr Remic Tr	6.98%	1/25/2034	500,000	472,500	456,634
Freddie Mac Stacr Remic Tr	5.23%	2/25/2042	601,434	601,434	591,475
Freddie Mac Stacr Remic Tr	6.43%	3/25/2052	60,832	60,832	61,022
Freddie Mac Stacr Remic Tr 2021-Dna6	5.43%	10/25/2041	560,000	560,000	531,983
Freddie Mac Stacr Remic Trust 01-01-2052	3.00%	1/1/2052	94,841	97,716	83,989
Freddie Mac-Stacr 2021-Dna5	5.58%	1/25/2034	462,323	462,323	455,971
Geneva N Y Dev Corp Rev	4.52%	9/1/2045	2,895,000	3,380,657	2,462,087
GNMA	5.00%	11/15/2033	65,155	64,829	66,487
GNMA	5.50%	12/15/2033	31,818	32,285	32,274
GNMA	5.50%	1/15/2034	12,925	13,115	13,206
GNMA	5.50%	3/15/2034	329,754	334,596	343,627
GNMA	5.50%	3/15/2034	39,730	40,313	40,306
GNMA	6.00%	10/15/2036	32,061	32,632	33,384
GNMA	5.00%	3/20/2037	262,226	253,908	267,814
GNMA	6.00%	11/15/2037	15,813	17,459	16,687
GNMA	6.50%	8/15/2038	114,970	118,527	120,310
GNMA	6.00%	12/15/2038	215,392	224,950	227,190
GNMA	6.00%	1/15/2039	70,783	78,481	74,708
GNMA	5.50%	2/15/2039	96,831	100,674	99,849
GNMA	3.00%	9/16/2039	42,240	43,282	40,702
GNMA	4.00%	10/15/2040	829,905	853,635	804,371
GNMA	5.00%	10/20/2040	278,797	318,700	283,764
GNMA	5.00%	11/20/2040	6,097	6,552	6,206
GNMA	4.00%	12/15/2040	506,522	519,977	491,121
GNMA	4.00%	2/15/2041	618,922	617,472	596,821
GNMA	4.50%	4/20/2041	905,101	996,459	904,238
GNMA	6.00%	6/15/2041	210,407	247,031	223,133
GNMA	6.00%	6/20/2041	89,725	100,380	94,800
GNMA	6.00%	11/20/2041	203,815	228,018	215,275
GNMA	3.00%	9/15/2042	76,395	76,514	70,151
GNMA	3.00%	9/15/2042	459,252	456,166	421,101
GNMA	3.00%	10/15/2042	46,776	47,814	42,885

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
GNMA	3.00%	10/15/2042	230,730	236,786	211,551
GNMA	3.00%	11/15/2042	200,181	205,436	183,540
GNMA	1.82%	6/16/2043	118,680	24,454	4,776
GNMA	3.00%	1/20/2044	128,229	129,351	117,239
GNMA	3.50%	2/20/2044	9,403,587	8,597,670	8,846,210
GNMA	4.00%	6/15/2044	21,604	23,039	20,939
GNMA	3.50%	4/15/2045	186,258	195,454	175,407
GNMA	4.00%	5/15/2045	171,811	184,214	166,519
GNMA	3.50%	1/20/2046	83,986	89,472	78,626
GNMA	3.50%	3/20/2046	421,040	449,461	393,176
GNMA	3.50%	5/20/2046	91,099	97,249	85,173
GNMA	3.50%	7/20/2046	93,609	99,928	87,426
GNMA	3.50%	9/20/2046	51,417	53,450	48,164
GNMA	4.00%	1/20/2047	1,011,780	1,071,569	973,069
GNMA	3.50%	4/20/2047	2,530,966	2,631,190	2,356,965
GNMA	3.50%	5/20/2047	779,341	834,626	729,976
GNMA	3.50%	10/20/2047	340,333	354,465	317,411
GNMA	3.50%	10/20/2047	258,429	269,160	241,078
GNMA	4.00%	11/20/2047	569,261	592,253	547,223
GNMA	4.00%	4/20/2048	227,851	237,357	218,977
GNMA	4.50%	4/20/2048	256,548	279,036	252,741
GNMA	3.50%	6/15/2048	66,979	66,268	63,163
GNMA	4.50%	6/20/2048	23,437	24,532	23,070
GNMA	4.50%	8/20/2048	458,688	497,479	451,102
GNMA	4.00%	3/20/2049	575,221	559,313	550,495
GNMA	4.50%	4/20/2049	37,332	39,067	36,595
GNMA	3.00%	7/20/2049	302,351	305,186	271,227
GNMA	4.00%	10/20/2049	68,660	72,259	66,295
GNMA	4.00%	11/20/2049	757,732	796,566	711,347
GNMA	4.00%	1/20/2050	44,471	47,125	43,387
GNMA	5.00%	2/20/2050	4,298,493	4,284,724	4,321,688
GNMA	3.50%	2/20/2050	61,148	64,473	57,887
GNMA	4.00%	2/20/2050	72,491	76,818	70,559
GNMA	4.00%	3/15/2050	32,378	34,688	30,920
GNMA	4.00%	3/20/2050	30,108	32,256	29,366
GNMA	3.00%	3/20/2050	395,484	414,005	342,945
GNMA	3.50%	5/15/2050	173,272	184,832	161,936
GNMA	2.50%	8/20/2050	319,181	39,769	46,484
GNMA	2.50%	9/20/2050	1,425,441	1,261,237	1,205,033
GNMA	2.50%	9/20/2050	246,929	32,083	36,381
GNMA	2.50%	11/20/2052	6,355,449	5,597,761	5,520,066
GNMA	4.34%	7/20/2067	2,723,547	2,725,647	2,697,328
GNMA	3.75%	7/20/2070	49,696	49,766	47,857
GNMA	1.75%	12/16/2045	844,726	855,549	780,547
GNMA	3.00%	3/16/2046	44,356	44,737	41,547
GNMA	3.54%	6/16/2048	51,441	53,498	48,865

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
GNMA	3.25%	7/16/2048	808,927	789,399	789,768
GNMA	2.00%	10/16/2051	37,350	36,462	33,325
GNMA	2.60%	1/16/2052	2,619,708	2,613,568	2,277,257
GNMA	2.60%	11/16/2055	1,297,771	1,317,430	1,222,832
GNMA	2.85%	11/16/2055	25,544	26,119	25,477
GNMA	2.90%	10/16/2056	4,296,837	4,090,760	3,874,900
GNMA	0.60%	7/16/2058	525,393	37,824	15,196
GNMA	1.25%	1/16/2061	7,409,295	7,391,640	5,704,758
GNMA	0.64%	2/16/2061	1,179,935	72,895	65,265
GNMA	1.30%	1/16/2063	6,575,787	6,400,090	5,268,823
GNMA	1.50%	6/16/2063	8,802,374	8,934,409	6,985,185
GNMA	1.34%	6/16/2063	670,306	552,479	520,957
GNMA	1.40%	6/16/2063	1,240,334	1,033,935	970,193
GNMA	2.00%	10/16/2063	8,247,370	8,423,916	7,079,445
GNMA	2.00%	10/16/2063	5,040,918	4,032,144	2,803,835
GNMA	2.20%	10/16/2063	5,230,000	4,132,926	4,141,166
GNMA	2.25%	6/16/2064	1,000,000	736,562	682,550
GNMA	3.00%	10/16/2064	600,000	460,125	455,560
GNMA 2011-H06 Remic Passthru Ctf	4.29%	2/20/2061	1,443,209	1,437,757	1,431,109
GNMA 2011-H09	4.34%	3/20/2061	235,435	235,435	233,814
GNMA 2013-107 Remic Passthru Ctf	2.84%	11/16/2047	232,867	239,426	211,190
GNMA 2020-123 Remic	2.50%	8/20/2050	238,437	30,719	34,095
GNMA 2020-160 Remic Passthru Ctf	2.50%	10/20/2050	246,786	31,394	34,501
GNMA 2020-181 Mtg Pass Thru Ctf	2.00%	12/20/2050	2,141,141	205,582	235,838
GNMA 2020-H13 Remic Passthru Ctf	2.98%	7/20/2070	196,504	196,197	188,083
GNMA 2020-H13 Remic Passthru Ctf	3.28%	7/20/2070	104,323	104,160	100,049
GNMA 2022-139 Remic Passthru Ctf 07-20-2051	4.00%	7/20/2051	1,000,000	992,812	928,890
GNMA 20-H09 CI	2.88%	5/20/2070	638,477	658,722	626,974
GNMA Gnma # Ma7194	3.00%	2/20/2051	113,120	104,141	101,815
GNMA II Jumbos	2.50%		736,000	658,605	638,708
GNMA Remic	2.73%	3/16/2046	23,923	25,242	22,278
Gnmai	3.00%	9/15/2042	53,035	56,714	48,632
Gnma-Ii	5.00%	2/20/2037	232,861	225,693	237,819
Gnma-Ii	6.00%	5/20/2038	8,530	9,542	9,012
Gnma-Ii	6.00%	7/20/2038	293,202	328,020	309,777
Gnma-Ii	5.00%	7/20/2040	40,459	43,242	41,034
Gnma-Ii	3.50%	11/20/2042	114,965	119,632	104,951
Gnma-Ii	4.00%	2/20/2043	25,663	26,938	23,882
Gnma-Ii	3.50%	6/20/2044	49,443	48,964	46,438
Gnma-Ii	3.50%	3/20/2045	31,901	32,494	29,816
Gnma-Ii	3.50%	4/20/2046	209,662	223,814	195,817
Gnma-Ii	3.50%	6/20/2046	170,469	181,976	159,292
Gnma-Ii	4.00%	6/20/2047	101,154	107,817	97,234
Gnma-Ii	4.50%	8/20/2047	168,531	185,095	166,230
Gnma-Ii	4.00%	9/20/2047	777,079	804,520	748,900

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Gnma-Ii	3.50%	11/20/2047	35,990	36,379	33,554
Gnma-Ii	4.00%	12/20/2047	181,859	187,741	174,820
Gnma-Ii	4.00%	2/20/2048	197,773	206,920	190,464
Gnma-Ii	4.00%	3/20/2048	167,867	174,923	161,375
Gnma-Ii	4.50%	9/20/2048	23,531	24,603	22,858
Gnma-Ii	4.50%	12/20/2048	104,590	112,434	101,601
Gnma-Ii	3.50%	2/20/2049	59,123	61,214	55,299
Gnma-Ii	4.50%	3/20/2049	412,469	428,864	405,236
Gnma-Ii	3.00%	1/20/2050	63,398	65,479	56,580
Gnma-Ii	4.00%	4/20/2050	289,475	310,134	282,401
Gnma-Ii	2.50%	10/20/2050	2,677,078	2,367,959	2,334,896
Gnma-Ii	3.00%	5/20/2051	4,558,070	3,996,145	4,087,138
Gnma-Ii	2.50%	6/20/2051	6,518,233	5,570,543	5,673,361
Gnma-Ii	2.50%	9/20/2051	1,506,956	1,412,535	1,310,216
Gnma-Ii	3.00%	9/20/2051	4,034,726	3,955,469	3,615,330
Gnma-Ii	3.50%	11/20/2051	12,787,303	13,460,634	11,782,986
Gnma-Ii	3.50%	1/20/2052	17,885,317	18,645,443	16,458,266
Gnma-Ii	3.00%	4/20/2052	748,048	706,438	651,623
Gnma-Ii	4.00%	6/20/2052	1,570,132	1,506,100	1,487,765
Gnma-Ii	4.00%	9/20/2052	2,681,817	2,468,005	2,541,126
Gnma-Ii	4.50%	9/20/2052	2,780,267	2,647,770	2,700,319
Gnma-Ii	5.50%	9/20/2052	994,772	1,004,565	1,002,496
Gnma-Ii	5.00%	11/20/2052	1,297,782	1,292,053	1,287,401
Gnma-Ii Pool Ci1513	3.00%	3/20/2052	98,290	96,824	86,438
Gnma-Ii Pool Ma5711	4.50%	1/20/2049	118,542	124,544	115,187
Golden St Tob Securitization Corp	2.35%	6/1/2030	3,300,000	3,297,954	2,684,837
Government National Mortgage Assoc	3.50%	10/20/2050	500,000	461,562	421,759
Government National Mortgage Assoc	4.50%	7/20/2052	1,282,727	1,253,665	1,245,884
Government National Mortgage Assoc	6.00%	9/20/2052	2,189,657	2,225,355	2,229,658
Government National Mortgage Assoc	5.50%	10/20/2052	1,892,568	1,896,856	1,902,031
Government National Mortgage Assoc	5.00%	10/20/2052	9,958,134	9,979,917	9,878,476
Government National Mortgage Assoc GNMA # Ma7649	2.50%	10/20/2051	540,748	506,135	470,020
Grand Parkway Transn Corp Tex Sys Toll R	3.24%	10/1/2052	615,000	623,525	436,050
Grand River Dam Auth Okla	4.36%	6/1/2034	650,000	695,500	611,600
Great Lakes Wtr Auth Mich Sew Disp Sys Rev	3.06%	7/1/2039	410,000	439,737	314,890
Greater Orlando Aviation Auth Orlando Fla Arpt Facs	5.00%	10/1/2049	50,000	54,898	50,835
Hawaii St	2.14%	8/1/2036	8,050,000	8,178,639	5,729,320
Helios Leasing I LLC	1.48%	12/4/2024	121,378	112,881	116,950
Hlth Care Auth For Baptist	5.50%	11/15/2043	500,000	483,750	445,824
Hlth Care Auth For Baptist Ala Taxable	5.50%	11/15/2043	100,000	125,421	89,165
Houston Tex	4.06%	3/1/2035	60,000	69,481	53,533
I/O Fannie Mae	0.00%	8/25/2055	184,234	13,034	6,255
I/O Fed Home Ln Mtg Corp	3.50%	10/15/2027	484,076	60,682	22,554
I/O Federal Home Ln Mtg Corp	0.00%	4/15/2041	148,464	10,329	5,954

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
I/O Federal National Mortgage Assn	2.26%	3/25/2042	296,468	62,435	18,192
I/O Federal Natl Mtg Assn Gtd Remic Pass Thr Tr	0.00%	3/25/2042	21,176	19,498	18,650
I/O FHLMC Multiclass	3.50%	10/15/2032	193,907	33,361	19,199
I/O FHLMC Multiclass	1.71%	5/15/2038	22,688	2,522	1,604
I/O FHLMC Multiclass	1.91%	1/15/2040	161,953	23,861	14,801
I/O FHLMC Multiclass	1.63%	10/15/2041	98,997	18,604	8,374
I/O FHLMC Multiclass	1.68%	8/15/2042	548,949	115,803	53,281
I/O FHLMC Multiclass	1.93%	9/15/2042	111,844	20,744	8,039
I/O FHLMC Multiclass	1.63%	2/15/2044	210,187	44,060	18,165
I/O FHLMC Multiclass	1.68%	5/15/2044	139,771	29,837	12,562
I/O FHLMC Multiclass	2.50%	5/25/2049	916,943	121,188	123,395
I/O FHLMC Multiclass	2.50%	1/25/2051	700,293	103,067	111,825
I/O FHLMC Multiclass	1.32%	7/25/2035	166,366	22,465	17,495
I/O FHLMC Multiclass 5013 CI In	2.50%	9/25/2050	337,849	39,506	52,211
I/O FHLMC Multiclass Federal Home Ln Mtg Corp K094 CI X1 Fltg 06-25-2029	0.88%	6/25/2029	1,989,053	130,041	89,702
I/O FHLMC Multiclass Federal Home Ln Mtgcorp	1.15%	6/25/2029	4,950,000	495,951	308,329
I/O FHLMC Multiclass FHLMC	0.00%	2/15/2038	11,712	883	448
I/O FHLMC Multiclass K	1.21%	6/25/2027	1,525,784	87,745	45,697
I/O FHLMC Multiclass K110 X1 Cmb	1.70%	4/25/2030	1,394,772	156,479	127,412
I/O FNMA	3.00%	9/25/2027	179,336	19,932	7,906
I/O FNMA	5.00%	1/25/2038	34,486	7,308	5,344
I/O FNMA	0.00%	8/25/2044	366,513	27,592	15,767
I/O FNMA	2.50%	12/25/2050	1,642,256	183,437	242,515
I/O FNMA	2.50%	2/25/2051	1,398,008	159,323	211,627
I/O FNMA 2020-M36 X1	1.50%	9/25/2034	1,199,029	124,009	95,551
I/O FNMA 407	5.00%	1/25/2039	37,787	7,824	7,556
I/O FNMA 407 CI 23	5.00%	1/25/2039	19,887	4,115	4,138
I/O FNMA 407 CI 27 Var	5.50%	1/25/2039	16,794	3,215	3,784
I/O FNMA Fnma Strip Tr 409	3.00%	4/25/2027	210,969	17,812	8,990
I/O FNMA Remic	3.00%	4/25/2032	35,756	10,760	1,076
I/O FNMA Remic 2012-133 CI-Cs 12-25-2042	1.76%	12/25/2042	177,012	43,961	18,004
I/O FNMA Remic Tr 2010-27 CI-As Var Rate 04-25-2040	2.09%	4/25/2040	229,851	38,942	22,223
I/O FNMA Remic Tr 2012-75 CI-Ns Var Rate 07-25-2042	2.21%	7/25/2042	53,751	10,716	6,103
I/O FNMA Remic Tr 2013-126 CI-Cs	1.76%	9/25/2041	489,085	91,632	26,709
I/O FNMA Smbs Tr 000390 CI	6.00%	7/25/2038	58,556	10,311	11,862
I/O FNMA Strip Tr 409 CI	4.00%	11/25/2041	282,063	61,181	50,255
I/O FNMA Strip Tr 409 CI C-18 4 04-25-2042	4.00%	4/25/2042	201,012	35,150	33,949
I/O FNMA Strip Tr 409 CI C-22	4.50%	11/25/2039	77,565	9,082	13,379
I/O FNMA Stripped Mtg Backed Secs Smbs Tr 407 CI 41 01-25-2038	6.00%	1/25/2038	81,162	14,217	16,529
I/O FNMA Tranche	1.76%	12/25/2042	103,443	27,875	11,540
I/O FNMA Tranche	1.76%	8/25/2045	127,545	30,898	14,072
I/O GNMA	4.00%	10/16/2026	34,636	3,404	1,366

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
I/O GNMA	1.70%	3/20/2042	199,255	40,899	20,318
I/O GNMA	3.50%	4/20/2050	542,686	85,985	86,553
I/O GNMA	3.50%	4/20/2050	221,913	35,511	36,188
I/O GNMA	2.50%	10/20/2050	1,003,588	133,974	136,131
I/O GNMA	2.50%	11/20/2050	2,311,815	291,904	302,656
I/O GNMA	0.88%	7/16/2063	2,694,941	208,957	184,370
I/O GNMA 2007-017 Remic Passthru Ctf Cl Ib Reg	1.90%	4/20/2037	207,895	44,938	9,182
I/O GNMA 2010-085 Remic Passthru Ctf	2.30%	1/20/2040	6,669	2,096	76
I/O GNMA 2012-H27	1.68%	10/20/2062	608,053	52,406	18,552
I/O GNMA 2013-057 Remic Passthru	0.17%	6/16/2054	7,568,492	479,078	36,663
I/O GNMA 2013-69 Remic	3.50%	5/20/2043	367,443	74,067	58,350
I/O GNMA 2015-167 Remic Pass Thru Ctf Cloi 04-16-2045	4.00%	4/16/2045	164,147	36,223	29,112
I/O GNMA Gnr 2021-110	0.87%	11/16/2063	2,397,852	187,833	167,284
I/O GNMA Gtd Remic Passthru Secs 2010-042	2.13%	4/20/2040	17,346	2,975	1,892
I/O GNMA Remic	1.77%	8/16/2042	162,678	34,085	15,514
I/O GNMA Remic	1.85%	8/20/2044	480,856	108,413	51,148
I/O GNMA Remic	0.67%	11/16/2055	2,535,060	287,726	62,577
I/Ognma	2.50%	10/20/2050	167,890	21,943	24,634
Illinois Mun Elec Agy Pwr Supply Sys	6.83%	2/1/2035	170,000	226,860	184,667
Illinois St	6.88%	7/1/2025	185,000	213,656	189,761
Illinois St	7.10%	7/1/2035	260,000	294,425	270,273
Illinois St	7.10%	7/1/2035	4,300,000	5,779,071	4,653,698
Illinois St Toll Hwy Auth	5.85%	12/1/2034	4,930,000	6,799,357	5,175,527
Indianapolis Ind Loc Pub Impt Bd Bk	6.12%	1/15/2040	450,000	647,402	486,462
Israel(State Of) Aid	5.50%	9/18/2033	5,947,000	6,854,668	6,487,836
Jobsohio Beverage Sys Ohio Statewide Liquor Profits	4.53%	1/1/2035	245,000	312,150	236,334
Kansas St Dev Fin Auth	4.73%	4/15/2037	240,000	305,947	232,342
Kentucky St Ppty & Bldgs Commn Revs	6.16%	11/1/2029	2,800,000	3,332,420	2,877,470
Ks St Dev Fin Auth Rev Pub Employees Retsys-C	5.50%	5/1/2034	3,000,000	3,734,370	3,061,488
Lee Mem Health Sys Fla Hosp	7.28%	4/1/2027	700,000	868,350	750,854
Long Island Pwr Auth N Y Elec Sys	5.70%	5/1/2026	2,370,000	2,791,931	2,420,801
Long Island Pwr Auth N Y Elec Sys	5.85%	5/1/2041	155,000	204,882	159,778
Los Angeles Calif Cmnty College Dist	6.68%	8/1/2036	400,000	548,403	452,473
Los Angeles Calif Cmnty College Dist	6.60%	8/1/2042	835,000	1,276,472	1,001,807
Los Angeles Calif Cmnty College Dist	6.75%	8/1/2049	25,000	43,960	31,079
Los Angeles Calif Dept Arpts	7.05%	5/15/2040	50,000	56,697	58,672
Los Angeles Calif Dept Arpts Arpt	7.05%	5/15/2040	265,000	389,571	310,962
Los Angeles Calif Dept Wtr & Pwr	6.57%	7/1/2045	320,000	487,267	376,688
Los Angeles Calif Dept Wtr & Pwr Wtrwks Rev	6.01%	7/1/2039	245,000	332,536	264,695
Los Angeles Calif Uni Sch Dist	5.75%	7/1/2034	7,255,000	9,265,478	7,578,440
Los Angeles Calif Uni Sch Dist	6.76%	7/1/2034	4,525,000	6,363,477	5,062,156
Los Angeles Cnty Calif Pub Wks Fing Authlease	7.49%	8/1/2033	705,000	926,201	799,518

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Los Angeles Cnty Calif Pub Wks Fing Authlease	7.62%	8/1/2040	755,000	1,169,764	926,804
Louisiana Loc Govt Environmental Facs	4.14%	2/1/2033	8,500,000	8,522,610	8,050,265
Marshall Tex Indpt Sch Dist	2.19%	2/15/2038	250,000	229,829	171,190
Massachusetts St Port Auth Spl Facs	6.20%	7/1/2031	80,000	93,919	81,932
Massachusetts St Spl Oblig	4.11%	7/15/2031	50,000	48,616	48,274
Massachusetts St Spl Oblig Rev	3.77%	7/15/2029	7,500,000	7,500,000	7,073,498
Massachusetts St Trans Fd	5.73%	6/1/2040	60,000	61,696	61,944
Massachusetts St Wtr Res Auth	2.16%	8/1/2026	200,000	193,598	183,606
Mercedes Tex Indpt Sch Dist	4.70%	8/15/2032	885,000	962,473	893,172
Met Govt Nshvle & Davidson Cnty	3.23%	7/1/2052	2,900,000	2,909,294	1,789,388
Met Govt Nshvle & Davidson Cnty Tenn Wtr	6.57%	7/1/2037	1,450,000	1,616,562	1,624,007
Metropolitan Wash D C Arpts Auth Dulles Toll Rd	7.46%	10/1/2046	205,000	354,878	251,861
Metropolitan Wash D C Arpts Auth Dulles Toll Rd Rev	7.46%	10/1/2046	350,000	576,638	430,007
Miami-Dade Cnty Fla Aviation	3.98%	10/1/2041	50,000	52,310	41,067
Miami-Dade Cnty Fla Seaport	1.84%	10/1/2029	200,000	164,388	160,836
Miami-Dade Cnty Fla Spl Oblig	7.50%	4/1/2040	115,000	182,527	136,179
Michigan Fin Auth Rev	3.08%	12/1/2034	3,920,000	4,149,986	3,285,859
Michigan St Strategic Fd Ltd Oblig Rev	3.22%	9/1/2047	630,000	651,892	453,738
Michigan St Univ	6.17%	2/15/2050	3,200,000	4,086,478	3,315,276
Milwaukee Cnty Wis	6.84%	12/1/2028	8,742	10,769	9,233
Minnesota St Gen Fd	4.83%	6/1/2034	125,000	131,686	122,164
Minnesota St Hsg Fin Agy Homeownership Fin	2.05%	9/1/2051	5,655,047	5,655,047	4,804,374
Mississippi Dev Bk Spl Oblig	6.41%	1/1/2040	3,100,000	4,587,597	3,386,215
Missouri Jt Mun Elec Util Commn Pwr Proj	7.73%	1/1/2039	80,000	125,221	96,598
Missouri Jt Mun Elec Util Commn Pwr Proj	6.89%	1/1/2042	2,015,000	2,991,431	2,263,092
Missouri St Hwys & Transn Commn St Rd	5.45%	5/1/2033	55,000	68,805	56,724
Missouri St Hwys & Transn Commn St Rd Rev	5.45%	5/1/2033	350,000	465,211	360,968
Mn St Hsg Fin Agy Homeownership Fin	3.00%	10/1/2047	2,546,558	2,546,558	2,321,930
N.J Econ Dev Auth St Pension Fdg	7.43%	2/15/2029	290,000	368,708	312,186
N.J Econ Dev Auth St Pension Fdg Rev	7.43%	2/15/2029	2,125,000	2,667,954	2,287,568
New Jersey St Tpk Auth Tpk	7.41%	1/1/2040	760,000	1,244,104	942,121
New Jersey St Tpk Auth Tpk	7.10%	1/1/2041	3,495,000	5,551,833	4,214,327
New York N Y City Mun Wtr Fin Auth Wtr &Swr	5.95%	6/15/2042	200,000	309,554	220,607
New York N Y City Transitional Fin Auth	5.27%	5/1/2027	125,000	154,212	126,109
New York N Y City Transitional Fin Auth	3.96%	8/1/2032	900,000	917,694	809,779
New York N Y City Transitional Fin Auth	5.77%	8/1/2036	955,000	1,208,992	988,781
New York N Y City Transitional Fin Auth	5.51%	8/1/2037	2,035,000	2,285,864	2,088,757
New York N Y City Transitional Fin Auth	5.57%	11/1/2038	50,000	67,713	51,295
New York Ny	5.65%	6/1/2027	5,000,000	5,805,350	5,086,593
New York Ny	5.21%	10/1/2031	3,150,000	3,812,952	3,184,831
New York Ny	5.97%	3/1/2036	1,520,000	2,058,773	1,625,417
New York Ny City Mun Wtr Fin Auth Wtr	5.95%	6/15/2042	1,150,000	1,700,179	1,268,488
New York Ny City Transitional Fin Auth	5.40%	2/1/2027	500,000	614,665	506,969
New York Ny City Transitional Fin Auth	5.01%	8/1/2027	350,000	431,648	349,162

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
New York Ny City Transitional Fin Auth	2.40%	11/1/2032	5,500,000	5,554,780	4,283,698
New York Ny City Transitional Fin Auth	5.77%	8/1/2036	150,000	194,989	155,306
New York Ny City Transitional Fin Auth	5.51%	8/1/2037	135,000	182,563	138,566
New York Ny City Transitional Fin Auth	5.57%	11/1/2038	465,000	619,467	477,048
New York St Dorm Auth	4.85%	7/1/2048	950,000	1,077,079	861,778
New York St Dorm Auth Revs Non St	4.95%	8/1/2048	580,000	641,461	506,818
New York St Dorm Auth St Pers	3.06%	2/15/2034	1,045,000	1,045,000	836,955
New York St Dorm Auth St Pers Income Tax	5.50%	3/15/2030	4,225,000	4,888,262	4,270,984
New York St Dorm Auth St Pers Income Tax	5.63%	3/15/2039	750,000	957,844	769,234
New York St Urban Dev Corp	2.86%	3/15/2024	200,000	194,330	196,384
New York St Urban Dev Corp	3.32%	3/15/2029	165,000	185,597	150,145
New York St Urban Dev Corp	5.84%	3/15/2040	1,500,000	1,680,870	1,546,926
Newport Beach Calif Ctf	7.17%	7/1/2040	870,000	1,104,382	1,004,517
Nma	4.00%	6/1/2043	18,404	19,077	17,924
Ny N Y Cy Mun Wtr Fin Auth Wtr&Taxable 2Nd Genser Ee	6.01%	6/15/2042	50,000	77,783	55,482
Ohio St Wtr Dev Auth	4.82%	12/1/2030	275,000	338,836	268,410
Oklahoma Dev Fin Auth Health Sys Rev	5.45%	8/15/2028	750,000	815,925	601,761
Or Sch Brds Assn Taxable-Pension	5.55%	6/30/2028	3,570,000	4,189,458	3,633,102
Or Sch Brds Assn Taxable-Pension	5.68%	6/30/2028	2,110,000	2,532,535	2,161,226
Orange Cnty Calif Loc Transn Auth Sales Tax	6.91%	2/15/2041	180,000	270,346	202,992
Oregon St	5.89%	6/1/2027	80,000	97,398	82,492
Overseas Private Inv Cor	3.42%	7/15/2038	10,004,374	10,010,077	9,108,983
Overseas Private Invt Corp Partn Ctf Ser641-2015-184-Ig	3.28%	10/5/2034	1,991,609	2,008,458	1,825,315
Overseas Private Invt Corp U S Govt	2.46%	8/16/2024	550,000	602,806	576,343
Overseas Private Invt Corp U S Govt	3.17%	10/5/2034	8,292,948	8,067,878	7,542,702
P/O FNMA	0.00%	3/25/2042	10,588	9,749	9,289
Pasadena Calpub Fing Auth Lease Rev Taxable-Ser	7.15%	3/1/2043	1,255,000	1,999,529	1,472,793
Pennsylvania St	5.45%	2/15/2030	1,400,000	1,717,030	1,429,816
Pennsylvania St Higher Edl Facs Auth	6.14%	4/1/2030	3,000,000	3,710,430	3,135,754
Philpa Auth For Indl Dev Pension Ret Sys	6.35%	4/15/2028	680,000	787,222	705,548
Phoenix Ariz Civic	3.35%	7/1/2027	1,435,000	1,533,341	1,358,499
Port Auth N Y & N J	5.31%	8/1/2046	1,000,000	1,101,396	996,233
Port Auth Ny & Nj	5.65%	11/1/2040	280,000	362,251	292,391
Port Auth Ny & Nj	4.82%	6/1/2045	95,000	106,968	87,384
Port Auth Ny & Nj	5.31%	8/1/2046	300,000	339,285	298,870
Port St Lucie Fla Spl Oblig	5.03%	5/1/2042	70,000	75,354	64,587
Regional Transn Auth Ill	2.60%	6/1/2034	1,415,000	1,388,695	1,103,275
Resolution Fdg Corp Fed Book Entry Prin Strips	0.00%	4/15/2030	4,675,000	4,198,197	3,402,373
Resolution Fdg Corp Fed Book Entry Prin Strips Generic	0.00%	1/15/2030	4,750,000	4,279,608	3,479,413
Rhode Island St Comm Corp	2.86%	5/1/2024	200,000	193,540	193,613
Richmond Calif Pension Fdg	5.79%	1/15/2044	50,000	50,423	49,696
Riverside Calif Elec	7.61%	10/1/2040	360,000	574,070	435,507

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
San Antonio Tex Elec & Gas	5.72%	2/1/2041	545,000	783,133	575,159
San Antonio Tex Elec & Gas	5.81%	2/1/2041	2,875,000	4,130,628	3,063,191
San Diego Calif Pub Facs Fing Auth Leaserev	4.08%	10/15/2033	240,000	261,208	216,455
San Diego Cnty Calif Regl Arpt Auth Spl Facs	5.59%	7/1/2043	495,000	542,440	480,670
San Diego Cnty Calif Wtr Auth Fing Agy Wtr Rev	6.14%	5/1/2049	220,000	341,143	243,312
San Fran Cal Cy & Cnty Pub Util	5.75%	10/1/2035	40,000	55,212	41,651
San Francisco Calif City & Cnty Ctfs	6.36%	11/1/2029	375,000	430,557	396,638
San Francisco Calif Cy & Cnty Pub Utils Comm Wtr	6.00%	11/1/2040	25,000	26,618	26,956
San Francisco Calif Cy & Cnty Pub Utils Comm Wtr	6.95%	11/1/2050	200,000	340,460	242,389
San Joaquin Hills Cal Transn	3.49%	1/15/2050	2,775,000	2,568,679	1,949,812
Santa Cruz Cnty Calif Pension Oblig	2.65%	6/1/2036	100,000	100,050	76,136
Sedgwick Cnty Kans Uni Sch Dist No 259 Wichita	6.22%	10/1/2028	60,000	75,000	63,219
Small Business Admin	3.62%	9/1/2033	3,297,862	3,434,093	3,171,635
Small Business	3.55%	9/10/2028	597,080	597,080	564,343
Small Business	2.78%	1/1/2036	1,911,359	1,911,358	1,776,786
Small Business Admin	4.89%	12/1/2023	16,522	17,252	16,294
Small Business Admin	1.98%	5/1/2024	425,953	425,953	413,405
Small Business Admin	4.99%	9/1/2024	152,281	166,555	149,648
Small Business Admin	4.88%	11/1/2024	85,116	84,275	83,631
Small Business Admin	5.87%	5/1/2026	141,261	146,259	140,382
Small Business Admin	5.37%	10/1/2026	61,600	63,543	61,841
Small Business Admin	2.85%	3/10/2027	3,325,261	3,342,006	3,124,939
Small Business Admin	2.52%	9/10/2027	9,960,901	9,696,579	9,271,746
Small Business Admin	5.87%	7/1/2028	538,624	586,301	532,510
Small Business Admin	5.72%	1/1/2029	180,290	186,487	177,769
Small Business Admin	4.95%	6/1/2029	471,260	497,705	460,000
Small Business Admin	2.28%	9/10/2029	1,195,486	1,195,486	1,097,376
Small Business Admin	2.08%	3/10/2030	631,136	631,136	566,232
Small Business Admin	1.30%	9/10/2031	7,487,044	7,487,044	6,460,054
Small Business Admin	2.94%	3/10/2032	1,535,924	1,535,924	1,392,098
Small Business Admin	3.54%	7/1/2038	3,795,812	3,805,967	3,593,942
Small Business Admin	3.54%	12/1/2038	7,109,134	7,154,972	6,726,505
Small Business Admin	3.26%	2/1/2039	4,105,327	4,137,271	3,858,165
Small Business Admin	3.65%	9/1/2043	5,229,125	5,230,870	4,958,208
Small Business Admin	3.42%	3/1/2044	426,920	426,920	400,887
Small Business Admin	2.69%	7/1/2044	11,259,215	11,964,895	9,864,224
Small Business Admin	1.77%	4/1/2045	4,702,407	4,702,407	3,914,247
Small Business Admin	1.34%	6/1/2045	6,331,258	6,270,463	5,037,220
Small Business Admin	1.34%	2/1/2046	4,920,851	4,851,334	3,946,364
Small Business Admin	1.75%	11/1/2046	4,697,556	4,697,556	3,833,685
Small Business Admin	3.50%	4/1/2047	4,045,922	4,045,922	3,725,568
Small Business Admin	3.94%	5/1/2047	4,269,500	4,269,500	4,046,362
Small Business Admin	4.26%	9/1/2047	11,000,000	11,000,000	10,633,876

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Small Business Admin	5.11%	8/1/2025	180,513	193,697	178,806
Small Business Admin	6.07%	7/1/2026	40,788	42,840	40,425
Small Business Admin	5.51%	11/1/2027	502,556	534,551	498,216
Small Business Admin	5.29%	12/1/2027	309,867	327,709	308,038
Small Business Admin Gtd	2.35%	3/10/2023	26,788	26,788	26,614
Small Business Admin Gtd	5.52%	6/1/2024	52,776	54,509	52,795
Small Business Admin Gtd	3.21%	3/1/2034	2,705,002	2,782,956	2,532,184
Small Business Admin Gtd	2.98%	4/1/2039	177,437	177,437	163,610
Small Business Admin Gtd Dev Partn	3.38%	11/1/2033	226,921	236,920	215,115
Small Business Admin Gtd Dev Partn	3.54%	7/1/2038	401,350	401,350	380,005
Small Business Admin Gtd Dev Partn	3.37%	1/1/2039	2,171,547	2,182,405	2,040,966
Small Business Admin Gtd Dev Partn	2.69%	7/1/2044	301,703	301,703	264,323
Small Business Admin Gtd Dev Partn Ctf	4.07%	6/1/2023	1,363	1,435	1,356
Small Business Admin Gtd Dev Partn Ctf	2.63%	2/1/2032	74,467	74,467	68,609
Small Business Admin Gtd Dev Partn Ctf	2.22%	10/1/2044	518,841	518,841	444,303
Small Business Admin Gtd Partn Ctfs	2.52%	9/10/2027	533,239	533,239	496,346
Small Business Admin Gtd Partn Ctfs Gtd	2.35%	3/10/2023	164,076	163,359	163,011
Small Business Administration	3.87%	11/1/2038	6,461,772	6,608,704	6,186,555
Small Business Administration 22-10B	4.26%	9/10/2032	1,500,000	1,500,000	1,461,183
Small Business Administration Particip	4.64%	5/1/2023	1,652	1,780	1,644
Sonoma Cnty Calif Pension Oblig	6.00%	12/1/2029	1,000,000	1,081,076	1,026,870
State Pub Sch Bldg Auth Pa	5.09%	9/15/2029	100,000	122,828	99,789
Tacoma Wash Elec Sys	5.79%	1/1/2032	450,000	621,250	473,050
Tampa-Hillsborough Cnty Fla Expwy Auth	1.24%	7/1/2025	300,000	282,138	271,921
Tenn Val Auth	5.88%	4/1/2036	825,000	1,247,276	908,587
Tenn Valley Authority	1.50%	9/15/2031	145,000	144,974	114,187
Tennessee Vy Auth Tennessee Valley Authority	4.65%	6/15/2035	9,232,000	9,597,527	9,151,068
Terrebonne Levee & Consv Dist La Levee &Consv Di	2.49%	6/1/2032	60,000	63,466	48,456
Texas St	4.11%	10/1/2035	1,720,000	1,836,010	1,554,825
Texas St	5.52%	4/1/2039	255,000	376,380	269,329
Texas Transn Commn St Hwy Fd	5.18%	4/1/2030	4,710,000	5,752,530	4,799,315
Thirax 1 LLC	1.46%	3/7/2033	748,649	740,990	589,040
Totem Ocean Trailer Express Inc	6.36%	4/15/2028	2,662,000	3,207,710	2,774,809
Triborough Brdg & Tunnl Auth N Y Payroll Mobility Tax	5.00%	5/15/2057	90,000	94,767	94,638
United States Of Amer	2.63%	7/31/2029	1,330,000	1,293,009	1,227,548
United States Of Amer Treas Bd	2.38%	5/15/2027	17,537,000	17,544,488	16,375,174
United States Of Amer Treas Bonds	3.38%	8/15/2042	6,600,000	5,704,875	5,938,969
United States Of Amer Treas Bonds	2.50%	5/15/2046	72,095,000	79,120,707	54,223,326
United States Of Amer Treas Bonds	2.00%	8/15/2051	19,066,000	12,185,009	12,607,392
United States Of Amer Treas Bonds	3.00%	8/15/2052	27,280,000	23,190,333	22,685,025
United States Of Amer Treas Notes	2.88%	10/31/2023	16,000,000	16,898,125	15,760,625
United States Of Amer Treas Notes	4.25%	9/30/2024	10,000,000	9,979,102	9,953,125
United States Of Amer Treas Notes	2.75%	5/15/2025	99,605,000	98,460,296	96,118,825

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
United States Of Amer Treas Notes	0.88%	9/30/2026	600,000	592,031	533,484
United States Of Amer Treas Notes	1.50%	1/31/2027	17,250,000	16,091,063	15,595,752
United States Of Amer Treas Notes	2.88%	5/15/2032	24,405,000	22,778,420	22,570,812
United States Of Amer Treas Notes	1.63%	10/15/2027	9,500,000	9,459,495	9,555,405
United States Treas	2.00%	2/15/2025	45,000,000	46,992,073	42,843,164
United States Treas	1.63%	2/15/2026	20,000,000	19,108,869	18,515,625
United States Treas	2.25%	2/15/2027	35,400,000	37,473,403	32,989,758
United States Treas	1.63%	5/15/2031	28,000,000	25,038,594	23,623,906
United States Treas	2.38%	2/15/2042	20,910,000	18,019,468	16,079,463
United States Treas Bd	0.00%	5/15/2045	19,501,000	8,479,445	7,754,155
United States Treas Bds	2.25%	8/15/2027	4,500,000	4,320,000	4,169,355
United States Treas Bds	4.50%	2/15/2036	10,000,000	11,814,443	10,723,828
United States Treas Bds	4.75%	2/15/2037	44,190,000	58,675,234	48,531,322
United States Treas Bds	3.50%	2/15/2039	16,000,000	21,074,766	15,121,250
United States Treas Bds	1.13%	5/15/2040	25,000,000	20,859,019	15,766,602
United States Treas Bds	1.38%	11/15/2040	9,148,000	7,996,027	5,992,297
United States Treas Bds	1.88%	2/15/2041	3,410,000	3,262,578	2,427,760
United States Treas Bds	2.25%	5/15/2041	10,975,000	11,257,716	8,309,275
United States Treas Bds	2.00%	11/15/2041	31,470,000	26,814,853	22,635,043
United States Treas Bds	3.25%	5/15/2042	140,000	140,416	123,572
United States Treas Bds	2.75%	11/15/2042	14,000,000	11,988,740	11,301,172
United States Treas Bds	4.00%	11/15/2042	2,200,000	2,217,066	2,168,031
United States Treas Bds	3.63%	8/15/2043	10,590,000	12,373,594	9,801,955
United States Treas Bds	3.63%	2/15/2044	1,430,000	2,170,698	1,320,739
United States Treas Bds	3.13%	8/15/2044	9,290,000	11,094,410	7,906,661
United States Treas Bds	2.50%	2/15/2046	2,040,100	2,132,917	1,538,761
United States Treas Bds	3.00%	2/15/2047	15,000,000	14,532,050	12,378,516
United States Treas Bds	2.88%	5/15/2049	1,420,000	1,680,078	1,152,696
United States Treas Bds	2.25%	8/15/2049	3,440,000	3,553,656	2,440,653
United States Treas Bds	1.25%	5/15/2050	38,010,000	26,539,414	20,672,392
United States Treas Bds	1.63%	11/15/2050	3,190,000	2,804,080	1,917,364
United States Treas Bds	1.88%	2/15/2051	44,150,000	37,861,659	28,337,057
United States Treas Bds	2.38%	5/15/2051	30,880,000	26,219,424	22,363,875
United States Treas Bds	1.88%	11/15/2051	6,085,000	5,990,996	3,892,974
United States Treas Bds	2.25%	2/15/2052	25,170,000	23,276,110	17,674,059
United States Treas Bds	2.88%	5/15/2052	28,305,000	25,899,089	22,891,669
United States Treas Bds	4.00%	11/15/2052	27,620,000	29,622,325	27,904,831
United States Treas Bds Bd	3.75%	8/15/2041	150,525,000	153,431,705	143,692,577
United States Treas Bds Dtd	3.13%	5/15/2048	30,000	30,300	25,426
United States Treas Bds Wit	1.75%	8/15/2041	1,450,000	1,396,107	999,650
United States Treas Bills	0.00%	5/11/2023	2,240,000	2,193,656	2,203,836
United States Treas Bills	0.00%	6/15/2023	5,500,000	5,380,447	5,389,127
United States Treas Nts	0.13%	1/31/2023	4,250,000	4,219,281	4,237,192
United States Treas Nts	2.88%	9/30/2023	600,000	643,898	592,547

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
United States Treas Nts	2.50%	4/30/2024	40,215,000	39,828,754	39,083,953
United States Treas Nts	2.63%	4/15/2025	10,000,000	9,949,219	9,631,250
United States Treas Nts	2.88%	6/15/2025	6,375,000	6,289,455	6,166,318
United States Treas Nts	1.63%	2/15/2026	11,120,000	10,860,713	10,294,688
United States Treas Nts	1.63%	5/15/2026	10,900,000	10,783,953	10,043,754
United States Treas Nts	1.13%	2/28/2027	6,475,000	6,438,905	5,765,279
United States Treas Nts	2.88%	8/15/2028	170,000	158,173	160,404
United States Treas Nts	1.38%	12/31/2028	30,560,000	27,355,228	26,416,494
United States Treas Nts	2.63%	2/15/2029	6,000,000	6,283,190	5,557,500
United States Treas Nts	4.00%	10/31/2029	7,540,000	7,734,391	7,560,028
United States Treas Nts	1.63%	5/15/2031	175,000	182,744	147,649
United States Treas Nts	1.38%	11/15/2031	10,715,000	9,391,731	8,751,979
United States Treas Nts	1.88%	2/15/2032	12,385,000	10,758,647	10,543,699
United States Treas Nts	2.75%	8/15/2032	14,935,000	13,554,044	13,649,190
United States Treas Nts	0.64%	7/15/2032	2,250,000	2,256,792	2,115,942
United States Treas Nts Wit	1.63%	5/15/2031	8,500,000	8,741,006	7,171,543
United States Treasury	2.25%	11/15/2027	7,890,000	7,829,352	7,283,148
United STS Treas Nts	0.50%	2/28/2026	23,885,000	23,521,588	21,308,033
United STS Treas Nts	0.75%	1/31/2028	235,000	231,539	200,191
United STS Treas Nts	0.88%	11/15/2030	400,000	391,497	320,719
United STS Treas Nts	1.13%	2/15/2031	85,770,000	76,925,232	70,127,026
Univ Calif Regts Med Ctr Pooled	6.46%	5/15/2029	305,000	373,183	320,855
Univ Calif Regts Med Ctr Pooled	6.55%	5/15/2048	1,610,000	2,278,290	1,830,201
University Calif	4.60%	5/15/2031	1,370,000	1,594,698	1,345,534
University Calif	5.77%	5/15/2043	300,000	428,790	315,684
University Calif Revs	4.13%	5/15/2045	3,000,000	3,536,100	2,564,844
University Calif Revs	6.30%	5/15/2050	325,000	417,110	339,379
University Mass Bldg Auth Proj	5.45%	11/1/2040	165,000	225,233	168,709
University Minn	4.05%	4/1/2052	125,000	107,610	105,925
University Nc Chapel Hill	3.85%	12/1/2034	100,000	121,117	89,334
University Tex Perm Univ Fd	5.26%	7/1/2039	400,000	566,100	419,311
US Intl Dev Fin Corp	1.44%	11/20/2037	2,266,236	1,954,629	1,841,317
US Treas Bd	0.00%	5/15/2043	12,819,000	5,062,254	5,506,879
US Treasury N/B	2.38%	5/15/2029	75,600,000	81,640,252	68,884,594
US Treasury N/B	1.50%	2/15/2030	7,245,000	7,103,579	6,190,513
US Treasury N/B	1.25%	8/15/2031	110,000	109,893	89,500
US Treasury N/B Reg	2.00%	2/15/2050	47,345,000	45,148,373	31,569,498
Ut Tran Auth Sales TX	5.94%	6/15/2039	675,000	944,527	740,903
Utah St Brd Regt Rev Taxable-Hosp-Univ	6.24%	8/1/2030	210,000	275,664	221,964
Utd States Treas	1.13%	2/28/2025	13,000,000	12,444,453	12,144,336
Vessel Mgmt Svcs Inc	5.13%	4/16/2035	3,734,000	4,018,016	3,777,717
Vessel Mgmt Svcs Inc US Govt Gtd Ship Fing	5.85%	5/1/2027	84,000	99,008	85,283
Virginia St Hsg Dev Auth Comwlth Mtg	2.13%	7/25/2051	7,496,571	7,496,571	6,227,743
Virginia St Pub Bldg Auth Pub Facs Rev	5.90%	8/1/2030	140,000	170,864	146,789

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Wa Biomedical Resh Facs 3 Wash L Amer	6.52%	7/1/2042	\$ 1,090,000	\$ 1,201,287	\$ 1,227,253
Washington Biomedical Resh Facs 3 Wash	6.42%	7/1/2030	100,000	126,789	106,430
Washington St Health Care Facs Auth	5.00%	10/1/2044	225,000	225,961	226,072
Washoe Cnty Nev Hwy	7.97%	2/1/2040	85,000	132,327	104,184
Wi Treasury Sec	4.13%	11/15/2032	3,850,000	4,031,371	3,943,242
Wi Treasury Sec	3.38%	11/15/2048	310,000	341,285	275,755
Wi US Treasury Sec	4.50%	11/30/2024	1,275,000	1,274,303	1,275,697
Yuma Ariz Pledged	1.27%	7/15/2026	270,000	270,000	235,720
Total Government & Government Agency Securities			\$4,150,411,045	\$4,027,646,980	\$3,626,620,175

U.S. Securities					
Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CF Blackrock US Debt Index A Fd	0.00%		\$22,596,527	\$1,413,779,825	\$ 1,598,782,435
CF Wa Opportunistic US \$ High Yield Sec Port LLC	0.00%		678,941	23,141,666	25,182,599
CF Wa Floating Rate High Income Fund LLC	0.00%		2,216,415	47,991,337	51,611,440
Mfb Nt Collective Aggregate Bond Index Fund	0.00%		2,042,291	753,394,887	1,100,651,759
Total Fixed Income Funds			\$27,534,174	\$2,238,307,715	\$2,776,228,233

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Argentina					
Argentina Rep	3.50%	7/9/2041	\$ 2,430,000	\$ 1,087,449	\$ 685,201
Argentina Rep Amortizing Step Up	0.50%	7/9/2030	3,250,804	1,674,197	874,010
Argentina Rep Bd	1.00%	7/9/2029	221,065	120,480	58,717
Argentina Rep Step Up	1.50%	7/9/2035	958,994	443,535	243,099
Buenos Aires(Prov)	5.25%	9/1/2037	1,009,728	1,001,467	351,827
Australia					
Australia & New Zealand Bkg Group Ltd	2.57%	11/25/2035	6,600,000	6,493,872	4,860,208
BHP Billiton Fin	5.00%	9/30/2043	600,000	599,910	585,119
Coronado Fin Pty Ltd	10.75%	5/15/2026	1,084,000	1,126,090	1,108,390
Glencore Fdg LLC	4.00%	3/27/2027	1,750,000	1,750,053	1,653,936
Glencore Fdg LLC Gtd	4.13%	5/30/2023	30,000	30,872	29,844
Macquarie Bk Ltd Sub	3.05%	3/3/2036	2,000,000	1,980,896	1,451,036
Mineral Res Ltd	8.13%	5/1/2027	3,612,000	3,738,057	3,637,045
Mineral Res Ltd	8.00%	11/1/2027	1,555,000	1,545,850	1,590,019
Mineral Res Ltd	8.50%	5/1/2030	2,000,000	1,997,145	2,027,060
National Australia Bk Ltd	2.33%	8/21/2030	6,700,000	6,594,810	5,100,688

2022 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Rio Tinto Fin USA	7.13%	7/15/2028	200,000	270,346	220,571
Westpac Bkg Corp	3.02%	11/18/2036	1,900,000	1,900,000	1,420,523
Xstrata Fin Cda Ltd	6.00%	11/15/2041	770,000	700,546	728,743
Barbados					
Global Sc Fin VII Srl	2.17%	10/17/2040	8,363,957	8,337,153	7,417,117
Belgium					
Anheuser Busch Inbev Wor	5.55%	1/23/2049	120,000	143,759	119,743
Anheuser Busch Inbev Worldwide Inc	5.45%	1/23/2039	340,000	364,123	341,054
Anheuser-Busch	4.00%	4/13/2028	230,000	228,197	219,333
Anheuser-Busch	3.50%	6/1/2030	210,000	209,559	191,734
Anheuser-Busch	4.35%	6/1/2040	590,000	589,628	520,969
Anheuser-Busch	4.60%	4/15/2048	269,000	322,799	235,622
Anheuser-Busch Cos LLC Corp	3.65%	2/1/2026	1,250,000	1,270,201	1,203,951
Anheuser-Busch Cos LLC Corp	4.70%	2/1/2036	1,735,000	1,784,788	1,643,326
Anheuser-Busch Cos LLC Corp	4.90%	2/1/2046	1,480,000	1,491,857	1,356,472
Anheuser-Busch Inbev Wor	8.20%	1/15/2039	100,000	161,132	124,798
Anheuser-Busch Inbev Worldwide Inc	4.75%	1/23/2029	510,000	516,291	504,579
Bermuda					
Triton Container Intl Ltd Gtd	2.05%	4/15/2026	2,000,000	1,997,920	1,740,150
Brazil					
Arcos Dorados Bv	6.13%	5/27/2029	2,000,000	1,999,348	1,937,980
Brazil Federative Rep Bd	4.63%	1/13/2028	790,000	731,422	756,486
Brazil Federative Rep Global Bd	5.00%	1/27/2045	1,650,000	1,365,443	1,222,349
Embraer Neth	5.40%	2/1/2027	8,000,000	8,281,950	7,660,000
Petrobras Global Finance	5.30%	1/27/2025	5,168,000	4,969,197	5,128,407
Petrobras Global Finance Bnds	6.85%	6/5/2115	180,000	183,420	151,428
Suzano Austria	5.00%	1/15/2030	9,000,000	9,810,925	8,426,250
Suzano Austria Gmbh	3.75%	1/15/2031	1,160,000	1,202,816	973,613
Suzano Austria Gmbh	3.13%	1/15/2032	250,000	246,568	194,918
Unigel Luxembourg	8.75%	10/1/2026	11,200,000	11,513,508	11,144,000
Burkina Faso					
Iamgold Corp	5.75%	10/15/2028	3,525,000	2,920,469	2,736,953
Canada					
1011778 B C Unlimited Liab Co/New	3.50%	2/15/2029	1,045,000	1,043,275	896,416
1011778 B C Unlimited Liability Co	3.88%	1/15/2028	1,740,000	1,704,300	1,556,509
1011778 B C Unlimited Liability Co/New	5.75%	4/15/2025	1,000,000	1,014,900	992,198
1011778 B C Unlimited Liability Co/New	4.00%	10/15/2030	5,750,000	5,349,368	4,652,672
1375209 B C Ltd Beo	9.00%	1/30/2028	1,100,000	1,383,792	1,071,125
Bank Montreal Medium Term	1.85%	5/1/2025	960,000	959,270	895,995
Bank Montreal Que	3.80%	12/15/2032	7,085,000	6,895,637	6,248,673
Bank Nova Scotia Bc	1.30%	6/11/2025	520,000	518,846	476,815
Bank Nova Scotia Bc	4.59%	5/4/2037	370,000	366,371	316,789
Barrick N Amer Fin	5.70%	5/30/2041	590,000	655,352	595,706
Bausch Health Cos Inc	7.00%	1/15/2028	1,000,000	1,000,000	483,348
Bausch Health Cos Inc	7.25%	5/30/2029	1,000,000	1,000,000	482,800

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Brookfield Residentialppty	6.25%	9/15/2027	1,280,000	1,280,456	1,136,768
Canadian Imperial Bk Comm Toronto Brh	0.95%	6/23/2023	510,000	509,714	500,474
Canadian Natl Ry Co	3.65%	2/3/2048	190,000	212,270	152,643
Canadian Pac Ry Co New	3.00%	12/2/2041	50,000	51,730	37,941
Canadian Pac Ry Co New	3.10%	12/2/2051	540,000	571,990	365,384
Cascades Inc / Cascades USA Inc	5.13%	1/15/2026	775,000	775,000	705,065
Cascades Inc/Cascades USA Inc	5.38%	1/15/2028	1,500,000	1,525,014	1,312,189
Fairfax Finl Hldgs	8.30%	4/15/2026	485,000	417,425	517,092
Kinross Gold Corp	5.95%	3/15/2024	1,375,000	1,520,552	1,380,455
Manulife Finl Corp	4.06%	2/24/2032	2,995,000	3,134,652	2,730,815
Methanex Corp	5.13%	10/15/2027	1,200,000	1,209,750	1,113,000
Methanex Corp	5.25%	12/15/2029	1,365,000	1,153,425	1,211,024
Nova Chemicals Corp	5.25%	6/1/2027	2,900,000	2,535,138	2,605,673
Open Text Corp	6.90%	12/1/2027	1,290,000	1,290,000	1,290,000
Open Text Corp	3.88%	2/15/2028	1,310,000	1,309,750	1,124,150
Open Text Corp	3.88%	12/1/2029	1,100,000	1,100,000	884,694
Open Text Corporation TI B TI Senior Se-cured	0.00%	11/16/2029	2,100,000	2,037,000	2,049,075
Open Text Hldgs Inc	4.13%	2/15/2030	3,150,000	3,069,002	2,534,650
Open Text Hldgs Inc	4.13%	12/1/2031	1,100,000	1,100,000	855,025
Parkland Corp/Canada	4.50%	10/1/2029	2,450,000	2,200,325	2,044,255
Parkland Corp/Canada	4.63%	5/1/2030	1,650,000	1,575,325	1,365,375
Parkland Fuel Corp	5.88%	7/15/2027	1,240,000	1,219,950	1,177,380
Primo Wtr Hldgs Inc	4.38%	4/30/2029	1,750,000	1,626,175	1,511,285
Quebecor Media Inc	5.75%	1/15/2023	915,000	927,501	912,813
Ritchie Bros Auctioneers Inc	5.38%	1/15/2025	2,600,000	2,619,987	2,554,500
Royal Bk Cda Global Medium Term Bk Nt	1.15%	6/10/2025	510,000	508,225	467,195
Royal Bk Cda Global Medium Term Bk Nt	4.39%	4/27/2026	5,470,000	5,470,000	5,297,544
Royal Bk Of Canada	1.60%	4/17/2023	820,000	819,475	812,897
Teck Resources Ltd	6.00%	8/15/2040	30,000	30,870	28,773
Thomson Reuters	3.85%	9/29/2024	225,000	244,629	217,957
Toronto Dominion Bk	0.45%	9/11/2023	2,950,000	2,945,782	2,859,632
Toronto Dominion Bk	4.46%	6/8/2032	780,000	782,658	743,273
Toronto Dominion Bk Medium Term	5.02%	3/8/2024	6,810,000	6,810,000	6,799,428
Toronto Dominion Bk Medium Term Bk	0.75%	6/12/2023	970,000	969,282	952,522
Toronto Dominion Medium Term Bk	1.15%	6/12/2025	490,000	489,976	446,982
Transalta Corp	7.75%	11/15/2029	1,200,000	1,209,592	1,225,796
Transcanada PIPELINES Ltd	7.70%	6/15/2029	200,000	278,040	217,975
Videotron Ltd	5.13%	4/15/2027	1,220,000	1,220,831	1,152,327
Videotron Ltd / Videotron Ltee	5.38%	6/15/2024	1,810,000	1,841,754	1,787,375
Cayman Islands					
Antares Clo	5.89%	7/25/2033	450,000	450,000	429,414
Guggenheim Mm Clo	5.83%	1/21/2034	3,500,000	3,500,000	3,358,791
Msn 41079 & 41084	1.63%	12/14/2024	159,655	153,748	153,984
Starwood Commercial Mortgage Trust	5.16%	11/15/2038	1,990,000	1,911,644	1,924,125

2022 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Chile					
Agrosuper	4.60%	1/20/2032	700,000	700,000	618,768
Latam Airs Group	13.38%	10/15/2027	500,000	472,115	507,155
Sociedad Quimica	4.25%	5/7/2029	3,500,000	3,963,750	3,360,000
NXP B V / NXP Fdg LLC / NXP USA Inc	2.70%	5/1/2025	310,000	311,461	292,003
Prosus N V	3.06%	7/13/2031	2,360,000	2,360,000	1,826,009
Prosus N V	4.03%	8/3/2050	300,000	320,250	188,419
Tencent Hldgs Ltd Medium Term Nts Tranche # Tr 27	3.84%	4/22/2051	1,050,000	1,049,632	749,520
Colombia					
Colombia Rep Colom	4.13%	2/22/2042	650,000	640,198	407,820
Ecopetrol	4.63%	11/2/2031	480,000	480,000	366,785
Ecopetrol SA	5.88%	5/28/2045	1,080,000	1,094,350	752,176
Republic Of Colombia	3.25%	4/22/2032	640,000	633,805	465,290
Denmark					
Danske Bk A/S	5.38%	1/12/2024	940,000	947,351	932,470
Danske Bk A/S	3.24%	12/20/2025	230,000	230,000	215,374
France					
Altice France	5.13%	7/15/2029	1,000,000	1,004,050	749,743
Arcelormittal Step CPN	7.00%	10/15/2039	270,000	213,300	275,309
BNP Paribas	3.38%	1/9/2025	300,000	279,123	288,886
BNP Paribas	2.22%	6/9/2026	650,000	650,000	597,263
BNP Paribas	4.63%	3/13/2027	480,000	476,232	455,767
BNP Paribas	2.16%	9/15/2029	2,800,000	2,805,346	2,289,485
BNP Paribas	4.38%	3/1/2033	250,000	236,287	221,327
BNP Paribas Non Pfd	4.70%	1/10/2025	1,090,000	1,089,894	1,079,401
BNP Paribas Non Pfd Med	4.40%	8/14/2028	1,580,000	1,571,516	1,498,997
Credit Agricole SA	4.00%	1/10/2033	440,000	438,459	384,005
Societe Generale	2.23%	1/21/2026	4,250,000	4,250,000	3,911,309
Germany					
Deutsche Bk	2.55%	1/7/2028	154,000	154,000	131,295
Deutsche Bk	4.88%	12/1/2032	1,250,000	1,364,950	1,046,401
Iho Verwaltungs Gmbh	6.00%	5/15/2027	7,957,000	7,428,189	6,958,893
Iho Verwaltungs Gmbh	6.38%	5/15/2029	3,392,000	3,367,500	2,867,028
Mercer Intl Inc	5.50%	1/15/2026	1,000,000	967,349	947,078
Mercer Intl Inc	5.13%	2/1/2029	4,300,000	4,071,650	3,594,843
Schaeffler Verwaltung Zwei Gmbh	4.75%	9/15/2026	2,300,000	2,154,641	1,990,337
Vertical Holdco Gmbh	7.63%	7/15/2028	1,650,000	1,627,488	1,347,247
Vertical U S Newco Inc	5.25%	7/15/2027	2,628,000	2,615,501	2,324,944
Greece					
Eletson Hldgs Inc	0.00%	1/15/2022	350,818	296,637	119,717
Guam					
Guam Govt Business Privilege Tax Rev	3.25%	11/15/2026	415,000	415,000	392,317
Hong Kong					
Sands China Ltd	5.63%	8/8/2025	1,750,000	1,548,522	1,676,238
Seaspan Corp	5.50%	8/1/2029	2,240,000	2,084,650	1,697,472

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
India					
Reliance Inds Ltd	1.87%	1/15/2026	434,737	434,737	413,778
Reliance Inds Ltd SR	2.88%	1/12/2032	300,000	291,774	244,068
Reliance Inds Ltd SR	3.63%	1/12/2052	830,000	802,660	548,726
Indonesia					
Indonesia Rep T Bd	3.70%	10/30/2049	470,000	465,789	361,022
Indonesia(Rep Of)	8.25%	5/15/2029	72,486,000,000	5,490,702	5,018,530
Indonesia(Rep Of)	6.50%	2/15/2031	85,461,000,000	5,990,527	5,341,484
Pctplpt Pt Freeport Indonesia	5.32%	4/14/2032	10,000,000	10,087,500	9,172,343
Ireland					
Aercap Ireland Cap	3.15%	2/15/2024	570,000	566,175	551,174
Aercap Ireland Cap / Globa	3.00%	10/29/2028	890,000	891,120	747,136
Aercap Ireland Cap / Globa	3.30%	1/30/2032	2,790,000	2,835,707	2,189,235
Aercap Ireland Cap Designated	4.45%	4/3/2026	10,000,000	10,046,330	9,562,252
Aercap Ireland Cap/Globa	2.45%	10/29/2026	2,270,000	2,280,007	1,987,320
Aercap Ireland Cap/Globa	3.85%	10/29/2041	185,000	184,565	131,547
Aercap Ireland Capital Dac	4.63%	10/15/2027	4,000,000	4,480,760	3,721,097
Aercap Ireland Capital Dac	3.40%	10/29/2033	3,500,000	3,610,600	2,664,727
Cimpress Mandatory Exchange Cimpress	7.00%	6/15/2026	750,000	754,583	518,475
Smurfit Cap Fdg	7.50%	11/20/2025	3,635,000	3,479,900	3,921,331
Israel					
Israel St	3.38%	1/15/2050	290,000	316,100	222,711
State Of Israel	2.75%	7/3/2030	500,000	500,000	453,625
Teva	2.80%	7/21/2023	500,000	450,445	488,750
Teva	3.15%	10/1/2026	1,020,000	937,119	891,990
Teva	4.75%	5/9/2027	430,000	410,350	388,677
Teva	5.13%	5/9/2029	2,240,000	2,240,000	1,994,826
Teva Pharmaceutical Fin Neth III B Corp	7.13%	1/31/2025	410,000	410,000	407,700
Teva Pharmaceutical Indst Ltd	4.10%	10/1/2046	1,000,000	861,073	611,425
Italy					
F-Brasile S P A/F-Brasile US LLC	7.38%	8/15/2026	1,500,000	1,487,838	1,226,250
Intesa Sanpaolo S	3.38%	1/12/2023	790,000	793,961	789,610
Intesa Sanpaolo S P A Rcpts CI X	5.71%	1/15/2026	200,000	214,836	192,395
Intesa Sanpaolo SPA	5.02%	6/26/2024	340,000	315,690	326,973
Telecom Italia Cap	6.38%	11/15/2033	3,345,000	3,946,994	2,736,511
Japan					
Mitsubishi UFJ Finl Group Inc	3.84%	4/17/2026	370,000	370,000	356,622
Mitsubishi UFJ Finl Group Inc	4.08%	4/19/2028	380,000	380,000	358,747
Mizuho Finl Group Inc	4.88%	5/22/2026	3,600,000	3,600,000	3,533,178
Mizuho Finl Group Inc	2.56%	9/13/2031	3,450,000	3,000,914	2,636,458
Nissan Mtr Ltd	3.04%	9/15/2023	600,000	600,000	587,841
Nissan Mtr Ltd	3.52%	9/17/2025	1,220,000	1,220,000	1,134,256
Nissan Mtr Ltd	4.34%	9/17/2027	1,130,000	1,130,000	1,025,733
Nissan Mtr Ltd	4.81%	9/17/2030	4,100,000	4,112,833	3,489,367
Nomura Amer Fin LLC	3.40%	12/31/2033	85,000	48,450	46,087

2022 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Kazakhstan					
Kazmunaigaz Fin Sub Bv Gtd Global Medium	6.38%	10/24/2048	320,000	316,816	263,064
Kenya					
Kenya (Republic Of)	6.88%	6/24/2024	480,000	495,950	443,153
Kenya Rep	6.30%	1/23/2034	800,000	799,928	614,400
Kuwait					
Equate	4.25%	11/3/2026	650,000	642,076	620,927
Luxembourg					
Everarc Escrow	5.00%	10/30/2029	3,190,000	3,005,791	2,615,800
Macau					
Sands China Ltd	5.90%	8/8/2028	340,000	350,261	319,087
Sands China Ltd SR	2.80%	3/8/2027	430,000	429,058	368,265
Sands China Ltd SR	3.35%	3/8/2029	670,000	668,573	547,358
Mexico					
Comision Federal De Electricidad	4.69%	5/15/2029	1,300,000	1,299,740	1,149,758
Mexichem SAB De CV	5.88%	9/17/2044	3,500,000	3,465,000	3,034,339
Mexichem SAB De CV SR	6.75%	9/19/2042	1,500,000	1,401,094	1,450,500
Mexico City Arpt Tr	4.25%	10/31/2026	2,500,000	2,453,125	2,384,375
Mexico(United Mexican States)	7.75%	11/13/2042	932,600	4,899,756	4,180,542
Mexico(United Mexican States) 10% 05/12/24	10.00%	12/5/2024	288,900	2,735,313	1,487,104
Mexico(Utd Mex St) 7.75% Gtd Snr 23/11/34 Mxn	7.75%	11/23/2034	1,359,300	6,405,221	6,307,163
Mexico(Utd Mex St) 8% Gtd Snr 07/11/47 Mxn100	8.00%	11/7/2047	1,121,400	6,093,960	5,136,150
Mexico(Utd Mex St) 8.5% Gtd Snr 18/11/2038 Mxn	8.50%	11/18/2038	993,800	5,453,701	4,830,121
Mexico(Utd Mex St) 8.5% Gtd Snr 31/05/2029 Mxn	8.50%	5/31/2029	819,300	4,595,001	4,092,075
Orbia Advance Corp	1.88%	5/11/2026	780,000	779,150	673,725
Orbia Advance Corp SAB De CV	2.88%	5/11/2031	740,000	731,238	578,125
Petrleos Mexicanos	6.70%	2/16/2032	4,131,000	3,904,415	3,244,470
Petroleos Mexicanos	6.38%	1/23/2045	900,000	899,467	557,664
Petroleos Mexicanos Gtd	6.88%	8/4/2026	660,000	658,779	623,387
United Mexican States	4.28%	8/14/2041	1,250,000	1,249,225	961,548
United Mexican STS	3.50%	2/12/2034	3,000,000	2,983,680	2,403,936
Morocco					
Ocp	5.13%	6/23/2051	340,000	334,019	257,165
Ocp SA	3.75%	6/23/2031	390,000	387,524	326,040
Netherlands					
ABN Amro Bk NV	4.75%	7/28/2025	400,000	398,928	387,924
Aercap Ireland Cap	3.65%	7/21/2027	3,000,000	3,119,460	2,716,768
Ahold Lease	8.62%	1/2/2025	58,262	71,466	58,845
Cooperatieve	4.38%	8/4/2025	250,000	244,855	244,234
ING Groep	5.31%	4/1/2027	5,054,000	4,994,770	4,877,444
Rabobank Nederland	1.34%	6/24/2026	610,000	610,000	548,915
Rabobank Nederland	3.65%	4/6/2028	400,000	400,000	369,059

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Shell International Fin	4.55%	8/12/2043	310,000	325,258	280,929
Shell International Fin	4.38%	5/11/2045	420,000	419,164	369,504
Shell Intl Fin B V	2.88%	5/10/2026	1,210,000	1,205,292	1,141,423
Shell Intl Fin Bv	4.00%	5/10/2046	230,000	241,309	188,784
Vz Secd Fing Bv Sustainability Lkd Secd	5.00%	1/15/2032	1,475,000	1,460,440	1,198,617
Ziggo B V Secd	4.88%	1/15/2030	2,000,000	1,732,300	1,673,540
Nigeria					
Nigeria Fed Rep	6.50%	11/28/2027	390,000	390,000	313,950
Nigeria Fed Rep Tranche	7.14%	2/23/2030	420,000	420,000	321,157
Panama					
CMO La Hipotecaria El Salvadorian	3.50%	10/25/2041	339,389	337,268	344,202
Panama Rep Global Bd	2.25%	9/29/2032	410,000	409,180	303,620
Republic Of Panama	4.50%	4/1/2056	570,000	570,000	414,932
Paraguay					
Paraguay Rep	3.85%	6/28/2033	330,000	329,980	288,857
Peru					
Peru Rep	5.63%	11/18/2050	660,000	742,037	651,778
Peru Rep Bd	6.55%	3/14/2037	130,000	167,505	136,572
Southn Copper Corp	5.25%	11/8/2042	2,890,000	2,929,015	2,756,453
Russian Federation					
Russia Govt Bd - Ofz	7.05%	1/19/2028	641,350,000	9,022,021	2,723,541
Russian Federation	7.70%	3/23/2033	316,616,000	4,806,566	1,344,534
Russian Federation Ministry Finance	8.15%	2/3/2027	109,720,000	1,655,622	465,934
South Africa					
Anglo Amern Cap	4.75%	4/10/2027	620,000	631,089	599,681
Anglo Amern Cap	4.00%	9/11/2027	490,000	470,588	462,367
Anglo Amern Cap PLC Gtd	3.63%	9/11/2024	200,000	199,890	193,588
Spain					
Banco Santander S	2.75%	5/28/2025	1,400,000	1,412,652	1,310,318
Banco Santander SA	3.85%	4/12/2023	600,000	599,900	596,791
Banco Santander SA	5.04%	4/12/2023	400,000	400,000	400,042
Banco Santander SA	5.29%	8/18/2027	2,075,000	2,075,000	2,029,888
Banco Santander SA	4.18%	3/24/2028	200,000	199,626	185,765
Grifols Escr	4.75%	10/15/2028	2,000,000	1,897,330	1,726,940
Telefonica Emisiones	5.21%	3/8/2047	280,000	296,450	226,248
Sweden					
Stena Intl	5.75%	3/1/2024	1,055,000	1,025,779	1,010,252
Stena Intl	6.13%	2/1/2025	2,965,000	2,967,414	2,757,450
Swedbank Ab Medium	1.30%	6/2/2023	630,000	629,263	618,668
Switzerland					
Cr Suisse AG New York Brh	2.95%	4/9/2025	550,000	550,517	495,362
Cr Suisse Group AG	2.59%	9/11/2025	650,000	650,000	574,894
Credit Suisse AG New York Brh Medium Ter	5.00%	7/9/2027	470,000	468,623	428,869
Credit Suisse Group	9.75%	12/31/2049	1,990,000	1,995,000	1,733,424
Credit Suisse Group AG	3.09%	5/14/2032	1,150,000	1,154,901	798,087

2022 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Credit Suisse Group AG	9.02%	11/15/2033	320,000	320,000	328,607
Credit Suisse Group AG Call	4.19%	4/1/2031	510,000	510,000	396,977
Swiss RE Fin Luxembourg	5.00%	4/2/2049	2,800,000	3,082,739	2,578,072
UBS AG London Brh Callable Rate Nt	1.50%	2/2/2031	2,800,000	2,761,500	2,064,807
UBS Group AG	2.75%	2/11/2033	210,000	192,408	162,868
UBS Group Fdg Switz AG Conv Corp	7.00%	12/31/2049	1,690,000	1,690,000	1,662,661
UBS Group Fdg Switz AG SR	4.25%	3/23/2028	600,000	615,340	561,099
UBS Group Funding	4.13%	9/24/2025	360,000	359,327	350,342
Vistajet Malta Fin P L C/Xo Mgmt Hldg	7.88%	5/1/2027	100,000	98,986	90,214
Vistajet Malta Fin P L C/Xo Mgmt Hldg SR	6.38%	2/1/2030	1,350,000	1,353,375	1,081,094
Tunisia					
Tunisia Aid US	6.53%	5/15/2028	823,106	928,845	1,048,588
Turkey					
Eldorado Gold Corp New	6.25%	9/1/2029	1,650,000	1,331,000	1,443,473
United Arab Emirates					
DP World Ltd Global Medium Term Nts Book	5.63%	9/25/2048	1,020,000	1,006,779	954,908
United Kingdom					
180 Med Inc	3.88%	10/15/2029	1,665,000	1,615,669	1,431,400
Ashtead Cap Inc	4.00%	5/1/2028	1,800,000	1,796,250	1,645,947
Ashtead Cap Inc	4.25%	11/1/2029	975,000	981,188	879,782
B A T Cap Corp	4.54%	8/15/2047	290,000	290,000	206,327
B.A.T Cap Corp\	3.56%	8/15/2027	2,420,000	2,430,198	2,210,763
Barclays PLC	4.97%	5/16/2029	440,000	439,820	413,940
Barclays PLC	5.09%	6/20/2030	1,720,000	1,738,846	1,588,093
Barclays PLC	2.89%	11/24/2032	1,975,000	1,975,000	1,510,007
Barclays PLC	3.81%	3/10/2042	2,900,000	2,900,000	1,968,291
Bat Capital Corp	3.21%	9/6/2026	2,750,000	2,652,100	2,540,183
Connect Finco Sarl/Connect U S Finco L	6.75%	10/1/2026	5,245,000	5,156,399	4,860,854
Connect Finco Sarl/Connect US Finco	6.75%	10/1/2026	1,300,000	1,355,250	1,204,787
Glencore Fdg LLC	4.13%	3/12/2024	410,000	411,502	403,555
Glencore Fdg LLC Gtd	4.63%	4/29/2024	910,000	925,925	899,261
HSBC Hldgs PLC	4.25%	8/18/2025	660,000	654,588	635,416
HSBC Hldgs PLC	4.30%	3/8/2026	1,960,000	2,078,290	1,898,567
HSBC Hldgs PLC	1.64%	4/18/2026	5,000,000	5,051,650	4,522,060
HSBC Hldgs PLC	4.29%	9/12/2026	2,445,000	2,695,497	2,343,300
HSBC Hldgs PLC	4.76%	3/29/2033	650,000	652,505	565,174
HSBC Hldgs PLC	6.50%	5/2/2036	400,000	513,148	404,786
HSBC Holdings PLC	4.25%	3/14/2024	740,000	735,116	727,098
HSBC Holdings PLC	5.40%	8/11/2033	4,045,000	4,045,000	3,758,200
Jaguar Ld Rover Automotive PLC	5.88%	1/15/2028	750,000	752,850	570,148
Lloyds Bkg Group	4.58%	12/10/2025	233,000	202,347	225,217
Lloyds Bkg Group	4.38%	3/22/2028	400,000	399,957	380,285
Lloyds Bkg Group	7.95%	11/15/2033	2,750,000	2,750,000	2,921,182
Lloyds Bkg Group PLC	3.90%	3/12/2024	680,000	678,994	667,646
Lloyds Bkg Group PLC	4.55%	8/16/2028	400,000	398,792	377,012

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Merlin Entertainments Pl	5.75%	6/15/2026	3,000,000	2,999,162	2,808,712
Motion Bondco Designated Activity Co	6.63%	11/15/2027	1,800,000	1,702,190	1,547,186
Natwest Group PLC	4.27%	3/22/2025	680,000	680,000	665,175
Natwest Group PLC	4.60%	12/31/2049	2,155,000	2,138,502	1,542,825
Natwest Group PLC Gbl Coco	4.52%	6/25/2024	200,000	200,000	198,167
Nvent Finance	4.55%	4/15/2028	525,000	542,185	482,848
P & O Princess	7.88%	6/1/2027	125,000	137,290	120,625
Reynolds Amern Inc	5.85%	8/15/2045	380,000	405,128	325,517
Rolls-Royce PLC Gtd	5.75%	10/15/2027	800,000	803,750	762,000
Royal Bk Scotland	3.07%	5/22/2028	2,125,000	2,018,580	1,902,937
Royal Bk Scotland Group PLC	4.89%	5/18/2029	230,000	230,393	217,993
Shell Intl Fin B V	2.75%	4/6/2030	460,000	459,719	404,303
Shell Intl Fin B V	3.25%	4/6/2050	880,000	860,490	635,933
Virgin Media Fin	5.00%	7/15/2030	2,550,000	2,277,550	2,043,003
Virgin Media Secd Fin PLC	5.50%	5/15/2029	570,000	570,000	510,595
Vmed O2 Uk Fing I PLC Secd	4.75%	7/15/2031	550,000	554,125	448,737
Weir Group PLC Sustainability Lkd	2.20%	5/13/2026	1,510,000	1,506,779	1,340,711
Total International Securities			\$159,473,758,815	\$505,228,373	\$440,895,746

International Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CF Babson Cap Global Ln Tranche B Dist Fundnv Clcits B Eursv Inv	0.00%		\$ 17,841,381	\$ 1,735,657,182	\$1,616,072,322
Total International			\$159,491,600,196	\$2,240,885,555	\$2,056,968,068
Total Fixed Income			\$167,478,558,807	\$12,334,178,093	\$11,866,835,887

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
#Reorg/Store Cash Merger Store 02-03-2023	15,443	\$ 439,033	\$ 495,103
10X Genomics Inc	361,140	40,398,495	13,159,942
1St Indl Rlty Tr Inc	24,472	1,248,638	1,181,019
3M Co	140,190	21,009,726	16,811,585
5Th 3Rd Bancorp	453,114	8,556,828	14,866,670
Abbott Lab	359,567	40,293,440	39,476,861
Abbvie Inc	353,651	33,179,386	57,153,538
ABM Inds Inc	153,699	5,103,914	6,827,310
Academy Sports & Outdoors Inc	84,600	3,736,173	4,444,884
Acadia Healthcare Co Inc	7,649	626,816	629,666
Acadia Pharmaceuticals Inc	71,494	1,667,913	1,138,184
Accenture PLC	118,703	25,728,322	31,674,709
Accenture PLC Shs	40,566	11,334,646	10,824,631
Activision Blizzard Inc	118,348	8,338,857	9,059,539
Acuity Brands Inc	61,506	8,013,106	10,186,009
Adaptive Biotechnologies Corp	92,330	1,431,368	705,401
Adient PLC Adient PLC	142,278	6,332,908	4,935,624
Adobe Sys Inc	130,080	50,724,407	43,775,822
ADR GSK PLC	1,031,375	39,852,382	36,242,518
ADT Inc	246,122	1,936,685	2,232,327
Adtalem Global Ed Inc	15,723	496,516	558,166
Advance Auto Pts Inc	63,909	9,644,579	9,396,540
Advanced Drain Sys Inc	14,687	1,516,182	1,203,893
Advanced Energy Inds Inc	53,709	4,788,513	4,607,158
Advanced Micro Devices Inc	326,458	21,714,423	21,144,685
Aecom	44,025	2,557,505	3,739,043
Aerojet Rocketdyne Hldgs Inc	16,778	745,794	938,394
AES Corp	76,261	1,495,615	2,193,266
Affiliated Managers Group Inc	5,088	785,997	806,092
AFLAC Inc	451,892	17,551,220	32,509,110
Agco Corp	90,217	3,912,778	12,512,196
Agilent Technologies Inc	152,128	19,304,489	22,765,955
Agilon Health Inc	17,636	491,482	284,645
Agnc Invt Corp	91,591	1,319,823	947,967
Agree Rlty Corp	39,518	2,816,464	2,803,012
Air Prod & Chem Inc	4,532	1,185,548	1,397,034
Airbnb Inc	264,565	30,631,988	22,620,308
Akamai Technologies Inc	72,012	6,615,201	6,070,612
Alaska Air Group Inc	134,289	6,550,733	5,766,370
Albany Intl Corp	80,633	3,714,812	7,949,607
Albemarle Corp	9,512	1,970,507	2,062,772
Albertsons Cos Inc	116,607	2,909,050	2,418,429
Alexandria Real Estate Equities Inc	21,698	3,521,090	3,160,748
Align Technology Inc	160,304	38,337,534	33,808,114
Allegion PLC	32,108	3,522,486	3,379,688

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Allegro Microsystems Inc	6,495	165,961	194,980
Alliant Energy Corp	259,940	15,103,109	14,351,287
Alliant Energy Corp Com	382,329	23,119,585	21,108,384
Allison Transmission Holding	181,365	7,537,941	7,544,784
Allstate Corp	183,390	15,535,164	24,867,684
Ally Finl Inc	52,983	1,918,779	1,295,434
Alnylam Pharmaceuticals Inc	70,426	5,312,400	16,736,739
Alphabet Inc	1,302,075	76,770,956	115,533,115
Alphabet Inc	140,000	11,688,467	12,352,200
Alphabet Inc Capital	339,239	35,222,955	29,931,057
Alphabet Inc Capital Stock	623,904	45,021,521	55,047,050
Alteryx Inc	5,963	694,615	302,145
Altria Group Inc	586,251	27,453,287	26,797,533
Amazon Com Inc	2,995,807	309,579,778	251,647,788
Ambarella Inc	49,267	3,859,659	4,051,225
Amtcor PLC	210,604	2,401,793	2,508,294
Amdocs	169,532	11,410,716	15,410,459
Amedisys Inc	12,469	2,314,148	1,041,660
Amer Elec Pwr Co Inc	133,539	10,918,244	12,679,528
Amer Elec Pwr Co Inc Com	60,360	5,477,427	5,731,182
Amer Finl Group Inc	73,492	3,129,486	10,088,982
Ameren Corp	123,422	10,863,796	10,974,684
American Airlines Inc	61,659	1,622,601	784,302
American Express Co	174,952	20,186,294	25,849,158
American Homes 4 Rent	38,323	1,294,087	1,155,055
American International Group Inc	257,754	15,369,327	16,300,363
American Tower Corp	300,248	64,418,478	63,610,541
American Wtr Wks Co Inc	26,439	3,851,253	4,029,832
Ameriprise Finl Inc	79,880	7,140,000	24,872,236
Ameris Bancorp	148,504	2,999,224	7,000,479
Amerisourcebergen Corp	45,658	5,667,284	7,565,987
Amern Woodmark Corp	66,181	3,881,636	3,233,604
Ametek Inc	22,418	2,770,618	3,132,243
Amgen Inc	198,096	36,229,234	52,027,933
Amphenol Corp	69,752	3,881,825	5,310,917
Analog Devices Inc	53,161	7,806,174	8,719,999
Ani Pharmaceuticals Inc	91,883	4,552,704	3,696,453
Annaly Capital Management Inc	398,060	11,743,050	8,391,105
Ansys Inc	16,511	4,542,716	3,988,892
Antero Res Corp	42,766	1,492,488	1,325,318
Aon PLC	52,977	9,991,278	15,900,517
APA Corp	163,715	6,860,136	7,642,216
Apartment Income REIT Corp	16,012	788,818	549,372
Apellis Pharmaceuticals Inc	8,694	515,185	449,567
Apollo Global Management Inc	37,308	2,115,470	2,379,877



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Apple Inc	2,591,291	241,390,692	336,686,440
Applied Materials Inc	380,891	23,697,686	37,091,166
Applovin Corp	48,259	1,283,511	508,167
Aptargroup Inc	5,416	626,030	595,652
Aptiv PLC	32,514	3,643,477	3,028,029
Aramark	21,111	706,187	872,729
Arch Capital Group	173,060	8,735,061	10,864,707
Archer-Daniels-Midland Co	198,649	14,269,541	18,444,560
Ardagh Metalpackaging	3,834	24,333	18,442
Ares Management LP	32,346	1,781,897	2,213,760
Argo Group International Holdings	150,674	6,631,340	3,894,923
Arista Networks Inc	81,593	6,924,245	9,901,311
Armstrong World Inds Inc	75,561	6,070,952	5,182,729
Array Technologies Inc	590,620	10,672,132	11,416,685
Arrow Electr Inc	102,209	8,218,431	10,687,995
Artisan Partners Asset Mgmt Inc Cl A Cl A	183,030	5,789,092	5,435,991
Arvinas Inc	3,738	194,787	127,877
Asbury Automotive Group Inc Com	38,981	6,640,773	6,987,344
Ashland Inc	10,125	1,020,980	1,088,741
Aspen Technology Inc	2,736	346,633	561,974
Assurant Inc	11,729	1,538,813	1,466,829
Astec Inds Inc	72,149	3,607,565	2,933,578
AT&T Inc	3,062,275	68,995,043	56,376,483
Ati Inc	612,121	16,891,941	18,277,933
Ati Inc Com	260,852	4,910,352	7,789,041
Atlantic Un Bankshares Corp	173,534	4,482,879	6,097,985
Atlassian Corp	456,752	79,527,026	58,774,847
Atmos Energy Corp	41,476	4,401,854	4,648,215
Atmos Energy Corp Com	106,883	12,635,101	11,978,378
Autodesk Inc	50,953	11,289,059	9,521,587
Automatic Data Processing Inc	70,934	12,978,979	16,943,295
Autonation Inc	54,586	5,059,091	5,857,078
Autozone Inc	4,732	7,956,359	11,669,964
Avalonbay Cmnty	19,643	3,868,364	3,172,737
Avalonbay Cmnty REIT	33,053	6,352,392	5,338,721
Avangrid Inc	9,398	452,092	403,926
Avantor Inc	95,299	1,938,611	2,009,856
Avery Dennison Corp	19,007	3,090,003	3,440,267
Avient Corporation	222,897	7,501,744	7,525,003
Avnet Inc	103,500	4,553,618	4,303,530
Axalta Coating Systems Ltd	5,598	159,193	142,581
Axis Capital Holdings Ltd	22,550	831,114	1,221,534
Axon Enterprise Inc	13,545	1,482,796	2,247,522
Axonics Inc	88,371	5,722,698	5,525,839
Axsome Therapeutics Inc	44,749	3,345,536	3,451,490

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Baker Hughes Co	594,462	16,282,109	17,554,463
Ball Corp	42,150	2,973,412	2,155,551
Banc Calif Inc	340,638	6,213,515	5,426,363
Bank New York Mellon Corp	1,208,879	48,890,053	55,028,172
Bank Of America Corp	1,804,290	45,301,836	59,758,085
Banner Corp Com New Com New	107,862	4,981,178	6,816,878
Bath & Body Works Inc	51,838	2,066,875	2,184,453
Bausch + Lomb Corp	32,184	435,874	499,174
Baxter Intl Inc	75,099	4,916,859	3,827,796
Beacon Roofing Supply Inc	373,644	21,202,564	19,724,667
Becton Dickinson & Co	52,896	13,113,644	13,451,453
Belden Inc	173,236	8,999,254	12,455,668
Belden Inc Com	83,716	4,876,347	6,019,180
Bentley Sys Inc	16,938	957,020	626,028
Berkley W R Corp	22,733	1,402,356	1,649,734
Berkshire Hathaway Inc	225,384	47,753,069	69,621,118
Berkshire Hills Bancorp Inc	191,250	5,010,767	5,718,375
Berry Global Group Inc	165,018	7,778,091	9,972,038
Best Buy Inc	240,492	20,128,921	19,289,863
Bigcommerce Hldgs Inc	165,028	3,618,965	1,442,345
Bill Com Hldgs Inc	15,876	1,770,930	1,729,849
Bio Rad Laboratories Inc	4,895	2,682,921	2,058,299
Biogen Inc	83,409	21,119,932	23,097,620
Biomarin Pharmaceutical Inc	270,733	22,264,395	28,018,158
Bio-Techne Corp	41,014	2,984,873	3,399,240
Bjs Whsl Club Hldgs Inc	67,551	3,705,112	4,469,174
Black Knight Inc	23,063	1,775,686	1,424,140
Blackrock Inc	25,320	16,383,873	17,942,512
Blackstone Inc	146,849	13,909,801	10,894,727
Block H & R Inc	27,036	774,914	987,084
Block Inc	1,008,246	99,160,661	63,358,179
Bloom Energy Corp	449,124	10,066,634	8,587,251
Bloomin Brands Inc	296,828	5,665,389	5,972,179
Blue Owl Cap Inc	42,600	462,537	451,560
Boeing Co	75,938	17,957,826	14,465,430
Bok Finl Corp	7,168	510,758	743,967
Booking Hldgs Inc	21,362	39,444,632	43,050,411
Booz Allen Hamilton Hldg Corp	38,683	2,952,941	4,043,147
Borg Warner Inc	165,835	6,569,650	6,674,859
Boston Beer Inc	5,135	3,215,644	1,692,085
Boston Scientific Corp	209,274	8,504,828	9,683,108
Boyd Gaming Corp	31,018	1,887,323	1,691,412
Boyd Gaming Corp Com	119,197	3,132,709	6,499,812
Brady Corp	128,117	6,600,838	6,034,311
Brandywine Rlty Tr	294,578	4,756,100	1,811,655

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Bright Horizons Fa	34,145	3,049,653	2,154,550
Brighthouse Finl Inc	124,972	5,477,696	6,407,314
Brightsphere Invt Group Inc	225,953	4,817,820	4,650,113
Brinks Co Com	124,363	9,162,725	6,679,537
Bristol Myers Squibb Co	952,475	57,514,539	68,530,576
Brixmor Ppty Group Inc	79,436	1,578,026	1,800,814
Broadcom Inc	76,396	28,573,078	42,715,295
Broadridge Finl Solutions Inc	24,335	3,294,057	3,264,054
Brown & Brown Inc	31,756	1,754,186	1,809,139
Brown Forman Corp	14,689	961,390	965,949
Brown-Forman Inc	56,445	3,891,706	3,707,308
Bruker Corp	24,434	1,444,419	1,670,064
Brunswick Corp	10,887	834,376	784,735
Bstn Pptys Inc	21,193	2,298,039	1,432,223
Builders Firstsource Inc	438,275	28,028,542	28,435,282
Bunge Ltd	52,969	4,993,597	5,284,717
Burlington Stores Inc	29,641	5,794,791	6,010,009
Bwx Technologies Inc	15,507	869,074	900,647
C H Robinson Worldwide Inc	38,229	3,739,965	3,500,247
Cable One Inc	1,019	1,451,552	725,385
Caci Intl Inc	17,994	4,551,787	5,408,816
Cactus Inc Cl A Cl A	136,476	4,481,911	6,859,284
Cadence Bk Com	85,733	2,482,594	2,114,176
Cadence Design Sys Inc	180,178	23,619,950	28,943,794
Caesars Entmt Inc	596,855	25,303,116	24,829,168
Callon Pete Co Del Com New	137,178	6,053,441	5,087,932
Camden Ppty	952	126,228	106,510
Camden Ppty Tr	21,920	2,614,294	2,452,410
Campbell Soup Co	42,804	2,058,549	2,429,127
Capital One Finl Corp	604,301	42,688,082	56,175,821
Capri Holdings Ltd	22,047	1,071,256	1,263,734
Cardinal Hlth Inc	153,018	9,684,510	11,762,494
Caretrust REIT Inc	241,003	4,520,566	4,477,836
Carlisle Companies Inc	12,174	2,481,814	2,868,803
Carlyle Group Inc	35,688	1,369,291	1,064,930
Carmax Inc	16,989	1,329,828	1,034,460
Carnival Corp	95,010	2,539,060	765,781
Carnival Corp Com Paired	900,662	14,856,927	7,259,336
Carpenter Technology Corp	374,709	13,389,046	13,841,750
Carrier Global Corporation	334,841	9,130,691	13,812,191
Carter Inc	85,586	6,634,199	6,385,571
Carvana Co	10,136	1,184,641	48,045
Caseys Gen Stores Inc	14,951	2,840,091	3,354,257
Catalent Inc	23,026	1,857,783	1,036,400
Caterpillar Inc	103,728	21,095,379	24,849,080

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
CBIZ Inc	154,178	1,458,165	7,223,239
CBOE Global Markets Inc	9,442	895,903	1,184,688
CBRE Group Inc	150,893	11,341,399	11,612,725
CCC Intelligent Solutions Hldgs Inc	6,026	57,120	52,426
CDW Corp	28,270	3,316,106	5,048,457
Celanese Corp	94,923	5,883,320	9,704,928
Cent Garden & Pet Co	146,247	4,269,858	5,235,643
Centene Corp	103,510	6,971,895	8,488,855
Centerpoint Energy Inc	334,942	9,663,908	10,044,911
Centerpoint Energy Inc Com	1,255,476	32,211,380	37,651,725
Ceridian Hcm Hldg Inc	17,332	1,361,263	1,111,848
Certara Inc	7,668	226,535	123,225
CF Inds Hldgs Inc	42,371	3,092,095	3,610,009
Chargepoint Holdings Inc	25,523	408,233	243,234
Charles Riv Laboratories Intl Inc	15,292	3,189,550	3,332,127
Charter Communications Inc	177,627	78,597,213	60,233,316
Cheesecake Factory Inc	362,386	14,176,780	11,491,260
Chemed Corp	5,664	2,741,078	2,891,076
Chemours Co	9,341	320,464	286,021
Cheniere Energy Inc	282,293	26,415,039	42,332,658
Chesapeake Energy Corp	63,600	6,295,960	6,001,932
Chevron Corp	260,531	37,373,958	46,762,709
Chewy Inc	25,378	1,265,321	941,016
Chipotle Mexican Grill Inc	3,361	2,594,393	4,663,354
Choice Hotels Intl Inc	7,767	902,233	874,875
Chord Energy Corporation	6,095	906,170	833,857
Chubb Ltd	124,001	20,938,695	27,354,621
Church & Dwight Inc	138,928	12,060,627	11,198,986
Churchill Downs Inc	3,666	753,001	775,102
Ciena Corp	35,741	1,844,598	1,822,076
Cigna Group	240,137	46,763,667	79,566,994
Cin Fncl Corp	89,429	9,087,229	9,156,635
Cintas Corp	36,571	12,860,340	16,516,195
Cisco Systems Inc	1,760,385	70,666,776	83,864,741
Citigroup Inc	715,011	48,112,370	32,339,948
Citizens Finl Group Inc	509,198	21,180,561	20,047,125
Clean Hbrs Inc	10,145	815,982	1,157,747
Clearway Energy Inc	43,285	1,236,532	1,295,087
Clearway Energy Inc	78,708	2,424,637	2,508,424
Cleveland Cliffs	44,404	905,250	715,348
Clorox Co	100,653	15,884,807	14,124,635
Cloudflare Inc	723,810	78,991,968	32,723,450
CME Group Inc	45,795	8,120,113	7,700,887
CMS Energy Corp	252,879	16,167,096	16,014,827
Cna Fncl Corp	9,493	438,155	401,364



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Coca Cola Co	605,020	30,875,162	38,485,322
Coca-Cola Consolidated Inc	3,019	1,480,728	1,546,815
Cognex Corp	27,128	1,585,141	1,278,000
Cognizant Tech Solutions Corp	544,068	37,285,336	31,115,249
Coherent Corp	363,718	18,459,368	12,766,502
Coherent Corp Com	172,577	8,732,448	6,057,453
Colgate-Palmolive Co	300,100	23,234,229	23,644,879
Columbia Sportswear Co	23,267	1,995,970	2,037,724
Com Alcoa Corporation	19,542	972,241	888,575
Comcast Corp	2,279,692	79,050,759	79,720,829
Comerica Inc	28,903	1,805,882	1,932,166
Comm Bancshares Inc	12,432	833,270	846,246
Conagra Brands Inc	372,732	13,130,482	14,424,728
Concentrix Corp	21,126	2,617,142	2,813,138
Conduent Inc	1,204,439	8,967,047	4,877,978
Confluent Inc	12,301	311,062	273,574
Connectone Bancorp Inc	196,089	3,628,865	4,747,315
Conocophillips	371,736	21,897,693	43,864,848
Cons Edison Inc	91,444	7,279,145	8,715,528
Cons Edison Inc Com	189,492	18,257,348	18,060,483
Constellation Brands Inc	15,525	3,257,056	3,597,919
Constellation Energy Corporation	188,800	10,527,648	16,276,448
Constellation Energy Corporation Com	89,571	7,825,122	7,721,916
Cooper Cos Inc	7,445	2,392,045	2,461,838
Copart Inc	120,436	6,376,646	7,333,348
Core & Main Inc	2,697	65,433	52,079
Core Laboratories NV Nlg	231,377	9,849,880	4,690,012
Corning Inc	288,935	10,247,916	9,228,584
Corp Office Pptys Tr Com	229,057	6,118,882	5,941,739
Corteva Inc	159,145	7,494,290	9,354,543
Costar Group Inc	840,877	35,084,853	64,982,975
Costco Wholesale Corp	116,323	40,201,423	53,101,450
Coterra Energy Inc	232,260	6,353,199	5,706,628
Coty Inc	365,991	2,572,148	3,132,883
Couchbase Inc	145,590	4,268,711	1,930,523
Coupa Software Inc	6,587	821,498	521,493
Cousins Pptys Inc	29,037	962,322	734,346
Cracker Barrel Old Country Store	41,059	5,832,986	3,889,930
Crane Hldgs Co	92,125	8,666,199	9,253,956
Credit Accep Corp Mich	1,506	955,106	714,446
Crispr Therapeutics AG	27,963	1,959,585	1,136,696
Crocs Inc	12,154	1,240,633	1,317,858
CrowdStrike Hldgs Inc	28,825	5,229,498	3,034,984
Crown Castle Inc	97,342	13,233,915	13,203,469
Crown Castle Inc Com	221,524	36,187,412	30,047,515

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Crown Hldgs Inc	19,784	1,852,599	1,626,443
Cryoport Inc Com Par \$0.001 Com Par \$0.001	108,352	2,868,878	1,879,907
CSG Sys Intl Inc	93,198	3,924,898	5,330,926
CSX Corp	218,264	6,600,380	6,761,819
Cubesmart	20,823	901,197	838,126
Cullen / Frost Bankers Inc	5,086	625,967	679,998
Cummins Inc	150,360	27,331,024	36,430,724
Curtiss Wright Corp	43,677	5,291,340	7,293,622
CVS Health Corp	726,663	57,982,640	67,717,725
CWT Travel Holdings Inc	130,664	1,844,939	797,050
Cytokinetics Inc	9,590	406,391	439,414
D R Horton Inc	126,699	9,886,261	11,293,949
Dana Inc	321,944	5,493,206	4,871,013
Danaher Corp	25,992	6,344,441	6,898,797
Darden Restaurants Inc	25,605	3,244,898	3,541,940
Darling Ingredients Inc	15,455	930,322	967,328
Darling Ingredients Inc Comstk	72,162	3,846,420	4,516,620
Datadog Inc	450,563	41,731,113	33,116,380
Davita Inc	97,251	9,093,274	7,261,732
Deckers Outdoor Corp	14,058	3,843,932	5,611,391
Deere & Co	36,059	12,228,527	15,460,657
Definitive Healthcare Corp	1,539	37,370	16,914
Dell Technologies Inc	424,934	16,195,405	17,090,845
Delta Air Lines Inc	235,644	10,546,468	7,743,262
Deluxe Corp	381,853	11,580,210	6,483,864
Dentsply Sirona Inc	116,775	4,429,499	3,718,116
Designer Brands Inc	351,450	5,046,360	3,437,181
Devon Energy Corp	144,018	8,141,427	8,858,547
Dexcom Inc	935,651	93,515,216	105,953,119
Diamondback Energy Inc	97,670	11,231,049	13,359,303
Dicks Sporting Goods Inc	126,641	6,262,579	15,233,646
Digital Rlty Tr Inc	36,172	4,545,819	3,626,966
Digital Rlty Tr Inc Com	85,658	9,897,466	8,588,928
Dime Cmnty Bancshares Inc	196,084	6,285,121	6,241,354
Diodes Inc	71,400	5,909,281	5,436,396
Diodes Inc Com	83,648	5,913,974	6,368,959
Discover Finl Svcs	181,670	13,486,824	17,772,776
Dish Network Corp	498,847	17,023,468	7,003,812
DocuSign Inc	36,320	4,597,703	2,012,854
Dolby Laboratories Inc	21,316	1,686,294	1,503,631
Dollar Gen Corp	45,714	9,486,823	11,257,072
Dollar Tree Inc	81,323	10,836,961	11,502,325
Dominion Energy Inc	234,731	16,270,058	14,393,705
Dominion Energy Inc Com	272,382	16,805,666	16,702,464
Dominos Pizza Inc	13,521	5,145,861	4,683,674



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Donaldson Inc	28,296	1,493,178	1,665,786
Doordash Inc	518,060	64,417,076	25,291,689
Doubleverify Hldgs Inc	6,709	215,443	147,330
Douglas Emmett Inc	49,278	1,287,473	772,679
Dover Corp	21,189	2,553,788	2,869,202
Dow Inc	99,243	5,545,481	5,000,855
Doximity Inc	5,093	203,832	170,921
Draftkings Inc	36,274	1,535,924	413,161
Dril-Quip Inc	214,792	7,591,344	5,835,899
Driven Brands Hldgs Inc	654	19,006	17,861
Dropbox Inc	122,427	2,743,268	2,739,916
DT Midstream Inc	151,154	7,168,879	8,352,770
DTE Energy Co	95,968	10,533,566	11,279,119
DTE Energy Co Com	204,531	24,431,638	24,038,528
Duke Energy	293,520	29,369,263	30,229,625
Duke Energy Corp	23,569	2,390,069	2,427,371
Dun & Bradstreet Hldgs Inc	42,928	532,629	526,297
Dupont De Nemours Inc	62,019	5,498,825	4,256,364
DXC Technology Co	254,386	9,403,870	6,741,229
Dynatrace Inc	20,135	705,142	771,170
Eagle Matls Inc	56,187	6,796,444	7,464,443
Earthstone Energy Inc	306,706	3,036,978	4,364,426
Eastern Bankshares Inc	349,716	7,309,163	6,032,601
Eastgroup Pptys Inc	5,259	833,029	778,648
Eastman Chem Co	101,886	6,956,953	8,297,596
Eaton Corp PLC	68,801	7,608,041	10,798,317
Ebay Inc	561,293	25,393,581	23,276,821
Ecolab Inc	53,380	10,598,210	7,769,993
Edgewellpers Care Co	114,422	4,110,199	4,409,824
Edison Intl	170,220	11,204,927	10,829,396
Edwards Lifesciences Corp	431,171	21,199,216	32,169,668
Elanco Animal Health Inc	1,310,235	26,976,374	16,011,072
Elastic	38,086	3,034,576	1,961,429
Electr Arts	169,016	21,336,420	20,650,375
Elevance Health Inc	27,846	11,678,466	14,284,163
Eli Lilly & Co	141,537	24,913,210	51,779,896
Elme Communities	312,667	6,156,488	5,565,473
Elpollo Loco Hldgs Inc	265,948	3,367,261	2,648,842
Emcor Group Inc	26,485	2,530,027	3,922,693
Emerson Electric Co	93,353	7,157,706	8,967,489
Empire St Rlty Tr Inc	705,539	8,320,248	4,755,333
Enersys	97,797	7,418,460	7,221,330
Enovis Corporation Com Usd0.001	127,753	8,236,539	6,837,341
Enovix Corp	40,755	844,772	506,992
Enphase Energy Inc	16,649	1,629,908	4,411,319

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Entegris Inc	15,060	752,085	987,785
Entergy Corp	55,982	5,718,494	6,297,975
Entergy Corp New Com	235,212	26,189,514	26,461,350
Enterprise Finl Svcs Corp	131,050	3,865,472	6,416,208
Envista Hldgs Corp	38,015	1,414,578	1,279,965
Enviva Inc	3,234	197,545	171,305
EOG Resources Inc	191,920	19,487,410	24,857,478
Epam Sys Inc	23,358	8,062,095	7,655,351
EQT Corp	13,543	566,184	458,160
Eqty Lifestyle Ppty Inc	21,510	1,362,074	1,389,546
Eqty Resdntl	165,815	12,883,161	9,783,085
Equifax Inc	15,366	2,671,367	2,986,536
Equinix Inc	17,919	11,285,945	11,737,483
Equitable Hldgs Inc	41,213	1,263,075	1,182,813
Equitrans Midstream Corp Com	845,624	7,699,810	5,665,681
Erie Indty Co	6,683	1,241,659	1,662,196
Essent Group Ltd	102,100	3,736,608	3,969,648
Essential Utils Inc	12,828	587,286	612,280
Essential Utils Inc Com	263,201	12,177,999	12,562,584
Essex Ppty	3,551	990,976	752,528
Essex Ppty Tr	6,143	1,429,767	1,301,825
Essex Ppty Tr REIT	33,532	8,878,245	7,106,101
Estee Lauder Companies Inc	82,280	18,588,050	20,414,491
Etsy Inc	34,533	3,808,887	4,136,363
Euronet Worldwide Inc	21,811	2,323,681	2,058,522
Evercore Inc	32,834	3,611,384	3,581,533
Everest RE Group	46,851	7,747,161	15,520,331
Everest RE Group Com	29,413	2,754,818	9,743,645
Evergy Inc	373,717	24,282,523	23,518,011
Eversource Energy	137,889	11,174,477	11,560,614
Eversource Energy Com	110,400	10,111,784	9,255,936
Exact Sciences Corp	159,830	7,807,543	7,913,183
Exelixis Inc	127,531	2,691,734	2,045,597
Exelon Corp	201,784	7,266,088	8,723,122
Exelon Corp Com	347,790	16,088,271	15,034,962
Exide Technologies Declaration Of Worthless Sec	59,863	266,336	59,863
Exide Technologies New Cmn Stk	1,399,229	5,536,913	979,460
Exlservice Com Inc	3,412	600,811	578,095
Expedia Group Inc	75,962	9,099,101	6,654,271
Expeditors Intl Wash Inc	149,885	14,910,664	15,576,049
Exponent Inc	12,127	1,088,752	1,201,664
Expro Group Holdings	340,844	7,653,422	6,179,502
Extra Space Storage Inc	17,363	2,640,690	2,555,486
Exxon Mobil Corp	922,295	73,820,352	101,729,138
F&G Annuities & Life Inc	1,811	35,623	36,238

2022 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
F5 Inc	49,459	8,355,166	7,097,861
Factset Resh Sys Inc	27,410	10,866,107	10,997,166
Fair Isaac Corporation	19,018	7,096,284	11,383,794
Fastenal Co	315,461	15,734,861	14,927,615
Federal Rlty Invt Tr	6,934	829,067	700,611
Federal Signal Corp	125,969	4,194,209	5,853,779
Fedex Corp	312,749	55,702,954	54,168,127
Fidelity Natl Finl Inc	192,775	7,931,183	7,252,196
Fidelity Natl Information Svcs Inc	451,658	40,298,214	30,644,995
First Amern Finl Corp	21,187	1,148,254	1,108,928
First Bancorp	136,436	4,287,724	5,844,918
First Ctzn Bancshares Inc	266	179,258	201,724
First Merchants Corp	154,920	5,229,121	6,368,761
First Rep Bk San Francisco Calif	22,210	2,829,326	2,707,177
Firstenergy Corp	87,941	3,493,383	3,688,246
Firstenergy Corp Com	592,903	23,617,368	24,866,352
Fiserv Inc	516,475	55,309,144	52,200,128
Five Below Inc	6,203	711,470	1,097,125
Five9 Inc	7,043	794,257	477,938
Fleetcor Technologies Inc	15,237	3,538,061	2,798,732
Flex Ltd	103,871	1,825,616	2,229,072
Floor & Decor Hldgs Inc	497,921	23,295,284	34,670,239
Flowers Foods Inc	118,003	2,947,144	3,391,406
FMC Corp	80,380	10,162,321	10,031,424
Foot Locker Inc	114,600	6,189,044	4,330,734
Ford Mtr Co	1,511,020	20,666,893	17,573,163
Fortinet Inc	248,001	9,606,261	12,124,769
Fortive Cor	33,567	2,033,390	2,156,680
Fortive Corp	9,294	624,783	597,140
Fortune Brands Innovations Inc	4,285	326,865	244,716
Four Corners Ppty Tr Inc	207,483	5,642,241	5,380,034
Fox Corp	1,359,864	47,974,094	41,299,070
Fox Corp	268,559	8,590,428	7,640,504
Freeport-Mcmoran Inc	46,465	1,443,332	1,765,670
Freshpet Inc	2,595	419,401	136,938
Frkln Res Inc	65,249	1,826,792	1,721,269
Ftai Aviation Ltd	184,164	3,234,189	3,152,888
FTI Consulting Inc	8,442	1,231,755	1,340,590
Gallagher Arthur J & Co	22,502	2,825,177	4,242,527
Gaming & Leisure Pptys Inc	110,735	5,073,472	5,768,186
Gap Inc	651,931	12,782,692	7,353,782
Garmin Ltd	133,854	13,957,382	12,353,386
Gartner Inc	39,262	9,971,085	13,197,529
Gen Digital Inc	200,297	4,455,124	4,292,365
Gen Mtrs Co	468,987	16,269,877	15,776,723

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Generac Hldgs Inc	12,379	1,482,984	1,246,070
General Dynamics Corp	24,365	4,725,994	6,045,200
General Electric Co	599,173	57,726,251	50,204,706
General Mills Inc	71,290	4,410,789	5,977,666
Genon Holdings Class A Com Pb	12,019	-	1,081,710
Gentex Corp	31,360	930,568	855,187
Genuine Parts Co	88,504	11,063,290	15,356,329
Gilead Sciences Inc	1,104,900	77,133,204	94,855,665
Ginkgo Bioworks Holdings Inc	20,871	57,578	35,272
Globalfoundries Inc	1,469	88,807	79,164
Globalpmts Inc	44,948	7,382,297	4,464,235
Globant	4,135	643,233	695,342
Globant SA	13,388	1,364,707	2,251,326
Globe Life Inc	13,568	1,309,594	1,635,622
Globus Med Inc	30,573	1,902,556	2,270,657
Godaddy Inc	24,223	1,793,667	1,812,365
Goldman Sachs Group Inc	187,636	38,844,810	64,430,450
Goodyear Tire & Rubber Co	275,900	8,931,616	2,800,385
Graco Inc	46,020	2,860,835	3,095,305
Graftech Intl Ltd	574,124	5,019,293	2,732,830
Grainger W W Inc	40,880	18,520,807	22,739,500
Granite Const Inc	282,469	9,892,559	9,906,188
Graphic Packaging Hldg Co	73,125	1,350,630	1,627,031
Gray T.V Inc	159,300	2,820,507	1,782,567
Gray T.V Inc Com Cl B	520,976	8,571,269	5,829,721
Great Lakes Dredge & Dock Corp	457,945	6,765,510	2,724,773
Greif Inc.	85,913	3,468,673	5,761,326
Grocery Outlet Hldg Corp	588	24,401	17,164
Guardant Health Inc	11,258	909,903	306,218
Guidewire Software Inc	9,461	887,718	591,880
Gulfport Energy Corp	73,833	43,064	5,437,062
Gxo Logistics Inc	22,473	980,578	959,372
Haleon PLC ADR	1,450,000	10,195,974	11,600,000
Halliburton Co	170,506	5,639,866	6,709,411
Hancock Whitney Corp	28,151	1,389,572	1,362,227
Hanesbrands Inc	258,600	3,653,490	1,644,696
Hanover Ins Group Inc	5,442	697,853	735,377
Hanover Ins Group Inc Com	44,302	5,969,805	5,986,529
Harley Davidson	212,070	10,758,341	8,822,112
Hartford Finl Svcs Group Inc	417,878	19,810,587	31,687,689
Hasbro Inc	12,317	1,161,630	751,460
HCA Healthcare Inc	74,343	7,865,859	17,839,346
Healthcare Realty Trust Inc	32,283	890,912	622,093
Healthpeak Op LLC	383,523	10,060,271	9,614,922
Hecla Mng Co	1,547,664	8,734,706	8,605,012



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Heico Corp	8,844	1,222,811	1,358,792
Heico Corp	7,481	722,717	896,598
Henry Schein Inc	121,745	9,214,226	9,723,773
Herc Hldgs Inc Com	27,111	3,507,959	3,566,994
Hershey Company	69,553	12,357,386	16,106,388
Hess Corp	161,606	14,394,739	22,918,963
Hess Midstream LP	16,264	494,778	486,619
Hewlett Packard Enterprise Co	1,794,428	20,328,691	28,639,071
Hexcel Corp	17,385	861,154	1,023,107
Hexcel Corp New Com	127,814	7,796,490	7,521,854
Hf Sinclair Corporation	248,540	12,608,165	12,896,741
Hillenbrand Inc	231,755	9,843,511	9,888,986
Hillenbrand Inc Com Stk	157,251	6,533,462	6,709,900
Hilton Worldwide Hldgs Inc	44,381	5,212,862	5,607,983
Hologic Inc	184,426	13,301,755	13,796,909
Home Depot Inc	170,093	46,158,765	53,725,575
Honeywell Intl Inc	97,592	16,419,554	20,913,966
Horace Mann Educators Corp Com	120,043	4,632,083	4,486,007
Horizon Therapeutics PLC	131,250	12,595,175	14,936,250
Hormel Foods Corp	35,184	1,739,474	1,602,631
Host Hotels & Resorts Inc	413,136	7,478,938	6,630,833
Host Hotels & Resorts Inc REIT	196,951	2,915,679	3,161,064
Houlihan Lokey Inc	18,964	1,493,094	1,652,902
Howmet Aerospace Inc	54,589	1,502,607	2,151,352
HP Inc	1,565,949	29,765,491	42,077,050
Hub Group Inc	78,756	3,469,690	6,260,314
Hubbell Inc	3,071	512,488	720,702
Hubspot Inc	28,406	11,459,632	8,213,027
Humana Inc	74,712	34,165,096	38,266,739
Hunt J B Trans Svcs Inc	11,024	1,662,352	1,922,145
Huntington Bancshares Inc	179,432	2,296,843	2,529,991
Huntington Ingalls Inds Inc	55,301	11,117,429	12,756,835
Huntsman Corp	330,372	5,495,066	9,078,623
Hyatt Hotels Corp	7,610	699,949	688,324
Iaa Spinco Inc	11,275	559,097	451,000
ICU Med Inc	343	57,955	54,016
Idacorp Inc	5,953	574,567	642,031
IDEX Corp	23,113	4,510,440	5,277,391
Idexx Labs Inc	24,376	9,265,384	9,944,433
Ill Tool Wks Inc	110,032	21,583,982	24,240,050
Illumina Inc	14,924	3,885,566	3,017,633
IMAX Corp	123,282	2,224,781	1,807,314
Inari Med Inc	945	81,657	60,064
Incyte Corp	390,749	30,412,096	31,384,960
Independence Rlty Tr Inc	184,309	3,202,099	3,107,450

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Independent Bk Corp Mass Com Com Stk Usd0.01	86,742	6,598,140	7,323,627
Informatica Inc	26,579	510,838	432,972
Ingersoll Rand Inc	51,558	2,223,510	2,693,906
Ingredion Inc	100,256	6,096,511	9,818,070
Inspire Med Sys Inc	82,696	17,114,024	20,829,468
Insulet Corp	18,842	4,047,923	5,546,896
Integer Hldgs Corp	104,079	6,362,944	7,125,248
Integer Hldgs Corp Com	104,371	8,955,482	7,145,239
Integra Lifesciences Hldg Corp	14,633	823,341	820,472
Intel Corp	1,367,689	53,144,306	36,148,020
Intercontinental Exchange Inc	67,576	6,753,576	6,932,622
Interface Inc	206,915	2,412,856	2,042,251
International Business Machs Corp	271,013	39,124,698	38,183,022
Interpublic Group Companies Inc	72,102	1,767,085	2,401,718
Intl Flavors & Fragrances Inc	29,166	3,486,858	3,057,763
Intlpaper Co	316,355	14,719,438	10,955,374
Intuit	56,244	18,294,799	21,891,290
Intuit Com	128,343	32,460,486	49,953,662
Intuitive Surgical Inc	61,937	13,331,794	16,434,983
Invesco Ltd	187,361	3,599,452	3,370,624
Invitation Homes Inc	88,921	3,067,291	2,635,618
Ionis Pharmaceuticals Inc	24,815	1,078,417	937,263
Iqvia Hldgs Inc	37,550	7,085,310	7,693,620
Iron Mtn Inc	52,666	1,963,734	2,625,400
Jabil Inc	30,738	1,464,196	2,096,332
Jack Henry & Assoc Inc	20,195	3,521,832	3,545,434
Jacobs Solutions Inc Com Jacobs Solutions Inc	21,451	2,284,042	2,575,622
Jamf Hldg Corp	5,460	182,039	116,298
Janus Henderson Group PLC	23,256	521,341	546,981
Jazz Pharmaceuticals PLC	195,195	28,158,791	31,096,515
Jefferies Finl Group Inc	285,921	10,573,317	9,801,372
Johnson & Johnson	327,890	50,867,558	57,921,768
Johnson Ctls Intlplc	708,046	29,183,827	45,314,944
Jones Lang Lasalle Inc	24,640	4,253,859	3,926,877
JPMORGAN Chase & Co	509,485	58,004,801	68,321,938
Juniper Networks Inc	585,997	15,391,814	18,728,464
Kaiser Alum Corp	79,790	7,283,480	6,060,848
Kar Auction Svcs Inc	265,320	4,279,393	3,462,426
Kbr Inc	651,484	26,414,385	34,398,355
Kellogg Co	48,586	3,299,794	3,461,267
Keurig Dr Pepper Inc	300,178	10,842,558	10,704,347
Keycon Pwr Hldgs LLC Ltd Liability Int	2,700	-	810,000
Keycorp	545,862	10,064,172	9,508,916
Keysight Technologies Inc	162,708	21,890,064	27,834,458
Kilroy Rlty Corp	15,702	983,072	607,196



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Kimberly-Clark Corp	192,158	25,004,638	26,085,448
Kimco Realty Corporation	58,676	1,132,808	1,242,758
Kinder Morgan Inc	1,079,682	18,579,014	19,520,651
Kinsale Cap Group Inc	2,591	623,155	677,598
Kite Rlty Group Tr	359,070	7,657,994	7,558,424
Kla Corporation	55,759	14,625,552	21,022,816
Knight-Swift Transn Hldgs Inc	257,295	13,101,230	13,484,831
Knowles Corp	422,236	6,786,269	6,933,115
Kohls Corp	218,740	10,311,748	5,523,185
Kraft Heinz Co	837,152	32,071,643	34,080,458
Kratos Defense & Security Solutions Inc	192,303	2,042,182	1,984,567
Kroger Co	807,409	27,875,360	35,994,293
Kulicke & Soffa Inds Inc	133,627	4,060,773	5,914,331
L3Harris Technologies Inc	14,743	2,964,815	3,069,640
La Z Boy Inc	228,015	7,852,305	5,203,302
Lab Corp Amer Hldgs	19,317	4,068,197	4,548,767
Lam Resh Corp	28,701	9,937,092	12,063,030
Lam Resh Corp Com	86,871	38,227,629	36,511,881
Lamar Advertising Co	13,159	1,394,626	1,242,210
Lamb Weston Hldgs Inc	26,584	2,025,888	2,375,546
Lancaster Colony Corp	5,894	934,642	1,162,886
Landstar Sys Inc	22,209	3,230,059	3,617,846
Lantheus Hldgs Inc	172,982	5,461,427	8,815,163
Las Vegas Sands Corp	43,782	2,390,096	2,104,601
Lattice Semiconductor Corp	36,548	1,862,453	2,371,234
Lazard Ltd	53,826	1,957,064	1,866,147
Lear Corp	29,900	1,462,378	3,708,198
Leidos Hldgs Inc	21,839	2,175,329	2,297,244
Lennar Corp	255,422	18,292,202	23,115,691
Lennar Corp	18,828	1,259,421	1,407,958
Lennox Intl Inc	7,779	2,009,119	1,860,970
Leslies Inc	242,700	5,253,878	2,963,367
Levi Strauss & Co	41,865	721,449	649,745
LGI Homes Inc	64,528	6,502,718	5,975,293
LHC Group Inc	3,835	740,101	620,081
Liberty Broadband Corp	10,339	1,425,344	784,213
Liberty Broadband Corp	14,251	1,779,424	1,086,924
Liberty Media Corp Del	2,262	82,742	88,919
Liberty Media Corp Del	4,535	164,911	177,455
Liberty Media Corp Del	338	19,534	18,059
Liberty Media Corp Del Formulaone Media Group	18,672	999,984	997,645
Liberty Media Corp Del Siriusxm Group	65,832	2,698,056	2,587,856
Liberty Media Corp Del Siriusxm Group	73,699	3,019,332	2,883,842
Liberty Media Corporation	26,174	1,529,230	1,564,682
Life Storage Inc	11,167	1,163,099	1,099,950

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Lincoln Elec Hldgs Inc	23,536	2,833,851	3,400,717
Lincoln Natl Corp	86,652	3,137,513	2,661,949
Linde PLC	74,254	20,646,404	24,220,170
Lithia Mtrs Inc	103,475	25,171,646	21,185,472
Littelfuse Inc	2,278	524,153	501,616
Live Nation Entertainment Inc	28,396	2,026,612	1,980,337
Livent Corp	485,296	14,096,037	9,642,832
LKQ Corp	93,681	4,039,733	5,003,502
LKQ Corp Com LKQ Corp	97,457	4,930,628	5,205,178
Lockheed Martin Corp	40,687	14,689,963	19,793,819
Loews Corp	128,655	6,986,640	7,504,446
Louisiana-Pacific Corp	222,426	9,254,350	13,167,619
Lowe's Cos Inc	143,132	22,426,054	28,517,620
LPL Finl Hldgs Inc	26,400	3,574,251	5,706,888
Lucid Group Inc	51,475	974,962	351,574
Lululemon Athletica Inc	40,080	11,097,578	12,840,830
Lululemon Athletica Inc Com	19,705	2,979,601	6,313,088
Lumen Technologies Inc	389,001	4,968,535	2,030,585
Lumentum Hldgs Inc	8,720	754,801	454,922
Lyft Inc	25,468	1,487,479	280,657
Lyondellbasell Ind	355,155	28,208,801	29,488,520
M & T Bk Corp	16,376	2,184,038	2,375,503
M&T Bk Corp	6,724	1,186,904	975,383
Macom Technology Solutions Holdings Inc	2,467	136,907	155,372
Macys Inc	177,256	4,392,548	3,660,336
Madden Steven Ltd	198,415	5,757,111	6,341,343
Madison Square Garden Entmt Corp Cl A Cla	108,442	7,607,530	4,876,637
Madison Square Garden Sports Corp	993	170,268	182,047
Magnite Inc	667,265	7,759,814	7,066,336
Manhattan Assocs Inc	31,127	3,467,466	3,778,818
Manpowergroup Inc	38,398	3,398,762	3,195,098
Marathon Oil Corp	398,840	9,867,640	10,796,599
Marathon Pete Corp	281,821	16,778,385	32,801,146
Maravai Lifesciences Hldgs Inc	10,765	433,178	154,047
Markel Corp Holding Co	5,560	6,763,287	7,325,244
Marketaxess Hldgs Inc	10,209	3,535,173	2,847,188
Marriott Intl Inc	43,592	6,005,697	6,490,413
Marriott Vacations Worldwide Corp	20,158	2,646,672	2,713,065
Marriott Vacations Worldwide Corp Com	46,959	4,617,034	6,320,212
Marsh & McLennan Co'S Inc	92,320	12,568,776	15,277,114
Marten Trans Ltd	282,600	4,749,192	5,589,828
Martin Marietta Matls Inc	8,851	2,978,534	2,991,372
Marvell Technology Inc	17,458	843,720	646,644
Masco Corp	57,113	3,228,451	2,665,464
Masimo Corp	13,034	2,402,829	1,928,380



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Masonite Intl Corp	49,361	4,040,152	3,978,990
Mastec Inc	221,414	18,335,091	18,893,257
Masterbrand Inc	4,581	58,795	34,587
Mastercard Inc	150,893	40,727,122	52,470,023
Matador Res Co	10,427	554,783	596,841
Match Group Inc	759,455	79,285,515	31,509,788
Materion Corp	68,236	3,896,325	5,971,332
Mattel Inc	911,756	17,474,205	16,265,727
Maximus Inc	140,742	10,567,747	10,320,611
Maxlinear Inc	302,494	12,678,354	10,269,671
Maxlinear Inc Common Stock	167,874	5,395,899	5,699,322
Mc Cormick & Co Inc	28,406	2,641,740	2,354,573
Mc Donalds Corp	67,006	14,068,339	17,658,091
Mckesson Corp	26,162	5,313,152	9,813,889
Mdu Res Group Inc	37,439	960,204	1,135,899
Medicalptys Tr Inc	328,600	6,642,896	3,660,604
Medpace Hldgs Inc Com	28,642	4,397,275	6,083,847
Medtronic PLC	210,423	21,565,013	16,354,076
Mercadolibre Inc	18,165	20,934,095	15,371,950
Merck & Co Inc	943,523	70,729,898	104,683,877
Merit Med Sys Inc Com	96,504	6,146,627	6,815,112
Meta Platforms Inc	708,525	131,485,435	85,263,898
Methode Electrs Inc	175,993	4,325,807	7,808,809
Metlife Inc	1,143,439	47,118,234	82,750,680
Mettler-Toledo Intl Inc	10,119	11,922,936	14,626,509
MGIC Invt Corp Wis	441,355	3,987,860	5,737,615
MGM Resorts International	57,486	1,990,245	1,927,506
Microchip Technology Inc	419,722	19,670,130	29,485,470
Micron Tech Inc	313,581	21,809,076	15,672,778
Microsoft Corp	1,643,443	295,281,218	394,130,500
Mid-Amer Apt Cmnty Inc	94,566	17,485,346	14,845,916
Middleby Corp	4,860	811,836	650,754
Millerknoll Inc	210,211	8,834,417	4,416,533
Minerals Technologies Inc	92,100	5,947,653	5,592,312
Mister Car Wash Inc	5,605	99,341	51,734
MKS Instrs Inc	48,867	4,439,694	4,140,501
MKS Instrs Inc Com	73,858	5,413,774	6,257,988
Mlp Compass Diversified Hldgs	272,113	4,045,088	4,960,620
Mlp Energy Transfer LP Common Units Rep Limited Ptnr Interests	1,480,438	15,859,276	17,572,799
Mlp MPLX LP Com Unit	224,121	6,199,903	7,360,134
Moderna Inc	64,070	8,402,965	11,508,253
Modine Mfg Co	213,040	3,151,794	4,230,974
Modivcare Inc	48,469	3,383,418	4,349,123
Mohawk Inds Inc	17,297	2,351,439	1,768,099

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Molina Healthcare Inc	23,012	6,877,752	7,599,023
Molson Coors Beverage Company	873,757	47,697,867	45,015,961
Mondelez Intl Inc	162,115	9,263,194	10,804,965
Mongoddb Inc	31,840	7,208,147	6,267,386
Monolithic Pwr Sys Inc	19,349	6,678,880	6,842,000
Monster Beverage Corp	141,730	11,540,129	14,389,847
Moodys Corp	39,067	10,056,194	10,884,848
Morgan Stanley	481,487	25,158,712	40,936,025
Morningstar Inc	4,556	860,190	986,784
Mosaic Co/The	100,676	4,640,407	4,416,656
Motorola Solutions Inc	20,263	3,885,395	5,221,978
MP Materials Corp	9,202	327,577	223,425
MSA Safety Inc	9,239	1,191,733	1,332,171
MSA Safety Inc Com	63,062	5,562,381	9,092,910
Msc Indl Direct Inc	32,612	2,574,937	2,664,400
MSCI Inc	9,223	2,890,289	4,290,263
MSCI Inc Common	1,543	678,797	717,757
Mueller Wtr Prods Inc	261,573	2,947,826	2,814,525
Murphy Oil Corp	22,744	820,312	978,219
Murphy USA Inc	5,614	1,663,359	1,569,338
Myers Inds Inc	246,709	5,188,742	5,484,341
Nasdaq Inc	41,497	1,945,475	2,545,841
Natera Inc	137,885	6,351,001	5,538,840
National Instrs Corp	55,797	2,036,382	2,058,909
National Retail Pptys Inc	11,893	534,361	544,224
National Storage Affiliates Tr Com Shs Ben Int Com Shs Ben Int	18,252	1,077,671	659,262
Natl Fuel Gas Co	18,388	1,048,976	1,163,960
Ncino Inc	1,381	81,062	36,514
NCR Corp	152,066	4,501,241	3,559,865
Netapp Inc	228,684	16,105,681	13,734,761
Netflix Inc	264,195	72,872,410	77,905,822
Netscout Sys Inc	210,443	5,639,018	6,841,502
Neurocrine Biosciences Inc	9,598	1,090,394	1,146,385
New Fortress Inc	14,858	733,280	630,276
New Relic Inc	5,338	399,721	301,330
New York Cmnty Bancorp Inc	52,043	471,900	447,570
New York Times Co	47,853	2,012,343	1,553,308
Newell Brands Inc	35,708	679,725	467,061
Newmont Corporation	174,122	8,420,940	8,218,558
News Corp	254,031	3,219,695	4,623,364
News Corp	75,576	1,422,138	1,393,621
Nexstar Media Group Inc	59,427	8,537,275	10,401,508
Nextera Energy Inc	241,519	17,953,603	20,190,988
Nextera Energy Inc Com	765,836	45,854,624	64,023,890



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Nextgen Healthcare Inc	268,724	4,101,968	5,046,637
Nike Inc	366,715	37,438,072	42,909,322
Nisource Inc	391,115	11,046,076	10,724,373
Nisource Inc Com	831,977	22,319,654	22,812,809
Nmi Hldgs Inc	361,186	8,782,392	7,548,787
Nordson Corp	12,127	2,621,408	2,882,830
Nordstrom Inc	9,759	346,890	157,510
Norfolk Southn Corp	28,659	6,077,321	7,062,151
Norfolk Southn Corp Com	194,202	45,018,369	47,855,257
Northern Tr Corp	19,773	1,748,324	1,749,713
Northrop Grumman Corp	27,566	8,798,583	15,040,285
Northwestern Corp	103,701	6,315,847	6,153,617
Norwegian Cruise Line Hldgs Ltd	43,694	1,196,276	534,815
Nov Inc	60,546	832,482	1,264,806
Novavax Inc	8,595	1,461,965	88,357
Novocure Ltd	32,362	2,798,977	2,373,753
NRG Energy Inc	359,035	12,754,415	11,424,494
Nucor Corp	109,403	11,072,121	14,420,409
Nutanix Inc	102,145	2,765,468	2,660,877
Nuvasive Inc	123,118	5,535,214	5,077,386
Nuvasive Inc Com	137,024	7,502,348	5,650,870
Nvent Electric PLC	50,323	1,454,633	1,935,926
Nvidia Corp	532,889	66,622,575	77,876,398
Nvr Inc	2,159	9,870,355	9,958,560
NXP Semiconductors	12,560	2,396,919	1,984,857
O Reilly Automotive Inc	29,572	18,309,201	24,959,655
Occidentalpetroleum	70,363	4,289,856	4,432,165
Occidentalpetroleum Corp	1,331,090	60,973,905	83,845,359
Oge Energy Corp	31,518	1,174,704	1,246,537
Okta Inc	2,104	227,063	143,766
Olaplex Hldgs Inc	13,174	208,093	68,637
Old Dominion Freight Line Inc	27,889	6,131,366	7,914,340
Old Natl Bancorp Ind	425,241	6,547,904	7,645,833
Old Rep Intl Corp	36,749	871,924	887,488
Olin Corp	25,730	1,399,921	1,362,146
Ollies Bargain Outlet Hldgs Inc	355	21,889	16,628
Omega Healthcare Invs Inc	216,200	6,729,096	6,042,790
Omnicom Group Inc	35,461	2,507,924	2,892,554
On Semiconductor Corp	268,566	14,064,210	16,750,461
Onemain Hldgs Inc	86,570	3,595,271	2,883,647
Oneok Inc	210,029	12,274,632	13,798,905
Onespaworld Hldgs Ltd	267,700	3,505,218	2,497,641
Onespaworld Hldgs Ltd Com Usd0.0001	713,822	5,260,382	6,659,959
Opendoor Technologies Inc	14,166	192,057	16,433
Option Care Health Inc	16,090	483,142	484,148

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Oracle Corp	385,296	23,051,995	31,494,095
Organon & Co	24,133	864,385	674,035
Oshkosh Corporation	79,693	4,766,499	7,028,126
Otis Worldwide Corp	326,712	24,185,933	25,584,817
Ovintiv Inc	96,170	3,676,102	4,876,781
Owens & Minor Inc	166,174	6,000,380	3,245,378
Owens Corning	23,709	1,975,707	2,022,378
Oxford Inds Inc	44,897	1,962,742	4,183,502
Pac Premier Bancorp	156,593	4,282,339	4,942,075
Pac Premier Bancorp Com	135,757	4,923,990	4,284,491
Paccar Inc	199,641	18,004,145	19,758,470
Pacira Biosciences Inc	204,393	11,822,285	7,891,614
Packaging Corp	59,683	8,350,391	7,634,053
Packaging Corp Amer	13,105	1,505,394	1,676,261
Palantir Technologies Inc	185,510	4,685,350	1,190,974
Palo Alto Networks Inc	54,730	5,729,714	7,637,024
Paramount Global OM	232,814	9,574,221	3,929,900
Parker-Hannifin Corp	19,672	4,878,184	5,724,552
Paychex Inc	133,400	13,934,856	15,415,704
Paycom Software Inc	5,165	1,006,707	1,602,751
Paylocity Hldg Corp	4,000	476,171	777,040
Paymentus Hldgs Inc	123,636	3,277,926	990,324
Paypal Hldgs Inc	286,634	30,017,365	20,414,073
PDC Energy Inc	155,076	10,039,197	9,844,224
PDC Energy Inc Com	95,047	2,692,435	6,033,584
Pebblebrook Hotel Tr	272,037	6,082,265	3,642,575
Pegasystems Inc	3,969	293,486	135,899
Penn Entertainment Inc	56,119	2,640,084	1,666,734
Penske Automotive Group Inc	109,138	6,211,520	12,543,230
Pentair PLC	33,853	1,708,011	1,522,708
Penumbra Inc	14,435	2,799,640	3,211,210
Pepsico Inc	323,356	47,605,241	58,417,495
Performance Food Group	4,710	228,113	275,017
Performance Food Group Co	38,031	1,713,128	2,220,630
Perkinelmer Inc	23,335	3,275,027	3,272,034
Permian Res Corp	1,628,109	12,711,293	15,304,225
Perrigo Company Limited	18,664	759,703	636,256
Petroquest Energy Inc	1,578,491	4,149,333	157,849
Pfizer Inc	1,435,028	49,199,975	73,530,835
PG& E Corp	46,813	520,912	761,179
PG& E Corp Com	1,002,387	11,681,243	16,298,813
PGT Inc Com	267,642	5,588,857	4,806,850
Philip Morris Intl	362,812	34,369,084	36,720,203
Phillips 66	304,506	24,710,031	31,692,984
Physicians Rlty Tr Com	442,758	7,786,837	6,406,708



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Pilgrims Pride Corp	48,887	1,090,025	1,160,089
Pinnacle Finlparters Inc	19,127	1,630,692	1,403,922
Pinnacle W. Cap Corp	17,241	1,424,885	1,311,006
Pinterest Inc	365,044	6,961,762	8,863,268
Pioneer Nat Res Co	34,542	6,869,771	7,889,047
Plains GP Hldgs LP Ltd Partner Int	964,910	10,515,085	12,003,480
Planet Fitness Inc	6,260	437,451	493,288
Playtika Hldg Corp	7,998	201,730	68,063
Plexus Corp	41,975	3,385,467	4,320,487
Plug Pwr Inc	26,626	826,080	329,364
PNC Financial Services Group	51,336	6,061,778	8,108,008
Polaris Inc	11,101	1,232,949	1,121,201
Pool Corp	14,722	4,765,567	4,450,902
Popular Inc	23,508	1,526,532	1,559,051
Post Hldgs Inc	36,399	2,583,883	3,285,374
PPG Ind Inc	79,844	10,178,012	10,039,585
PPL Corp	476,508	13,346,956	13,923,564
PPL Corp Com	975,567	28,430,555	28,506,068
PRA Group Inc	200,123	6,597,177	6,760,155
Primerica Inc	5,469	715,107	775,614
Principal Finl Group Inc	33,047	1,974,011	2,773,304
Procore Technologies Inc	5,182	392,852	244,487
Procter & Gamble	371,128	50,723,210	56,248,160
Progress Software Corp	150,290	5,429,072	7,582,130
Progressive Corp Oh	85,334	9,391,100	11,068,673
Prologis Inc	107,904	11,455,524	12,164,018
Prometheus Biosciences Inc	69,214	7,469,945	7,613,540
Prosperity Bancshares Inc	9,758	717,091	709,211
Prudential Finl Inc	138,700	13,243,459	13,795,102
PTC Inc	21,093	2,111,749	2,532,004
Pub Service Enterprise Group Inc	220,685	12,332,360	13,521,370
Pub Storage	55,432	15,749,672	15,531,492
Pulte Group Inc	191,107	6,446,256	8,701,102
Pure Storage Inc	138,911	3,194,254	3,717,258
PVH Corp	45,146	3,436,891	3,186,856
Qorvo Inc	142,856	20,406,153	12,948,468
Qualcomm Inc	387,498	45,277,587	42,601,530
Qualys Inc	3,759	503,058	421,873
Quanta Svcs Inc	42,584	5,058,926	6,068,220
Quanterix Corp	774,923	16,199,573	10,732,684
Quest Diagnostics Inc	85,201	8,084,989	13,328,844
Quidelortho Corporation	7,578	1,167,844	649,207
Qurate Retail Inc	625,075	6,367,923	1,018,872
Radian Group Inc	274,100	4,070,718	5,227,087
Radius Global Infrastructure Inc	762,607	10,993,779	9,014,015

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Ralph Lauren Corp	23,284	2,308,258	2,460,420
Range Res Corp	33,541	967,327	839,196
Ranpak Hldgs Corp	254,984	1,394,440	1,471,258
Rapid7 Inc	4,243	314,917	144,177
Raymond James Fncl Inc	66,915	5,200,758	7,149,868
Raytheon Technologies Corp	633,946	42,334,597	63,977,830
Realty Income Corp	244,545	15,960,125	15,511,489
Regal Rexnord Corporation	4,845	526,678	581,303
Regency Ctrs Corp	29,379	1,795,142	1,836,188
Regeneron Pharmaceuticals Inc	66,063	39,966,656	47,663,794
Regions Finl Corp	1,142,159	17,489,506	24,624,948
Reinsurance Group Amer Inc	10,836	1,206,784	1,539,687
Reliance Stl & Alum Co	31,981	4,917,182	6,474,234
Renaissance RE Hldgs Ltd	6,286	1,001,395	1,158,070
Repligen Corp	4,049	514,998	685,536
Republic Svcs Inc	23,220	2,410,329	2,995,148
Resmed Inc	73,419	15,035,750	15,280,696
Rexford Indl Rlty Inc	18,811	1,378,652	1,027,833
Reynolds Consumer Prods Inc	24,625	744,805	738,258
Rh	5,515	2,339,917	1,473,553
Ringcentral Inc	8,594	1,250,504	304,228
Rithm Capital Corp	108,531	1,193,756	886,698
RLI Corp	6,528	711,797	856,931
Robert Half Intl Inc	66,207	5,377,375	4,888,063
Roblox Corp	45,029	1,630,331	1,281,525
Rocket Cos Inc	6,693	137,694	46,851
Rockwell Automation	23,498	5,164,502	6,052,380
Rogers Corp	32,615	3,931,335	3,892,274
Roku Inc	3,465	428,671	141,026
Rollins Inc	116,294	3,921,450	4,249,383
Roper Technologies Inc	13,198	5,864,997	5,702,724
Ross Stores Inc	57,974	6,348,934	6,729,042
Royal Caribbean Group	20,821	1,773,226	1,029,182
Royal Gold Inc	495	54,067	55,796
Royalty Pharma PLC	21,667	872,823	856,280
RPM Intl Inc	24,601	2,107,030	2,397,367
Rxo LLC	171,207	2,957,335	2,944,760
Ryan Specialty Holdings Inc	23,436	980,375	972,828
S&P Global Inc	37,463	13,827,578	12,547,857
S.W. Airl Co	71,373	3,475,245	2,403,129
Salesforce Inc	159,047	29,354,216	21,088,042
Sarepta Therapeutics Inc	252,740	22,637,517	32,750,049
SBA Communications Corp	132,094	38,189,105	37,027,269
Schlumberger Ltd	86,089	5,025,000	4,602,318
Schwab Charles Corp	1,203,607	39,890,758	100,212,319



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Science Applications Intl Corp	34,910	3,008,010	3,872,566
Scotts Miracle-Gro	1,485	142,670	72,156
Seacoast Bkg Corp Fla	172,565	3,810,800	5,382,302
Seagate Technology Holdings PLC	341,419	27,815,431	17,962,054
Seagen Inc	29,826	3,993,523	3,832,939
Sealed Air Corp	44,917	2,561,590	2,240,460
Sei Invts Co	26,089	1,460,183	1,520,989
Select Med Hldgs Corp	135,500	2,950,749	3,364,465
Selective Ins Group Inc	7,057	534,056	625,321
Selective Ins Group Inc Com	64,991	5,414,860	5,758,853
Sempra	78,690	10,944,499	12,160,753
Sempra Com	281,563	39,881,753	43,512,746
Semtech Corp	64,623	1,843,273	1,854,034
Sensata Technologies B V Holding	12,551	491,215	506,809
Sensata Technologies Bv Holding	53,732	3,022,331	2,169,698
Sentinelone Inc	13,744	356,230	200,525
Service Corp Intl	38,310	2,245,039	2,648,753
Servicenow Inc	281,559	44,901,614	109,320,913
Sherwin-Williams Co	80,662	17,747,291	19,143,512
Shift4 Pmts Inc	5,068	439,040	283,453
Shoals Technologies Group Inc	335,709	7,127,060	8,281,941
Shockwave Med Inc	9,961	2,332,503	2,048,081
Signature Bk Ny	5,970	679,800	687,863
Signature Bk Ny Ny	4,724	1,169,267	544,299
Signify Health Inc	619	18,081	17,741
Silgan Hldgs Inc	180,200	5,324,232	9,341,568
Simmons 1St Natl Corp	244,065	6,520,336	5,266,923
Simon Property Group Inc	89,383	11,932,590	10,500,715
Sirius XM Hldgs Inc	281,694	1,721,726	1,645,093
Site Centers Corp	374,900	5,208,996	5,121,134
Siteone Landscape Supply Inc	15,394	2,318,458	1,806,024
Sitime Corp	115,369	15,074,973	11,723,798
Six Flags Entmt Corp	4,134	160,601	96,116
Skechers USA Inc	45,070	1,677,674	1,890,686
Skyworks Solutions Inc	101,544	11,680,219	9,253,705
Sleep Number Corp	52,300	2,690,740	1,358,754
Sm Energy Co	461,015	17,578,511	16,057,152
Smartsheet Inc	12,783	645,873	503,139
Smith A O Corp	46,539	2,659,008	2,663,892
Smucker J M Co	105,957	12,551,501	16,789,946
Snap-On Inc	61,323	11,564,397	14,011,692
Snowflake Inc	287,851	61,691,388	41,318,133
Sonoco Prod Co	14,595	835,675	886,062
Sotera Health Co	10,479	249,918	87,290
Southern Co	210,656	12,367,225	15,042,945

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Southstate Corp	6,940	573,296	529,938
Southstate Corp Com	82,739	7,099,593	6,317,950
Southwest Gas Hldgs Inc Com	11,157	696,794	690,395
Southwestern Energy Co	8,645	59,845	50,573
Sp Plus Corp	143,939	3,521,723	4,997,562
Spectrum Brands Hldgs Inc	50,978	4,178,975	3,105,580
Spectrum Brands Hldgs Inc Com Usd0.01	98,886	6,987,716	6,024,135
Spire Inc	86,745	5,032,585	5,973,261
Spirit Aerosystems Hldgs Inc	9,896	357,535	292,922
Splunk Inc	99,915	10,052,364	8,601,682
Spotify Technology	14,255	2,249,993	1,125,432
Sprouts Fmrs Mkt Inc	248,043	6,629,584	8,029,152
SPX Technologies Inc Com	123,420	4,646,985	8,102,523
SS&C Technologies Hldgs Inc	52,894	3,499,847	2,753,662
Stag Indl Inc	45,891	1,579,950	1,482,738
Standard Mtr Prods Inc	176,603	7,432,377	6,145,784
Stanley Black & Decker Inc	14,036	1,638,537	1,054,384
Starbucks Corp	126,582	11,820,467	12,556,934
Starwood Property Trust Inc	25,553	619,085	468,386
State Str Corp	512,806	29,888,706	39,778,361
Steel Dynamics Inc	151,280	5,898,356	14,780,056
Steris PLC	35,221	6,605,844	6,504,966
Stifel Finl Corp	29,437	1,611,390	1,718,238
Stifel Finl Corp Com	128,008	4,858,063	7,471,827
Stoneridge Inc	202,069	4,452,587	4,356,608
Stryker Corp	88,716	18,899,542	21,690,175
Sun Communities Inc	32,057	4,962,799	4,584,151
Sunstone Hotel Invs Inc	451,524	4,272,732	4,361,722
Supernus Pharmaceuticals Inc	178,804	5,754,341	6,377,939
SVB Financial Group	11,672	3,243,360	2,686,194
Symbotic Inc	172,395	2,030,245	2,058,396
Synaptics Inc Com	21,510	1,853,463	2,046,892
Synchrony Finl	637,430	25,614,534	20,945,950
Syneos Health Inc	50,821	3,235,298	1,864,114
Synopsys Inc	119,542	32,306,289	38,168,565
Synovus Finl Corp	33,726	1,236,723	1,266,411
Sysco Corp	136,956	9,775,429	10,470,286
T Rowe Price Group Inc	114,532	15,825,293	12,490,860
Take-Two Interactive Software Inc	95,260	14,083,271	9,919,424
Tandem Diabetes Care Inc	29,428	2,831,776	1,322,789
Tapestry Inc	134,919	3,931,226	5,137,716
Targa Res Corp	50,915	2,872,187	3,742,252
Targa Res Corp Com	280,313	15,246,959	20,603,006
Target Corp	156,760	20,792,917	23,363,510
Taylor Morrison Home Corp	199,224	5,748,132	6,046,448



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
TD Synnex Corporation	7,591	647,537	718,944
Te Connectivity Ltd	239,201	16,096,758	27,460,275
Tegna Inc	155,382	1,589,723	3,292,545
Teladoc Health Inc	31,228	886,384	738,542
Teledyne Technologies Inc	6,463	2,545,878	2,584,618
Teleflex Inc	7,004	2,391,323	1,748,409
Tempur Sealy Intl Inc	35,063	1,194,259	1,203,713
Tenet Healthcare Corp	11,877	867,728	579,479
Tennant Co	27,749	1,680,501	1,708,506
Teradata Corp	5,372	195,109	180,822
Teradyne Inc	176,094	16,821,168	15,381,811
Terex Corp	178,715	6,087,226	7,634,705
Tesla Inc	369,979	44,860,494	45,574,013
Tetra Tech Inc	5,773	801,127	838,182
Texas Cap Bancshares Inc	118,462	5,638,428	7,144,443
Texas Instruments Inc	187,403	27,017,517	30,962,724
Texas Pac Ld Corp	826	1,490,871	1,936,334
Texas Roadhouse Inc	7,593	689,849	690,583
Textron Inc	169,525	8,858,131	12,002,370
Tfs Finl Corp	34,123	521,348	491,712
The Odp Corp	69,840	2,384,357	3,180,514
The Trade Desk Inc	58,413	2,100,924	2,618,655
Thermo Fisher Corp	21,041	9,930,884	11,587,068
Thor Inds Inc	74,475	6,058,186	5,622,118
Thoughtworks Hldg Inc	9,096	146,425	92,688
Timken Co	22,193	1,412,768	1,568,379
TJX Cos Inc	226,950	13,517,708	18,065,220
T-Mobile US Inc	275,196	33,918,593	38,527,440
Toast Inc	435,750	8,383,833	7,856,572
Toll Bros Inc	21,661	1,076,511	1,081,317
Topbuild Corp	2,746	531,626	429,722
Topbuild Corp Com	21,741	3,500,123	3,402,249
Toro Co	35,940	2,904,582	4,068,408
Tractor Supply Co	89,831	14,757,101	20,209,280
Tradeweb Mkts Inc	24,827	1,685,376	1,612,017
Trane Technologies PLC	43,924	6,891,677	7,383,185
Transdigm Group Inc	5,934	3,254,829	3,736,343
Transunion	25,159	2,007,817	1,427,773
Travel + Leisure Co	5,903	348,809	214,869
Travelers Cos Inc	75,847	11,826,885	14,220,554
Treehouse Foods Inc	115,677	4,977,922	5,712,130
Trex Co Inc	45,842	3,248,348	1,940,492
Tri Pointe Homes Inc	287,294	3,931,098	5,340,795
Trimble Inc Com Trimble Inc	38,921	2,501,972	1,967,846
Tripadvisor Inc	984	35,036	17,692

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Triumph Group Inc	287,476	3,938,691	3,024,248
Truist Finl Corp	398,020	15,946,212	17,126,801
Twilio Inc	6,661	798,037	326,123
Tyler Technologies Inc	7,650	2,618,197	2,466,436
Tyson Foods Inc	325,404	15,358,787	20,256,399
U M H Pptys Inc	329,225	5,033,087	5,300,522
Uber Technologies Inc	1,801,297	74,703,690	44,546,075
Ubiquiti Inc	5,576	1,255,381	1,525,203
UDR Inc	51,783	2,371,919	2,005,556
UGI Corp	249,108	10,083,392	9,234,434
U-Haul Holding Company	1,406	76,786	84,627
U-Haul Holding Company	12,654	691,609	695,717
Uipath Inc	4,192	84,929	53,280
Ultra Beauty Inc	24,875	8,384,780	11,668,116
Ultra Clean Hldgs Inc	75,464	2,654,421	2,501,632
Ultragenyx Pharmaceutical Inc	5,466	488,621	253,240
Under Armor Inc	137,569	2,053,674	1,397,701
Under Armour Inc	436,421	4,729,790	3,892,875
Union Pac Corp	110,309	20,809,575	22,841,685
United Airlines Holdings Inc	160,864	8,036,459	6,064,573
United Parcel Svc Inc	160,599	25,977,166	27,918,530
United Rentals Inc	14,158	4,376,656	5,032,036
United STS Stl Corp	36,902	909,192	924,395
United Therapeutics Corp	106,587	22,348,851	29,640,779
Unitedhealth Group Inc	190,119	70,934,523	100,797,291
Uniti Group Inc	400,400	5,035,692	2,214,212
Unity Software Inc	17,263	1,734,458	493,549
Universal Display Corp	4,381	576,068	473,323
Universal Electrs Inc	99,445	3,858,318	2,069,450
Unum Group	264,168	7,506,293	10,838,813
Unvl Health Services Inc	92,908	11,119,655	13,089,808
Upstart Hldgs Inc	1,160	260,734	15,335
Upwork Inc	165,657	3,954,705	1,729,459
Urban Outfitters Inc	286,910	6,389,316	6,842,804
US Bancorp	323,367	17,022,501	14,102,035
US Foods Hldg Corp	34,191	1,083,020	1,163,178
Uwm Hldgs Corp	8,186	46,353	27,096
V F Corp	61,825	4,568,026	1,706,988
Vail Resorts Inc	5,735	1,692,525	1,366,937
Valero Energy Corp	115,975	6,231,616	14,712,588
Valmont Inds Inc	2,609	791,316	862,718
Valvoline Inc	35,232	1,039,220	1,150,325
Veeva Sys Inc	24,182	4,280,694	3,902,491
Ventas Inc	137,662	7,446,897	6,201,673
Verint Sys Inc	128,033	4,554,615	4,645,037
Verisign Inc	110,933	21,765,850	22,790,076



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Verisk Analytics Inc	31,770	5,496,394	5,604,863
Veritex Hldgs Inc	174,405	4,487,326	4,897,292
Verizon Communications	1,574,509	87,010,837	62,035,655
Vertex Pharmaceuticals Inc	117,803	27,575,707	34,019,150
Vertiv Holdings LLC	485,828	6,905,878	6,636,410
Viatrix Inc	670,524	8,586,897	7,462,932
Vici Pptys Inc	544,613	15,862,376	17,645,461
Victorias Secret & Co	6,002	241,924	214,752
Vimeo Inc	1	16	3
Viper Energy Partners LP Com Unit	15,652	528,238	497,577
Virtu Finl Inc	54,004	1,423,900	1,102,222
Visa Inc	791,984	82,071,766	164,542,596
Vistra Corp	495,343	12,733,724	11,491,958
Vmware Inc	395,167	36,890,467	48,510,701
Vontier Corp	9,505	304,657	183,732
Vornado Rlty Tr	55,419	1,826,137	1,153,269
Voya Finl Inc	169,684	7,598,506	10,433,869
Vulcan Materials Co	15,182	2,268,810	2,658,520
W P Carey Inc	116,873	9,650,797	9,133,625
Wabtec Corp	32,870	2,626,519	3,280,755
Walgreens Boots Alliance Inc	609,133	37,552,867	22,757,209
Walmart Inc	403,891	49,764,004	57,267,705
Walt Disney Co	230,571	31,737,212	20,032,008
Warner Bros Discovery Inc	694,273	17,381,474	6,581,708
Warner Music Group Corp	1,151,426	30,792,877	40,322,939
Wash Fed Inc	175,515	6,199,076	5,888,528
Waste Mgmt Inc	71,896	9,898,395	11,279,044
Waters Corp	35,870	10,734,923	12,288,345
Watsco Inc	13,192	3,320,185	3,290,085
Wayfair Inc	4,823	630,703	158,628
Webster Fndl Corp Waterbury Conn	7,262	361,723	343,783
Wec Energy Group Inc	28,388	2,404,714	2,661,659
Wells Fargo & Co	2,595,865	101,198,406	107,183,266
Welltower Inc	62,132	4,958,903	4,072,753
Wendys Co	43,418	835,043	982,549
Werner Enterprises Inc	237,798	10,064,302	9,573,747
Wesco Intl Inc	13,357	1,424,597	1,672,296
West Pharmaceutical Svcs Inc	21,900	5,142,648	5,154,165
Western Alliance Bancorporation	16,904	1,542,493	1,006,802
Western Union Co	131,781	2,514,433	1,814,624
Westlake Corporation	9,846	1,020,307	1,009,609
Westn Digital Corp	98,433	4,871,778	3,105,561
Westrock Co	348,496	15,141,566	12,253,119
Wex Inc	3,211	617,363	525,480
Weyerhaeuser Co	303,635	10,873,815	9,412,685

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Whirlpool Corp	65,656	6,624,481	9,287,698
Wiley John & Sons Inc	135,448	5,705,940	5,426,047
Willdan Group Inc	248,293	8,218,532	4,432,030
Williams Co Inc	934,644	23,013,555	30,749,788
Williams Sonoma Inc	33,397	4,276,738	3,837,983
Willis Towers Watson PLC	13,043	2,355,986	3,190,057
Willscot Mobile Mini Hldgs Corp	25,483	903,538	1,151,067
Winnebago Inds Inc	93,023	3,161,851	4,902,312
Wintrust Finl Corp	27,008	2,485,530	2,282,716
Wolfspeed Inc	55,707	4,806,818	3,846,011
Workday Inc	31,646	5,792,307	5,295,325
Workiva Inc	1,927	155,009	161,810
World Wrestling Entmnt	12,759	915,465	874,247
Wyndham Hotels & Resorts Inc	13,742	974,250	979,942
Wynn Resorts Ltd	11,028	1,246,114	909,479
Xcel Energy Inc	210,519	14,128,973	14,759,487
Xcel Energy Inc Com	112,337	8,089,610	7,875,947
Xerox Hldgs Corp	162,300	5,135,172	2,369,580
XPO Inc	350,282	11,698,771	11,660,888
XPO Inc Com	202,686	6,827,453	6,747,417
Xponential Fitness Inc	239,352	4,407,510	5,488,341
Xylem Inc	28,724	2,919,648	3,176,013
Yeti Hldgs Inc	8,827	793,123	364,643
Yum Brands Inc	40,448	4,448,609	5,180,580
Zebra Technologies Corp	16,073	5,065,727	4,121,278
Ziff Davis Hldgs Inc	1,759	-	18
Ziff Davis Inc	30,264	2,414,445	2,393,882
Zillow Group Inc	38,317	1,168,898	1,195,874
Zillow Group Inc	91,941	2,793,859	2,961,420
Zimmer Biomet Hldgs Inc	168,510	20,367,023	21,485,025
Zions Bancorporation Na	131,795	6,474,878	6,479,042
Zoetis Inc	121,632	16,604,620	17,825,170
Zoom Video Communications Inc	20,291	5,407,190	1,374,512
Zoominfo Technologies Inc	28,013	1,057,313	843,471
Zscaler Inc	12,497	1,504,888	1,398,414
Zuora Inc	71,132	1,082,124	452,400
Zurn Elkay Water Solutions Corporation	310,705	6,813,592	6,571,411
Total Common Stock	219,926,581	\$12,873,131,797	\$13,976,878,615



U.S. Securities			
Convertible & Preferred			
Asset Description	Shares	Cost	Fair Value
Energy Technologies Holdings	1,175	\$ -	\$ 1,968,125
Exide Common AND Exide Preferred	2,618	-	1,976,590
Gulfport Energy Corp	284	235,725	1,603,180
Visual Edge Tech Inc Oc-Pfd	27,122	13,121	13,122
Total Convertible & Preferred Securities	31,199	\$ 248,846	\$5,561,017

U.S. Securities			
Rights & Warrants			
Asset Description	Shares	Cost	Fair Value
CWT Travel Hldgs Inc	11,506	\$ 2,028,186	\$ -
Occidentalpete Corp Wt Exp	156,250	882,812	6,442,188
Total Rights and Warrants	167,756	\$2,910,998	\$6,442,188

U.S. Securities			
U.S. Stock Funds			
Asset Description	Shares	Cost	Fair Value
CF Dfa Small Cap Value Tr	129,158	\$ 108,420,604	\$ 532,395,280
NT Collective U.S. Marketcap Equity Index Fund	17,293,566	461,771,492	1,945,750,947
Ishares Core S&P 500	21,080	8,024,705	8,099,147
Mfc Ishares Tr Russell 1000 Growth Etf	21,431	4,776,354	4,591,377
Total U.S. Stock Funds	17,465,235	\$ 582,993,155	\$ 2,490,836,751

Total U.S. Equities	237,590,771	\$13,459,284,796	\$16,479,718,571
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International Securities			
Asset Description	Shares	Cost	Fair Value
Australia			
Altium Ltd	94,507	\$ 2,155,440	\$ 2,248,274
Aristocrat Leisure	60,363	1,338,670	1,249,341
Atlas Arteria (Stapled)	3,669,922	15,671,038	16,450,688
BHP Group Limited	46,621	963,145	1,442,640
Charter Hall Group	226,562	2,691,385	1,840,643
Cochlear Ltd	129,807	18,063,681	17,968,401
Commonwealth Bank Of Australia	20,840	1,577,407	1,450,009
Csl Ltd	64,505	12,778,416	12,587,792
Dexus Property Group	318,921	2,496,562	1,676,141
Dominos Pizza Ent	78,424	3,789,970	3,523,389
Fortescue Metals Grp Ltd	98,040	824,327	1,363,624
Goodman Group	59,770	876,851	703,653
Igo Ltd	261,448	2,375,209	2,386,471
Ins Australia	721,687	2,333,547	2,324,707
JB Hi-Fi	91,425	2,761,792	2,600,894
Johns Lyng Group	229,926	1,109,581	965,172
Macquarie GP Ltd	14,717	1,851,364	1,666,317
Netwealth Group	256,196	2,855,502	2,102,246
Pilbara Minerals	704,756	2,243,716	1,792,239
Pro Medicus	131,976	3,245,377	4,945,744
QBE Ins Group	30,170	212,520	274,775
Qube Holdings Limited	4,690,117	9,072,248	8,937,494
Rea Group Limited	137,590	9,804,885	10,338,378
Seven Group Hldgs	76,090	1,091,252	1,082,061
Sonic Healthcare	136,046	3,780,492	2,765,020
South32 Ltd	132,983	186,918	360,730
Steadfast Group	1,215,397	4,406,820	4,508,492
Transurban Group Stapled Units	6,649,054	63,424,479	58,527,547
Treasury Wine Esta	59,208	536,161	546,467
Westpac Bkg Corp	174,447	2,795,658	2,762,334
Wisetech Global Lt	58,879	2,351,698	2,026,386
Woolworths Grp Ltd	56,830	1,355,594	1,293,378
Xero Limited	144,005	12,854,650	6,862,357
Austria			
Andritz	62,563	2,994,821	3,575,553
Austria Tech Systemtechnik	29,907	1,359,939	1,021,384
CA Immobilien Anla	33,550	1,091,360	1,015,107
Do & Co AG	20,781	1,838,512	1,965,017
Erste Group Bank AG	598,821	18,333,180	19,108,844
OMV	21,817	1,143,553	1,119,970
OMV AG	55,239	2,823,542	2,835,679
Telekom Austria	184,466	864,555	1,137,916
Belgium			
ADR Anheuser Busch	325,000	19,299,417	19,513,000
ADR Anheuser Busch Inbev Sa/Nv Sponsoredadr	45,437	2,450,521	2,728,037

International Securities			
Asset Description	Shares	Cost	Fair Value
Anheuser-Busch Inb	158,568	8,276,712	9,522,669
Barco	154,138	2,532,923	3,796,748
KBC Groep	19,750	1,208,345	1,266,378
KBC Groep NV	182,831	14,708,386	11,723,194
Kinepolis Group	40,778	1,658,479	1,687,718
Melexis	48,848	4,849,517	4,222,776
Proximus	98,819	1,785,425	948,759
Warehouses De Pauw	95,922	2,291,017	2,733,353
Brazil			
ADR Azul	21,714	213,018	132,673
ADR Banco Bradesco	2,293,632	9,205,839	6,605,660
ADR Embraer SA	865,468	15,051,738	9,459,565
ADR Gerdau	556,749	2,934,101	3,084,389
ADR Itau Unibanco Hldg	364,589	2,159,008	1,717,214
ADR Petroleo Brasileiro	347,855	4,992,064	3,704,656
ADR Petroleo Brasileiro SA	382,853	3,208,851	4,077,384
ADR Petroleo Brasileiro SA Petrobras Sponsored ADR	19,662	265,127	182,660
ADR Petroleo Brasileiro SA Petrobras Sponsored ADR	347,396	4,704,697	3,699,767
ADR Vale	1,054,697	16,538,285	17,898,208
Ambev SA	2,082,800	5,022,360	5,727,971
Ambev SA Com	3,530,400	7,862,643	9,709,060
Arezzo Industria E Comercio	83,700	1,056,740	1,240,499
B3 SA	1,485,200	3,844,287	3,715,989
Bco Do Brasil SA	37,300	247,465	245,358
Camil Alimentos	1,114,200	2,759,670	1,747,351
Cpfl Energia SA	261,952	1,391,215	1,647,200
Edp Energias Br	842,157	3,146,838	3,316,150
Equatorial Energia	2,539,398	12,767,128	12,995,792
Gerdau SA	126,500	596,905	587,247
Hypera	43,800	334,434	374,972
Itausa	1,011,725	1,813,614	1,630,717
JBS SA	455,370	3,031,557	1,896,602
Locaweb Servicos	714,112	2,380,330	949,489
M Dias Branco	423,000	3,025,203	2,870,608
Petrol Brasileiros	874,400	5,361,272	4,643,814
Petrol Brasileiros	4,693,200	19,963,174	21,778,190
Raia Drogasil SA	333,100	1,426,408	1,496,497
Rumo	1,408,884	5,464,013	4,966,018
Rumo SA	977,500	3,382,304	3,445,480
Santos Br Part	7,612,603	10,559,975	11,260,842
Santos Br Part SA	1,361,177	2,135,813	2,013,503
Suzano	290,000	2,043,942	2,649,671
Suzano SA	281,900	2,868,884	2,575,663
Telefonica Brasil	784,600	6,322,206	5,699,022
Totvs SA Com	535,500	3,768,795	2,801,366
Tres Tentos Agroindustrial	477,000	1,017,190	842,017

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Ultrapar Participa	25,400	65,132	60,665
Unipar Carbocloro	260,315	3,291,968	4,339,282
Vale SA	537,600	9,259,802	9,050,029
Weg SA	207,900	1,485,599	1,516,403
Canada			
Alimentation	233,977	6,992,958	10,274,646
Altogas Income Ltd	884,923	19,038,318	15,269,567
Aritzia Inc Sub	75,400	2,726,376	2,634,924
Bank Of Montreal	96,053	7,124,762	8,695,421
Barrick Gold Corp	204,676	4,398,703	3,516,334
BCE Inc	27,940	1,167,591	1,226,725
Bk Of Nova Scotia	45,219	2,347,717	2,213,977
Brp Inc	13,649	1,095,890	1,039,881
CAE Inc	12,176	189,837	235,351
Canada Goose Hldgs Com	40,000	944,006	710,875
Canadian Imperial Bk	11,820	621,873	478,119
Canadian Pac Ry Lt	291,348	21,737,346	21,706,765
Canadian Pac Ry Ltd	139,070	10,096,576	10,373,231
CCL Industries Inc Class'B'Non	64,386	3,003,121	2,748,505
Cdn Natl Railways	287,181	31,397,455	34,089,961
Cdn Natural Resources	21,040	1,032,163	1,167,569
Cdn Western Bank	149,826	3,405,977	2,660,477
CGI Inc	16,210	1,048,242	1,396,265
Cogeco Communicati Sub	28,565	2,393,071	1,618,884
Computer Modelling	406,300	2,155,404	1,748,204
Descartes Systems	228,641	11,144,816	15,927,838
Dollarama Inc	7,064	429,863	412,855
Dollarama Inc Com	156,608	8,753,526	9,152,948
Enbridge Inc	969,576	38,537,593	37,868,528
Enerplus Corp	142,000	2,604,193	2,504,742
Eqb Inc	55,000	2,737,160	2,302,779
George Weston	10,538	848,310	1,306,527
Gildan Activewear	33,052	1,046,649	904,512
Hydro One Ltd	260,660	7,137,774	6,977,481
Intact Finl Corp	72,147	10,394,543	10,378,370
Kinaxis Inc	55,923	5,099,414	6,269,798
Magna Intl Inc	143,615	7,590,566	8,061,815
Metro Inc	154,181	8,207,682	8,530,905
Natl Bk Of Canada	54,267	4,195,488	3,653,846
North West Co Inc	151,695	3,542,060	3,982,281
Northland Pwr Inc Com	383,027	12,236,027	10,496,175
Nutrien Ltd	3,915	384,010	285,618
Open Text Co	23,530	975,555	696,722
Parkland Corp.	293,247	7,993,071	6,430,029
Pembina Pipeline Corporation	542,226	20,979,777	18,392,344
Restaurant Brands Intl Inc	182,428	8,237,742	11,797,619

International Securities			
Asset Description	Shares	Cost	Fair Value
Richelieu Hardware	87,829	2,694,232	2,347,163
Royal Bk Of Canada	82,930	6,622,124	7,791,423
Shopify Inc	1,484,217	124,864,093	51,517,172
Spin Master Corp Sub	19,860	637,805	488,383
Sun Life Finl Inc	22,930	1,283,325	1,063,619
Suncor Energy Inc	9,365	312,769	297,151
Suncor Energy Inc	70,507	1,849,966	2,234,972
TC Energy Corporat	901,769	43,581,603	35,925,673
Tmx Group Limited	13,745	1,089,000	1,374,754
Toromont Industrie Com	35,138	2,208,489	2,533,919
Toronto-Dominion	215,494	16,087,755	13,943,215
Tourmaline Oil Cp	17,790	1,094,158	897,017
Chile			
ADR Sociedad Quimica Y Minera De Chile SA	140,521	6,767,630	11,219,197
ADR Sociedad Quimica Y Minera De Chile SA Sponsored ADR	723	67,901	57,724
Aguas Andinas	11,288,118	2,148,506	2,595,625
Cencosud SA	54,945	91,376	89,968
Quimica Y Minera	37,893	3,712,534	3,051,188
China			
ADR Alibaba Grp Hldg Ltd	3,590	232,852	316,243
ADR Autohome Inc	172,165	12,143,834	5,268,249
ADR Baidu Inc	102,984	16,154,581	11,779,310
ADR China Constr Bk Corp	54,176	636,748	672,866
ADR Joyy Inc Ads	1,985	66,366	62,706
ADR Lufax Hldg Ltd	70,279	136,988	136,341
ADR Netease Inc	10,424	736,461	757,095
ADR Vipshop Hldgs Ltd Sponsored ADR	17,791	151,732	242,669
Agricultural Bank Of China Cmn Stk	16,741,000	6,228,605	5,748,388
Alibaba Group Holding Ltd	2,954,400	49,073,517	32,648,127
Aluminum Corp Chn	6,050,000	2,754,382	2,573,495
Anhui Conch Cement	889,100	2,520,065	3,109,876
Anhui Gujing Distillery Co Ltd	7,700	109,733	123,319
Anta Sports Produc	40,860	485,513	535,555
Bank Of China Ltd	39,483,000	14,806,115	14,366,744
Bank Of Communications Co	3,227,000	2,078,816	1,856,415
Beijing Enterprise	140,000	441,657	448,433
Byd Company Ltd	249,000	1,562,281	6,144,485
Cgn Power Co Ltd	84,000	20,367	20,018
China Citic Bank Corporation Ltd	1,276,000	769,339	565,662
China Coal Energy	86,000	71,324	69,968
China Construction Bank	11,767,000	8,015,860	7,372,325
China Everbright	2,735,000	1,202,994	833,996
China Everbright Environment Group Ltd	821,000	341,759	367,112
China Galaxy Secur	1,309,000	681,311	638,991
China Gas Holdings	184,814	253,678	268,994
China Hongqiao Gro	607,500	539,183	573,646

International Securities			
Asset Description	Shares	Cost	Fair Value
China Lesso Group	1,664,000	1,839,496	1,737,564
China Life Insurance Co	4,762,590	10,542,761	8,176,696
China Longyuan Pwr	1,002,000	1,655,211	1,224,746
China Medical Sys	1,385,000	1,944,392	2,179,104
China Merchants	318,000	365,433	311,687
China Merchants Bk	924,000	4,480,189	5,167,567
China National Bui	2,256,000	1,400,556	1,852,793
China Oilfield Services	544,000	501,980	661,447
China Pac Ins	135,800	249,334	302,398
China Petroleum & Chemical Corp	29,456,000	15,515,064	14,228,037
China Res Gas GP	1,272,494	5,229,033	4,776,978
China Res Pharm Gr	9,018,618	6,027,667	7,302,759
China Ry Group Ltd	3,102,000	1,640,214	1,637,453
China Shenhua Energy Co	778,500	1,494,215	2,249,236
China Taiping Insu	430,800	784,581	536,503
China Tower Corp Ltd	67,956,634	7,608,528	7,313,765
Citic Ltd	702,000	646,251	741,130
Cosco Shipping Energy Transportation Co., Ltd	2,096,000	1,146,442	1,605,914
Cosco Shipping Holdings Co Ltd	1,313,050	1,836,242	1,339,135
Cosco Shipping Ports Ltd	3,327,055	2,639,687	2,642,905
CSPC Pharmaceutical Group Ltd	1,581,200	1,626,911	1,661,233
ENN Energy	1,751,352	23,153,645	24,593,134
Everbright Securit	632,200	435,286	424,439
Fosun Intl	3,409,000	2,469,452	2,777,883
Ganfeng Lithium Group Co Ltd	318,000	2,653,708	2,375,339
Gf Securities Co Ltd	51,800	78,656	74,465
Guangdong Invest	8,116,000	6,851,315	8,308,425
Guotai Junan Secur	401,400	580,538	452,060
Haier Smart Home Co	1,598,800	6,637,396	5,448,860
Haitong Securities Co.Ltd	1,855,600	2,152,667	1,141,183
Hengan Intl	220,500	1,650,629	1,171,016
Huatai Securities Co Ltd	60,800	89,536	69,564
I/Mongolia Yitai	45,100	71,940	59,577
Industrial & Commercial Bank China	32,615,000	19,080,154	16,798,609
Jiangxi Copper Co	56,000	64,877	82,655
Jnby Design Ltd	688,500	1,100,406	823,030
Kingboard Holdings Ltd	70,000	206,646	222,871
Kingdee Intl Softw Hkd	6,650,000	7,876,266	14,262,872
Kingsoft Corp Ltd	1,200,000	2,104,864	4,012,838
Kunlun Energy Co Comstk	2,903,607	2,135,820	2,072,158
Lenovo Group Limited	336,000	270,994	275,948
Lenovo Group Limited Hkd	2,434,035	2,695,620	1,999,009
Li Ning Co Ltd	199,500	1,354,661	1,731,738
Mmg Ltd	876,000	229,307	224,473
Netease Inc	397,302	5,612,646	5,828,491
New China Life Ins Co Ltd	969,700	3,768,759	2,373,016

International Securities			
Asset Description	Shares	Cost	Fair Value
Orient O/Seas Intl	4,500	69,852	81,295
Petrochina Company Limited	40,174,965	18,021,265	18,376,111
Picc Property & CA	11,353,343	12,451,014	10,778,835
Ping An Insurance Group	1,345,000	13,343,638	8,900,666
S/Baosight Sof	2,770,950	8,992,106	8,576,090
Shanghai Fosun Pharmaceutical Group	1,816,300	5,598,920	5,817,782
Sinopharm Group Co. Ltd.	1,870,400	3,752,700	4,754,513
Tencent Hldgs Limited	116,000	5,213,008	4,964,029
The People S Insur	11,764,000	4,279,154	3,903,774
Tianqi Lithium	487,143	4,644,229	3,482,736
Tingyi(Cayman Isl)	1,118,000	1,593,329	1,973,881
Travelsky Technology Cls	3,290,000	6,038,282	6,955,202
Xinyi Solar Hldgs	3,703,351	5,661,940	4,099,572
Xtep International	2,190,232	1,045,186	2,438,596
Yadea Group Holdin	1,143,086	2,262,140	1,912,722
Yankuang Energy Group Company Ltd	384,000	495,781	1,170,949
Yum China Hldgs Inc	57,948	2,943,123	3,166,858
Yum China Holdings Inc	38,900	1,807,114	2,187,983
Zhejiang Express	14,498,000	11,174,386	11,163,810
Zijin Mining Group Ltd	1,932,000	2,102,585	2,618,923
Zte Corp	1,372,729	4,592,555	3,025,124
Colombia			
ADR Bancolombia	241,154	9,186,079	6,882,535
Ecopetrol SA Com	8,551,052	5,079,485	4,267,692
Czech Republic			
Komerčni Banka	8,463	266,229	244,930
Moneta Money Bank	759,897	2,530,682	2,551,793
Denmark			
A.P. Moller-Maersk	830	2,474,287	1,860,631
A.P. Moller-Maersk	518	1,455,257	1,142,628
Carlsberg	40,630	4,770,100	5,383,241
Chr. Hansen Hldg	199,165	19,288,381	14,283,136
Coloplast	7,333	789,884	854,553
Coloplast Ser'B'Dkk1	28,072	3,031,266	3,271,377
Danske Bank	22,938	373,342	451,988
DSV	20,758	3,596,876	3,266,595
DSV A S DKK1	67,856	6,582,430	10,678,201
Genmab	16,893	5,710,667	7,130,221
Genmab As DKK1	14,842	2,595,779	6,264,532
Iss	138,896	2,562,349	2,936,254
Matas	84,755	806,387	847,812
Novo-Nordisk	288,600	25,015,913	38,850,836
Novo-Nordisk As	167,429	8,795,717	22,539,004
Novo-Nordisk As DKK	114,235	11,958,530	15,378,120
Royal Unibrew	21,921	1,910,191	1,558,224
Royal Unibrew A/S Dkk2	28,101	2,594,739	1,997,521
Sim Corp	132,534	15,455,933	9,095,741

International Securities			
Asset Description	Shares	Cost	Fair Value
Finland			
ADR Nokia Corp Sponsored ADR	523,400	2,230,647	2,428,576
Anora Group OYJ	210,858	2,595,441	1,656,281
Fiskars OYJ	64,515	998,265	1,058,969
Huhtamaki OYJ	77,122	1,659,493	2,633,871
Metso Outotec.	185,838	1,679,199	1,906,402
Musti Group OYJ	74,445	2,791,112	1,240,237
Neste OYJ	169,297	4,642,997	7,772,950
Nokia OYJ	484,712	2,362,940	2,238,396
Sampo PLC	35,936	1,708,443	1,872,379
Valmet OYJ	98,504	3,184,912	2,645,031
Wartsila	76,168	607,688	639,592
France			
Accor	15,256	553,320	380,184
ADR Arcelormittal N Y Registry Shs New 2017 N Y Registry Shs New 2017	161,644	4,220,643	4,238,306
ADR Totalenergies SE Sponsored ADR	69,545	3,555,508	4,317,354
Air Liquide(L')	28,094	3,466,161	3,969,792
Airbus SE	106,800	11,802,738	12,654,316
Arcelormittal	86,492	2,270,158	2,268,484
BIC	65,100	4,432,112	4,443,117
BNP Paribas	166,365	8,193,127	9,454,701
BNP Paribas SA	162,398	6,613,746	9,229,252
Bouygues	220,113	7,915,136	6,587,034
Capgemini	114,229	18,140,000	19,012,007
Carrefour SA	772,272	16,393,029	12,890,603
CIE De St-Gobain	187,324	7,703,071	9,126,419
Coface	215,400	2,216,371	2,790,812
Danone SA	140,088	8,964,401	7,360,325
Dassault Systemes	537,385	13,774,958	19,210,193
Edenred	5,132	258,693	278,676
Eiffage	12,849	1,151,201	1,260,508
Engie	1,142,356	18,093,402	16,322,376
Engie Comstk	825,556	11,137,570	11,795,828
Essilorluxottica	8,042	1,384,651	1,452,214
Eurofins Scientifi	111,832	5,112,860	8,003,793
Euronext	45,915	4,021,196	3,389,033
Getlink SE	119,238	2,259,017	1,905,670
Hermes Intl	4,689	2,540,954	7,231,265
Ipsen SA	77,679	10,383,042	8,331,743
Kering	853	615,903	432,878
L'Oreal	1,460	555,283	519,811
L'Oreal	27,929	7,326,871	9,943,691
Lvmh Moet Hennessy Louis Vuitton	4,814	3,329,041	3,493,151
Lvmh Moet Hennessy Louis Vuitton SE	22,775	10,391,588	16,526,072
Michelin CIE Gle Etabl	112,436	3,829,257	3,118,131

International Securities			
Asset Description	Shares	Cost	Fair Value
Orange SA	1,006,504	14,652,202	9,969,571
Pernod Ricard	12,537	2,325,446	2,458,596
Publicis Groupe	22,521	979,438	1,428,192
Publicis Groupe SA	188,345	9,648,317	11,944,087
Renault SA	110,830	7,237,246	3,699,311
Rexel	146,643	2,902,700	2,885,948
Safran	2,883	371,492	359,749
Safran SA	200,096	20,126,262	24,968,555
Sanofi	212,075	18,653,399	20,334,122
Sanofi SA	143,253	12,661,038	13,735,348
Sanofi Sponsored ADR	1,180,000	53,382,934	57,147,400
Sartorius Stedim	14,714	4,180,616	4,750,314
Schneider Electric	32,814	3,773,970	4,577,912
Ses Fdr	1,010,162	8,788,622	6,565,602
Ses Imagotag	30,876	3,660,299	4,020,195
Societe Generale	6,761	173,434	169,424
Sopra Steria Group	14,818	2,167,523	2,233,009
Stmicroelectronics	297,010	10,575,863	10,458,885
Teleperformance Societe Europeenne	38,920	9,949,807	9,250,373
Thales	27,192	3,200,759	3,462,165
Thales SA	102,733	12,090,077	13,080,267
Totalenergies	433,298	22,486,206	27,121,950
Totalenergies SE	369,272	18,047,902	23,114,292
Ubisoft Entertain	4,563	192,769	128,613
Valeo	238,182	4,628,188	4,245,136
Vinci	285,697	27,979,657	28,445,068
Germany			
Adesso SE	10,346	2,045,709	1,455,305
ADR Biontech SE Ads	1,795	292,426	269,645
Allianz SE	2,546	555,819	545,889
Allianz SE (Regd)(Vinkuliert)	84,321	15,527,730	18,079,312
Bayer	126,361	7,438,284	6,517,051
Bayer AG	27,018	1,910,517	1,393,450
Bayer Motoren Werk	911	69,328	77,344
Bayer Motoren Werk Non	31,946	3,107,731	2,712,207
Bayerische Motoren Werke	166,504	12,905,266	14,816,744
Bayerische Motoren Werke AG	15,770	1,031,847	1,403,330
Brenntag SE	34,567	2,303,148	2,203,168
Carl Zeiss Meditec	164,198	10,258,095	20,660,835
Continental	39,323	2,799,249	2,349,339
Continental AG	252,918	28,871,854	15,110,500
Covestro	12,610	371,763	491,891
Covestro AG	228,697	10,385,677	8,921,011
CTS Eventim	82,083	5,983,446	5,221,144
CTS Eventim AG & C	56,481	3,939,293	3,592,649
Deutsche Lufthansa Ord	25,066	161,700	207,727
Deutsche Post	307,537	13,470,169	11,546,741

International Securities			
Asset Description	Shares	Cost	Fair Value
Deutsche Post AG (Regd)	22,340	1,556,159	838,774
Deutsche Telekom	1,673,354	29,355,230	33,285,366
E.On SE	341,852	4,609,921	3,405,431
Evonik Industries	455,463	14,662,997	8,718,077
Flatexdegiro AG	88,384	1,697,355	596,718
Fresenius	377,452	14,744,517	10,574,437
Fresenius Medical Care	42,942	2,489,931	1,401,019
Gea Group AG	65,586	3,106,176	2,673,873
Gerresheimer	37,199	2,658,246	2,493,200
Hannover Rueck SE	13,882	2,187,203	2,748,287
Heidelbergcement	238,489	14,499,150	13,561,220
Henkel AG & Co	58,553	3,828,081	4,063,145
Henkel AG & Co KGAA	204,231	16,369,180	13,132,425
Hugo Boss	39,714	2,344,946	2,295,559
Infineon Technolog Ord	380,093	7,988,782	11,532,752
Jenoptik AG	90,046	1,732,207	2,456,357
Krones	23,401	2,217,530	2,622,346
Krones AG	1,170	127,251	131,112
Mercedes-Benz Group	76,788	4,028,229	5,031,853
Merck	32,222	5,829,511	6,220,958
Merck KGAA	130,372	14,211,617	25,170,341
MTU Aero Engines	89,869	16,468,434	19,393,548
MTU Aero Engines A	11,833	2,764,322	2,553,537
Muenchener Rueckve	30,381	8,308,077	9,856,934
Nemetschek SE	23,749	1,773,230	1,208,757
Orion Engineered Carbons	363,907	7,662,103	6,481,184
Porsche Auto	7,131	424,682	389,965
Porsche Auto HI SE Non	7,366	437,210	402,816
Qiagen	30,814	1,520,130	1,536,694
Rational AG	19,109	11,767,225	11,318,716
RWE	61,699	2,537,501	2,738,629
RWE AG	140,555	6,040,991	6,238,805
SAP SE	288,244	27,386,882	29,652,305
SAP Se-Sponsored ADR	9,100	973,138	939,029
Siemens Healthineer	30,878	1,714,949	1,539,966
Siltronic	38,102	3,621,112	2,771,276
Stabilus SE	37,638	1,873,434	2,526,640
Volkswagen	66,635	12,951,037	8,279,349
Vonovia SE	147,962	6,525,784	3,477,232
Wacker Chemie AG (Br)	11,430	1,486,833	1,456,521
Greece			
Jumbo SA	260,043	3,959,842	4,434,944
Ote(Hellenic Tlcm)	4,373	84,601	68,093
Hong Kong			
1St Pacific Co	10,026,000	7,600,196	2,993,047
AIA Group Ltd	1,050,800	9,158,412	11,686,102
Boc Hong Kong Hldg	362,880	1,243,134	1,236,729

International Securities			
Asset Description	Shares	Cost	Fair Value
Ck Asset Holdings Ltd	31,000	160,199	190,847
Ck Hutchison Hldgs	2,617,760	26,436,822	15,713,369
Esr Group Limited	760,200	1,968,573	1,595,408
Galaxy Entertainme	68,000	348,900	449,561
Jardine Matheson Hldgs	96,000	6,115,437	4,886,400
Melco Resorts & Entertainment Limited	41,385	541,678	475,928
Power Assets Hldgs	1,227,000	6,587,642	6,720,639
Sands China Ltd Usd	170,000	344,458	564,129
Sun Hung Kai Prop	78,500	1,320,042	1,074,164
Swire Pacific	44,590	261,470	392,486
Techtronic Industr	411,400	4,323,524	4,591,053
Value Partners GP	3,891,000	2,602,614	1,435,766
Vtech Holdings Ltd	345,200	3,524,010	2,224,686
Wh Group Limited	6,097,589	4,570,344	3,546,859
Wh Group Limited Comstk	2,002,451	1,463,937	1,164,790
Xinyi Glass Hldgs	294,000	505,471	547,699
Hungary			
Mol Hungarian Oil	737,940	5,681,941	5,117,363
Richter Gedeon Che	124,032	2,608,346	2,743,656
India			
Aavas Financiers	106,311	3,390,716	2,371,983
ABB India Ltd	57,215	2,332,829	1,855,528
Adani Port AND Special Economic Zon Limited	942,259	8,701,162	9,317,806
ADR HDFC Bk Ltd	2,446	165,119	167,331
ADR HDFC Bk Ltd ADR	158,713	7,709,592	10,857,556
ADR Icici Bk Ltd	597,945	4,208,233	13,089,016
Affle (India) Ltd	73,849	1,084,023	966,518
Apollo Hospitals Enterprise Comstk	29,792	2,249,179	1,612,434
Ashok Leyland	5,027,078	9,565,721	8,713,683
Au Small Finance	724,868	4,812,981	5,734,194
Axis Bank Ltd	561,617	5,502,928	6,338,811
Britannia Industries	31,259	1,475,945	1,627,542
Cholamandalam Inv	174,361	1,765,061	1,523,578
Crompton Greaves	367,530	2,100,151	1,494,687
Exide Industries	434,437	1,014,048	946,540
Genpact Limited	586,529	25,880,682	27,168,023
Havells India Com	140,963	2,247,060	1,874,196
HCL Technologies	216,443	2,070,898	2,719,077
HDFC Bank Ltd	672,005	10,964,938	13,225,250
Hindustan Aeronaut	165,264	3,261,502	5,056,503
Hindustan Unilever	166,873	5,512,851	5,165,842
Housing Devel Fin	196,150	4,589,586	6,253,659
Indusind Bank Ltd	199,975	2,820,156	2,949,226
Info Edge	82,352	4,971,670	3,914,084
Infosys Limited	342,005	8,381,517	6,234,884
Interglobe Aviatio Inr10	135,235	3,180,041	3,281,897

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Jk Tyre & Industries Ltd	1,068,247	2,304,573	2,377,828
Max Healthcare Ins	477,821	2,524,113	2,538,695
Motherson Sumi Limited Demat Equity	3,746,063	1,104,853	2,639,858
Oil & Natural Gas	1,290,099	2,101,897	2,288,433
Petronet Lng	704,375	2,051,271	1,834,372
Pidilite Industrie Inr1(Post Subdivision)	68,455	1,074,609	2,110,124
Polycab India Ltd	69,844	2,492,061	2,168,938
Power Grid Corp	672,998	1,784,543	1,738,422
Reliance Inds	497,386	12,275,745	15,314,174
Samvardhana Motherson Internaional Ltd	1	1	-
Tube Investments	54,083	1,832,531	1,814,458
UPL Limited	349,744	3,685,590	3,027,549
Varun Beverages	99,056	1,608,697	1,583,543
Voltas Ltd	152,474	2,166,570	1,474,149
Indonesia			
Adaro Energy Indonesia	575,200	112,862	142,253
ADR Perusahaan Perseroan Persero P T Telekomunikiasi Indonesia	55,953	1,041,899	1,334,479
Astra Intl	4,820,429	2,125,757	1,764,988
Bank Mandiri	8,528,274	4,195,566	5,437,168
Bank Rakyat Indonesia Perser	14,247,642	2,923,210	4,521,172
Bk Central Asia	24,307,800	8,965,412	13,350,357
Mitra Adiperkasa	16,711,500	1,357,026	1,551,188
Pt Bank Negara Ind Lkd	4,000,600	2,628,650	2,370,678
Telkom Indonesia (Persero)	9,544,993	2,747,172	2,299,260
Telkom Indonesia (Persero) Tbk Idr50	18,484,500	5,414,478	4,452,666
Utd Tractors	147,800	269,427	247,560
Ireland			
ADR Ryanair Hldgs PLC	10,879	804,524	813,314
Anglo Irish Bank Corp	119,267	287,436	-
Bank Of Ireland Gr	71,920	443,899	683,134
Flutter Entertainment PLC	91,950	7,863,720	12,541,480
Icon PLC	10,151	2,128,387	1,971,832
Icon PLC Com	237,994	20,709,632	46,230,334
Kerry Group	1,850	195,488	166,325
Kingspan Group	63,686	2,695,209	3,437,866
Israel			
ADR Nice Ltd Sponsored ADR	16,718	3,862,170	3,214,871
Audiocodes Ltd	263,676	6,714,124	4,717,164
Bank Hapoalim B.M.	41,870	358,799	376,397
Bk Leumi Le Israel	147,864	1,194,181	1,228,254
Check Pt Software Technologies	62,405	7,454,207	7,873,015
Check Pt Software Technologies Ordils	113,335	12,376,290	14,298,344
Cognyte Software Ltd	517,478	8,427,401	1,609,357
Cyber-Ark Software Ltd Com	78,633	11,201,558	10,194,768
Delek Group	8,070	1,474,189	885,104
Fibi Bank	70,868	2,925,927	2,791,739

International Securities			
Asset Description	Shares	Cost	Fair Value
Icl Group Ltd	29,181	276,462	210,474
Inmode Ltd Com	178,862	6,521,687	6,385,373
Israel Discount Bk	36,257	226,916	189,891
Maytronics Ltd	52,489	1,145,700	520,650
Mizrahi Tefahot Bank Ltd	93,213	3,544,361	3,008,916
Nayax Ltd	53,895	1,282,850	1,018,791
Nice Ltd	2,053	420,347	395,647
Wix.Com Ltd	4,409	1,228,503	338,743
Zim Integrated Shipping Servces Ltd	2,942	142,181	50,573
Italy			
ADR ENI S P A Sponsored ADR	49,800	740,535	1,427,268
ADR Tenaris	22,569	671,148	793,526
Amplifon	100,588	2,327,079	2,986,548
Ariston Hldg NV	516,804	5,923,036	5,305,999
Assic Generali SPA	148,468	2,971,950	2,632,688
Azimut Hldg S.P.A	465,445	5,855,553	10,396,898
Brembo SPA	170,890	2,036,787	1,905,896
Brunello Cucinelli	106,620	3,763,508	7,862,903
Buzzi Unicem SPA	401,949	9,360,177	7,721,642
Carel Industries	102,916	2,187,921	2,581,172
Carel Industries S	39,576	853,795	992,581
Enel	5,039,424	28,252,438	27,052,979
Enel SPA	28,258	191,669	151,697
ENI	472,111	8,992,504	6,694,291
ENI SPA	2,225,569	28,365,456	31,557,422
Ferrari	1,953	431,419	417,285
Finecobank SPA	401,600	6,964,419	6,651,991
Hera	917,804	3,112,934	2,467,427
Interpump Group	77,785	1,516,156	3,499,957
Intesa Sanpaolo	6,312,025	15,531,296	13,998,466
Italgas SPA	167,260	1,083,369	926,458
Leonardo	16,042	119,484	137,994
Leonardo SPA	889,878	6,304,406	7,654,762
Marr SPA	96,820	1,582,666	1,177,975
Moncler SPA	43,301	1,764,374	2,287,543
Nexi	18,747	342,455	147,377
Poste Italiane	115,130	992,653	1,121,334
Prysmian SPA	382,887	9,414,235	14,163,330
Sanlorenzo SPA	105,656	1,933,422	4,166,533
Seco SPA	345,603	2,116,925	1,973,320
Snam	2,208,349	12,446,837	10,669,508
Stellantis	10,876	163,196	154,030
Stellantis N.V Com	336,552	4,968,146	4,766,387
Stellantis N.V Com	361,498	5,120,305	5,117,368
Technogym SPA	414,169	3,227,746	3,160,457
Telecom Italia SPA	14,858,796	13,230,837	3,303,232
Tenaris	25,843	424,658	449,156

International Securities			
Asset Description	Shares	Cost	Fair Value
Tenaris S.A.	642,773	8,292,527	11,171,503
Unicredit SPA	446,071	5,768,290	6,318,392
Japan			
ADR Honda Mtr Ltd	610,000	19,612,514	13,944,600
ADR Sony Group Corporation	6,575	674,530	501,541
ADR Toyota Mtr Corp Sponsored ADR	2,930	446,347	400,179
Advantest Corp	18,420	971,877	1,183,839
Aeon Co Ltd	22,100	451,160	466,136
AGC Inc	23,800	777,250	792,762
Ajinomoto Co Inc	18,200	449,349	556,021
Anicom Holdings	245,600	1,444,491	1,079,601
Asahi Group Holdings Ltd	13,100	467,085	408,950
Asahi Kasei Corp	109,900	780,845	784,114
Asics Corp	250,000	4,462,658	5,521,240
Astellas Pharma	1,148,020	17,696,058	17,458,048
Az-Com Maruwa Hldg	65,300	751,568	779,473
Bandai Namco Holdings Inc	23,000	1,765,415	1,449,255
Baycurrent Consult	227,700	6,195,063	7,101,334
Benefit One Inc	320,700	5,468,581	4,698,269
Brother Industries	79,000	1,397,315	1,201,660
Bunka Shutter Co	147,300	1,249,061	1,236,943
Canon Inc	375,200	8,914,272	8,119,926
Chubu Electric Power Co Inc	627,800	6,237,673	6,480,455
Chugai Pharmacy Co. Ltd	11,700	355,731	298,652
Cyberagent Inc	797,200	7,318,373	7,056,953
Daifuku Co Ltd	40,200	2,554,374	1,882,875
Dai-Ichi Life Hold	42,700	780,596	968,917
Daiichi Sankyo	81,800	2,636,281	2,634,810
Daikin Industries	58,108	6,504,990	8,895,992
Daito Trust Const	31,900	2,805,027	3,273,531
Daiwa Secs Group Inc	527,900	2,451,986	2,332,530
Denso Corp	198,950	6,669,067	9,855,146
Disco Corporation	16,100	4,424,601	4,606,275
Eisai Co	136,800	5,625,930	9,024,269
En Japan Inc	46,600	1,793,785	856,102
Eneos Holdings Inc	132,800	526,094	450,903
Fanuc Corp	3,215	750,003	483,304
Fast	400	198,938	244,132
Ferrotec Holdings	6,600	217,592	139,408
Food & Life Compan	169,600	3,268,302	3,339,428
Fuji Oil Holdings	108,600	2,240,493	1,677,417
Fujifilm Holdings Corp	186,000	8,289,232	9,339,119
Fujikura	498,800	3,220,896	3,795,484
Fujitsu	43,400	6,413,294	5,794,013
Fukuoka Financial	69,800	1,573,880	1,589,670
Glory Ltd	93,300	2,001,935	1,551,406

International Securities			
Asset Description	Shares	Cost	Fair Value
Gmo Payment Gatewa	166,280	13,983,749	13,761,625
H.U. Group Holdings Inc	107,400	3,219,633	2,345,063
Harmonic Drive Sys	35,100	1,248,263	988,264
Hitachi	334,780	12,277,389	16,976,869
Honda Motor Co	861,500	26,186,426	19,796,643
Hoshizaki Corp	31,498	1,215,658	1,111,245
Hosokawa Micron Co	48,000	1,126,467	976,043
Hoya Corp	110,797	8,042,817	10,668,657
Idec Corporation	84,400	1,969,648	1,867,809
Idemitsu Kosan Co	7,500	194,402	174,505
IDOM Inc	322,900	2,005,024	1,624,962
Inpex Corporation	414,400	3,146,952	4,384,421
Itochu Corp	55,800	1,558,163	1,753,358
J Front	321,200	2,610,760	2,923,652
Japan Airlines Co	8,500	158,595	173,614
Japan Elevator	323,200	6,247,109	4,051,482
Japan Exchange Group Inc	132,500	3,091,776	1,905,481
Japan Post Hold Co	972,200	8,316,935	8,175,042
Japan Post Insuran	9,300	178,138	163,593
Japan Tobacco Inc	474,800	8,465,476	9,575,526
Kajima Corp	37,500	392,495	436,546
Kakaku.Com. Inc	521,600	13,503,556	8,349,079
Kansai Electric Power Co	2,305,000	23,303,771	22,343,363
Kao Corp	132,680	5,343,682	5,284,273
KDDI Corp	250,170	8,263,663	7,549,941
Keyence Corp	40,400	14,116,109	15,744,196
Kirin Holdings Co	351,200	5,646,371	5,352,709
Kyocera Corp	277,100	17,290,539	13,759,970
Kyoritsu Maintenan	66,700	2,816,239	2,982,531
Kyowa Kirin Co Ltd	94,870	2,189,550	2,171,415
Lasertec Corp	1,300	186,842	214,245
M3 Inc	252,900	9,117,917	6,857,980
Marubeni Corp	161,100	1,798,135	1,849,759
Matsukiyococokara & Co	26,100	997,210	1,305,544
Meitec Corporation	354,100	4,798,874	6,430,131
Mercari Inc	5,420	91,448	110,869
Mitsubishi Chemical Group Corp	467,900	2,446,177	2,428,066
Mitsubishi Elec Cp	1,496,000	17,951,700	14,892,539
Mitsubishi Hc Cap.	272,320	1,269,467	1,339,465
Mitsubishi Hvy Ind	155,300	4,468,051	6,160,447
Mitsubishi Motor C	47,500	158,345	183,599
Mitsubishi UFJ Fin	1,720,900	12,186,893	11,594,832
Mitsui & Co Ltd	168,230	3,716,996	4,912,579
Mitsui Chemicals	24,800	554,471	559,172
Mitsui O.S.K.Lines	169,600	4,731,820	4,228,914
Monotaro Co.Ltd	1,155,000	17,940,936	16,255,523
Morinaga & Co	25,600	949,717	761,529

International Securities			
Asset Description	Shares	Cost	Fair Value
MS&AD Ins GP Hldgs	444,600	12,756,246	14,233,130
Murata Manufacturing Co.	161,100	12,697,105	8,043,706
Nec Corp	7,000	230,029	245,898
Ngk Insulators Ltd	108,740	1,547,239	1,382,892
Ngk Spark Plug Co	115,600	2,285,187	2,136,863
Nichiha Corp	115,300	3,150,280	2,320,943
Nihon M&A Center Holdings Inc	305,200	3,239,206	3,768,015
Nihon Parkerizing	114,100	1,487,743	811,139
Nintendo Co Ltd	28,480	1,442,165	1,194,068
Nippon Express Hld	90,800	5,645,292	5,188,768
Nippon Sanso Holdings Corp	668,956	13,588,367	9,714,045
Nippon Steel Corp	285,600	4,288,444	4,961,122
Nippon Telegraph & Telephone Corp	595,000	14,658,428	16,964,569
Nippon Yusen Kabushiki Kaisha	374,400	8,921,344	8,824,768
Nissan Motor Co Ltd	2,232,100	11,553,394	7,072,955
Nissei Asb Machine	65,200	2,074,350	2,117,413
Nissin Foods Holdings Co Ltd	7,300	504,811	576,498
Nomura Holdings	500,000	2,427,754	1,851,529
Nomura RI Est Inc	178,450	3,558,717	3,827,455
NTT Data Corp	137,300	2,289,606	2,010,410
Obic Co Ltd	11,800	2,096,079	1,735,860
Odakyu Elec Rlwy	6,400	81,497	82,992
Olympus Corp	504,811	10,789,635	8,998,564
Ono Pharmaceutical	62,500	1,546,542	1,460,362
Orix Corp	328,760	6,381,105	5,278,548
Osaka Gas Co Ltd	460,700	8,195,717	7,437,122
Otsuka Holdings Co Ltd	98,400	4,054,175	3,210,520
Pan Pacific International Holdings Corp	23,966	387,571	445,554
Prestige Internati	77,000	399,586	423,677
Qol Holdings Co Ltd	179,000	2,411,860	1,587,252
Rakus Co Ltd	203,800	4,195,900	2,446,619
Recruit Hldgs	9,600	406,071	303,908
Recruit Hldgs Co L	56,530	2,596,430	1,789,578
Renesas Electronics Corporation	1,257,900	12,648,604	11,282,918
Resona Holdings	173,610	948,315	951,569
Ricoh Co Ltd	273,800	2,910,010	2,089,633
Ricoh Leasing	94,000	2,585,393	2,710,751
Sawai Group Holdings Co Ltd	70,000	2,263,360	2,188,412
Scsk Corp	349,720	5,769,653	5,303,647
Secom Co	165,400	10,166,566	9,455,547
Seiko Epson Corp	238,200	3,516,228	3,477,003
Sekisui Chemical Co Ltd	78,420	1,147,075	1,096,555
Seven & I Holdings	19,848	823,039	851,413
Sg Holdings Co Ltd	93,300	2,262,743	1,294,016
Shibaura Mechatron	32,600	2,206,470	2,468,256
Shift Inc	36,400	4,935,381	6,438,865
Shima Seiki Mfg	159,100	2,853,486	2,236,769

International Securities			
Asset Description	Shares	Cost	Fair Value
Shin-Etsu Chemical	69,700	9,424,077	8,570,863
Shionogi & Co Ltd	17,140	999,120	855,539
Shiseido Co Ltd	17,700	633,266	868,064
Sigmaxyz Holdings Inc	129,400	1,320,167	1,268,060
SMC Corp	7,900	3,612,761	3,327,765
Sms Co Ltd	248,500	8,215,674	6,318,674
Softbank Group Corp	109,100	4,848,181	4,666,796
Sompo Holdings Inc	159,444	6,522,973	7,081,298
Sony Group Corpora	181,400	14,085,281	13,796,271
Square Enix Holdings Co Ltd	22,000	635,477	1,022,093
Subaru Corporation	9,300	191,490	142,906
Sumco Corporation	21,932	325,184	292,050
Sumitomo Corp	92,200	1,487,543	1,534,512
Sumitomo Electric	37,500	426,651	427,593
Sumitomo Metal Mining Co Ltd	54,220	1,748,993	1,919,448
Sumitomo Mitsui Financial Group	200,300	7,066,619	8,039,629
Sumitomo Mitsui Trust Holdings Inc	266,610	11,859,697	9,270,580
Systemx Corp	15,800	929,067	957,735
Taiheiyo Cement	15,000	349,010	233,847
Taisho Holdings	191,400	12,281,811	8,413,506
Takeda Pharmaceutical Co	1,965,892	68,998,383	61,251,143
Takeda Pharmaceutical Co Ltd Sponsored Ads	2,995	43,087	46,722
TDK Corp	11,260	496,420	369,943
Technopro Hldgs In	490,500	9,517,737	13,104,040
Terumo Corp	11,700	332,736	332,170
TIS Inc	237,800	3,446,419	6,271,886
Tokio Marine Holdings Inc	1,089,600	15,540,777	23,349,456
Tokyo Elec Power H	2,274,500	8,798,494	8,205,404
Tokyo Electron	6,300	2,137,736	1,856,410
Tokyo Gas Co Ltd	10,100	203,885	197,874
Topcon Corporation	292,300	3,786,068	3,391,650
Toppan Inc	105,200	1,817,957	1,557,928
Toray Inds Inc	126,700	704,707	707,319
Tosoh Corp	10,600	182,948	126,128
Toyota Industries	175,600	11,009,961	9,635,409
Toyota Motor Corp	12,000	182,034	164,841
Toyota Tsusho Corp	60,200	2,511,595	2,228,785
Tsubakimoto Chain	44,600	1,356,220	1,007,975
Tsumura & Co	138,700	3,842,738	3,046,365
Tsuruha Holdings	1,900	102,574	146,879
Ushio Inc	177,000	2,188,443	2,182,568
Ut Group Co Ltd	157,600	2,998,998	2,699,428
West Japan Railway	518,834	23,165,613	22,527,568
Yamaha Corp	31,900	1,292,737	1,189,496
Yamaha Motor Co	58,880	1,181,145	1,343,202
Yokogawa Electric	153,800	3,056,010	2,453,666
Zozo Inc	48,340	1,195,847	1,194,349

International Securities			
Asset Description	Shares	Cost	Fair Value
Korea, Republic Of			
ADR KB Finl Group Inc	25,774	1,138,699	996,423
ADR Shinhan Finl Group Co Ltd	3,372	101,830	94,180
Amorepacific Group	14,367	324,641	396,527
Bh Co Ltd Shs	117,089	2,245,487	2,078,804
Bnk Financial Group Inc	241,862	3,130,273	1,243,261
DGB Financial Grou	322,958	3,633,408	1,785,272
Dongbu Insurance Co Ltd	20,637	1,131,727	1,065,715
Doosan Bobcat Inc	29,436	675,464	805,445
GS Holdings Corp	72,158	3,126,065	2,499,423
Hana Financial Grp	36,514	916,392	1,214,246
Hana Financial Grp Krw5000	124,864	3,272,840	4,152,259
Hd Hyundai Co Ltd	9,865	474,282	445,466
Hite Jinro	100,162	2,255,022	2,023,835
Hyundai Glovis Co	1,562	254,938	201,967
Hyundai Marine&Fir	67,406	1,711,900	1,569,875
Hyundai Mobis	20,620	3,498,845	3,269,522
Hyundai Mobis Krw5000	41,677	8,731,588	6,608,334
Hyundai Motor Co	7,672	1,096,525	916,150
Hyundai Motor Co	1,018	75,140	59,494
Hyundai Motor Co	657	48,180	38,448
Hyundai Steel Co	32,376	740,221	783,476
Indl Bank Of Korea	10,785	76,735	83,755
I-Sens Inc	48,364	1,188,870	1,258,344
KB Financial Group	62,923	2,613,553	2,413,417
Kia Corp	244,676	15,544,499	11,474,327
Koh Young Technolo	186,198	3,502,462	1,877,441
Korea Investment Holdings	1,645	70,869	69,338
KT&G Corporation	8,908	604,001	644,588
KT&G Corporation Krw5000 033780	119,192	9,653,368	8,624,807
LG Chemical	1,853	781,265	879,241
LG Chemical	21,867	7,137,076	4,798,808
LG Energy Solution Ltd	10,979	3,307,880	3,781,221
LG H&H Co Ltd	3,110	761,098	775,963
Nh Investment AND Securities Co Ltd	21,112	149,414	146,423
Nongshim Co	6,316	1,379,876	1,783,165
Osstem Implant Co	14,867	1,668,531	1,623,672
Posco Holdings Inc	48,883	12,952,991	10,688,928
Samsung Electronic	1,113	449,885	1,113,000
Samsung Electronics Co	618,756	26,138,290	27,059,871
Samsung Electronics Co	198,868	7,904,321	7,942,138
Samsung Electronics Co Krw100 005930	381,514	13,864,538	16,684,638
Samsung Fire & Marine Ins.Co.Ltd	28,726	5,701,351	4,543,456
Samsung Sdi	7,445	1,391,617	3,479,632
Shinhan Financial Group Co	117,128	4,113,140	3,260,503
Shinhan Financial Group Co Ltd	16,244	484,943	452,186
SK Hynix Inc	119,670	8,645,281	7,097,865
Woori Financial Gr	19,866	251,216	181,457

International Securities			
Asset Description	Shares	Cost	Fair Value
Malaysia			
Mr D.I.Y. Group	3,882,000	2,307,576	1,762,543
Mexico			
ADR Cemex SAB	2,079,597	10,795,083	8,422,368
ADR Controladora Vuela Compania De Aviacion	261,442	2,859,120	2,185,655
Arca Continental	297,000	1,462,899	2,411,694
Banco Actinver SA	9,416,862	10,986,974	11,095,006
Coca Coal Femsa SAB De CV	408,331	2,362,252	2,762,543
Gentera SAB De CV	2,486,200	2,586,110	2,799,124
Gpo Aero Cent Nort	1,143,701	7,285,618	8,807,564
Gpo Aero Pacifico Com	1,101,484	12,208,505	15,778,484
Gpo Aero Sureste	521,803	12,014,143	12,174,265
Grupo Aeroportuario	14,888	2,594,609	3,468,755
Grupo Financiero Banorte	2,374,143	11,586,495	17,045,317
Regional SAB De CV	371,300	2,257,092	2,669,203
Wal-Mart De Mex	2,170,100	7,810,301	7,638,182
Netherlands			
ABN Amro Bank	28,839	321,863	397,811
ADR Aegon	1,725,000	11,008,034	8,694,000
ADR Asml Hldg NV Ny	2,450	1,740,981	1,338,680
Adyen	470	927,608	646,271
Adyen NV	4,015	3,428,017	5,520,806
Aegon	90,306	418,388	456,644
Aegon NV	1,113,083	8,752,481	5,628,450
Aercap Holdings	2,666	122,412	155,481
Akzo Nobel	32,452	3,101,981	2,166,728
Asml Holding	8,503	3,649,388	4,571,898
Asml Holding NV	84,364	38,289,255	45,360,886
Asr Nederland	11,623	492,953	550,146
BE Semiconductor Industries NV	95,093	5,548,407	5,740,162
Coca-Cola Europacific Partners	90,008	4,383,074	4,979,243
Exor	2,281	184,184	166,269
Flow Traders	81,365	2,150,082	1,879,148
Heineken	15,860	1,517,879	1,487,508
Heineken NV	122,595	11,401,269	11,498,178
Imcd NV	18,905	1,547,137	2,686,483
ING Groep	66,747	665,191	811,233
Inpost S.A.	1,130,790	7,204,408	9,507,452
Kon Ahold Delhaize	45,030	1,378,154	1,289,884
Koninklijke Dsm	10,194	1,344,821	1,243,532
Koninklijke Kpn	2,384,738	7,100,670	7,355,373
Koninklijke Philip	1,069,095	19,675,703	15,978,448
Koninklijke Philips NV	11,153	156,836	167,183
NN Group	27,460	1,062,017	1,118,343
NN Group N.V.	131,875	5,946,781	5,370,776
Oci	17,440	621,240	622,041
Oci N.V.	15,801	598,581	563,582

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Pharming Group NV	1,988,678	2,379,534	2,300,700
Prosus	30,766	1,872,513	2,116,217
Royal Dutch Shellplc Sponsored ADR	53,023	2,811,972	3,019,660
Unvl Music Group	16,530	390,766	397,113
Wolters Kluwer	203,352	8,545,430	21,216,603
New Zealand			
Auckland Intl	3,913,752	18,409,483	19,331,722
Ebos Group Limited	60,810	1,554,981	1,688,363
Mainfreight Ltd	101,420	5,159,359	4,329,658
Spark New Zealand Ltd Com	853,326	2,840,677	2,914,305
Norway			
ADR Equinor Asa Sponsored ADR	391,298	7,790,862	14,012,381
Aker BP	155,912	3,969,310	4,812,998
Aker Solutions	972,943	2,900,109	3,693,845
Autostore Holdings	1,249,027	3,045,634	2,272,745
Autostore Holdings Usd	918,867	2,201,477	1,671,982
Dnb Asa	572,438	6,851,966	11,299,418
Equinor	368,195	8,661,627	13,149,020
Equinor Asa	117,602	4,331,938	4,199,816
Gjensidige Forsikr	336,383	7,446,969	6,563,071
Norsk Hydro	573,029	2,607,151	4,264,997
Norsk Hydro Asa	1,762,490	10,314,029	13,118,035
Orkla	187,613	1,610,297	1,351,057
Photocure	153,317	1,936,508	1,662,192
Tgs	210,174	2,994,858	2,816,259
Tgs Asa	10,420	148,090	139,624
Tomra Systems	100,394	1,587,680	1,687,671
Var Energi	808,703	2,822,907	2,758,752
Yara International	35,475	1,566,032	1,550,658
Peru			
Credicorp Ltd	50,847	6,376,813	6,897,904
Southn Copper Corp	18,421	1,019,941	1,112,444
Philippines			
Century Pacific Fo Php1	4,130,700	2,031,161	1,912,378
Intl Container Ter	2,642,970	10,133,003	9,485,335
Poland			
Dino Polska	65,291	4,852,505	5,586,483
Kghm Polska Miedz Pln	90,658	2,407,241	2,619,755
Pge Polska Grupa Pln	31,869	71,141	50,017
Pkn Orlen SA Pln	148,192	2,233,212	2,170,386
Portugal			
Edp Renovaveis	142,241	1,904,755	3,124,182
Edp Renovaveis SA	171,028	3,525,073	3,756,460
Galp Energia	189,957	2,016,077	2,556,446
Galp Energia Sgps	840,251	9,834,310	11,308,118
Jeronimo Martins	164,981	3,301,478	3,553,213

International Securities			
Asset Description	Shares	Cost	Fair Value
Russian Federation			
ADR MMC Norilsk Nickelpjsc	5	90	15
ADR PJSC Lukoil	41,113	3,175,277	286,146
Gazprom PJSC	1,313,102	4,072,998	2,926,958
Lukoilpjsc	48,334	3,261,522	2,696,441
MMC Norilsk Nickelpjsc	5,779	1,035,616	1,211,215
Mobile Telesystems PJSC	911,331	3,043,961	2,941,227
Sberbank Of Russia	2,076,796	6,286,974	4,017,320
Surgutneftegas PJS	19,791,681	11,040,005	7,035,537
Singapore			
ADR Sea Ltd	419,843	25,476,993	21,844,431
DBS Group Hldgs	1,068,692	21,781,422	27,028,059
Oversea-Chinese Banking Corporation Sgd	1,326,423	11,359,927	12,045,804
Utd O/S Bank	729,355	11,920,494	16,694,899
South Africa			
ADR Anglo Amern PLC	450	8,545	8,824
Bid Corp Ltd	103,919	2,004,074	2,014,557
Bidvest Group	121,198	1,695,738	1,527,102
Clicks Group Ltd	241,555	3,817,667	3,834,215
Exxaro Resources Zar	124,890	1,295,672	1,595,054
Sasol Ltd	21,837	338,186	345,786
Standard Bk Gr Ltd	233,629	2,481,385	2,303,885
Vodacom Group Limi	374,151	2,574,100	2,698,109
Woolworths Hldgs	732,991	2,711,466	2,861,745
Spain			
Acerinox SA	219,591	2,998,523	2,165,941
ADR Banco Bilbao Vizcaya Argentaria	28,892	150,601	173,641
Aena Sme	200,310	31,415,421	25,076,496
Amadeus It Group	398,771	18,013,365	20,662,316
Atlantica Sustainable Infrastructure PLC	67,443	2,260,837	1,746,774
Banco Santander	5,482,791	21,259,686	16,398,855
Banco Santander S.A.	58,417	162,408	172,330
Bbva(Bilb-Viz-Arg)	1,009,746	5,470,136	6,071,489
Cellnex Telecom	954,044	41,768,258	31,482,854
Constr Y Aux Ferro	40,729	1,967,356	1,151,903
Ferrovial	575,795	14,178,288	15,037,238
Grifols SA	710,064	15,915,573	8,161,677
Grifols SA	1,168,445	19,651,414	9,764,190
Iberdrola	108,100	980,130	1,260,991
Indra Sistemas SA	220,669	2,763,673	2,508,171
Repsol	92,583	1,076,147	1,467,317
Solaria Energia	73,977	1,751,132	1,351,658
Telefonica SA	2,097,421	9,858,462	7,577,230
Sweden			
Addtech	161,286	1,545,833	2,301,764
Assa Abloy	184,705	4,581,385	3,965,498
Atlas Copco Ab	754,964	5,453,990	8,049,954

International Securities			
Asset Description	Shares	Cost	Fair Value
Atlas Copco Ab Ser'A'	668,094	6,091,158	7,893,121
Beijer Ref	200,708	1,729,245	2,833,547
Beijer Ref Ab Ser'B'	126,850	1,594,345	1,790,838
Biotage	177,585	3,030,121	3,161,574
Bravida Holding	154,036	1,441,640	1,646,875
Bufab Ab	83,182	2,458,565	1,868,092
Dometic Group Ab	275,462	2,058,457	1,778,692
Electrolux Profess	246,769	1,836,823	1,037,806
Essity Ab	49,450	1,231,115	1,297,057
Evolution Ab	53,228	2,091,300	5,187,169
Fortnox	539,790	3,319,053	2,449,894
Granges Ab	256,609	2,472,021	2,100,748
Hemnet Group	116,705	2,439,208	1,406,800
Hemnet Group Ab	83,442	1,826,391	1,005,837
Hexagon Ab	68,500	533,243	716,589
Hexagon Ab Ser'B'	719,676	6,401,229	7,528,642
Indutrade Ab	121,253	1,192,111	2,456,597
Lagercrantz Group	261,232	2,891,603	2,589,881
Lifco	167,574	1,623,161	2,800,807
Lifco Ab Ser'B'	138,794	1,528,829	2,319,783
Mips Mips	46,778	1,095,025	1,930,022
Nolato	259,715	2,159,006	1,362,198
Nordea Bank Abp	244,392	2,844,055	2,619,483
Nordea Holding Abp	280,539	3,343,197	3,003,035
Sandvik Ab	71,956	1,409,642	1,301,071
Scandic Hotels Gro	809,200	2,609,804	2,502,272
Sdiptech	85,548	4,316,663	1,855,545
Skand Enskilda	131,290	1,672,314	1,511,420
Sweco	191,743	2,692,114	1,837,472
Sweco Ab Ser'B'	105,907	1,924,802	1,014,906
Swedbank Ab	475,650	8,641,417	8,093,742
Tel	39,091	345,901	319,271
Telia Company Ab	3,945,567	20,047,883	10,095,380
Thule Group Ab	118,809	3,003,173	2,482,338
Vitrolife	97,046	2,479,998	1,734,245
Vitrolife Ab	40,899	1,228,450	730,879
Switzerland			
ABB Ltd	123,424	3,219,229	3,743,274
Accelleron Industr	2,888	71,614	59,761
Adecco Group	12,654	678,995	416,603
ADR Novartis	36,904	3,329,143	3,347,931
ADR Novartis AG	390,834	26,173,761	35,456,460
ADR Roche Hldg Ltd Sponsored ADR	230,000	8,136,811	9,004,500
Alcon AG	6,680	466,882	457,914
Ams-Osram	17,864	356,606	130,331
Bucher Industries	7,790	1,851,613	3,256,779
Credit Suisse AG	2,487,200	24,962,237	7,430,416

International Securities			
Asset Description	Shares	Cost	Fair Value
Dksh Holding Ltd	35,189	2,044,432	2,669,982
Dufry	70,685	2,758,936	2,942,152
Galenica	93,952	6,300,016	7,671,934
Galenica AG	29,621	2,186,162	2,418,792
Givaudan SA	5,518	12,947,161	16,896,340
Holcim Ltd 2 (Regd)	5,220	289,807	270,140
Julius Baer Gruppe	149,699	8,581,291	8,714,643
Kardex Holding	24,232	3,710,836	3,981,046
Kuehne&Nagel	1,913	437,539	444,961
Kuehne&Nagel Intl 1 (Regd)	4,430	1,094,129	1,030,411
Lindt & Spruengli	1,031	3,308,343	10,508,355
Logitech International	18,927	275,163	1,178,206
Lonza Group AG	16,107	3,303,134	7,888,113
Medacta Group SA	10,179	982,028	1,133,200
Montana Aerospace	112,619	3,612,201	1,745,521
Namen-Akt Belimo Holding	4,473	1,151,201	2,127,237
Nestle	9,237	1,055,437	1,069,663
Nestle SA	26,430	2,924,608	3,060,647
Novartis	186,418	16,118,224	16,842,500
Novartis AG	328,511	25,601,697	29,680,323
Partners Group Hlg	18,942	14,834,784	16,722,682
Richemont	41,360	5,169,203	5,359,991
Richemont(Cie Fin)	2,013	188,937	260,872
Richemont(Cie Fin) Dep	240,623	3,675,536	3,155,746
Roche Hldgs	29,765	8,163,720	11,530,238
Roche Hldgs AG Genusscheine	106,029	31,045,842	33,291,639
Siegfried Hldg	7,278	3,840,735	4,826,041
Siegfried Hldg AG	2,900	2,140,793	1,922,990
Sig Group AG	164,338	2,892,051	3,588,011
Sika	1,705	517,562	408,559
Sika AG	23,407	4,342,227	5,608,876
Sonova Holding AG	1,590	404,896	376,877
Straumann Hldg	39,304	3,341,829	4,486,060
Swatch Group	245,056	14,300,404	12,724,265
Swiss Life Holding	1,112	548,653	573,067
Swiss RE AG	99,401	6,865,340	9,291,179
Tecan Group AG	37,575	15,208,159	16,748,735
Temenos AG	185,346	27,803,903	10,164,782
U-Blox Holding	18,801	2,264,365	2,239,375
UBS Group	52,878	946,466	983,318
UBS Group AG	916,983	11,368,818	17,052,197
UBS Group AG	700,000	12,949,126	13,069,000
Vat Group AG	8,415	1,398,139	2,299,300
Zurich Insurance Group AG	32,360	13,984,513	15,469,983
Taiwan			
ADR Taiwan Semiconductor Manufacturing	261,286	19,458,569	19,463,194
Adv Intl Multitech	737,973	2,493,707	2,278,591

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Airtac Internation	65,065	1,890,848	1,970,865
Ase Technology Holding Co Ltd	3,486,431	7,848,120	10,651,392
Ase Technology Holding Co Ltd ADR	30,373	158,395	190,439
Aspeed Technology	39,900	2,130,139	2,187,422
Asustek Computer	301,000	3,679,474	2,629,484
Chicony Electroni	1,224,401	3,364,311	3,437,908
Compal Electronic	3,276,000	2,625,846	2,456,827
CTBC Financial Holding Co	3,161,000	2,285,878	2,272,880
Delta Electronic	224,000	1,604,942	2,088,009
Evergreen Marine	1,633,237	3,259,381	8,661,568
Far Eastern New Century Corp	4,168,000	4,167,593	4,325,916
Feng Tay Entrprise	487,000	2,705,984	3,271,966
Giant Mfg Co	167,000	807,048	1,089,408
Globalwafers Co	67,000	646,670	931,903
Hon Hai Precision	3,565,880	10,506,501	11,590,227
Inventec Corp	3,271,000	2,959,751	2,793,634
Johnson Health Tec	629,000	2,045,766	1,422,313
King Yuan Electron	2,188,000	2,130,694	2,577,007
Lite-On Technology	968,000	2,045,587	2,009,351
Lotes Co Ltd	96,000	2,733,574	2,579,948
M31 Technology Cor	166,000	2,792,009	2,468,221
Mediatek Inc	663,000	16,038,533	13,481,967
Merida Industry	279,000	1,373,082	1,515,934
Nan Pao Resins Che	299,914	1,594,370	1,297,801
Nien Made Enterpri	155,000	1,452,193	1,485,172
Novatek Microelectronics Corp	301,000	2,893,660	3,089,766
Pou Chen	5,084,000	5,724,967	5,657,068
Powertech Technolo	735,000	2,129,102	1,893,966
Primax Electronics	621,000	1,338,557	1,121,358
Realtek Semicond	254,000	2,850,278	2,322,201
Shin Zu Shing Co	354,000	1,495,152	939,838
Silergy Corp Twd	60,000	588,329	852,109
Taiwan Semiconductor Manufacturing	3,189,499	35,314,266	46,541,956
Tong Yang Industry	1,819,000	2,571,533	2,550,761
Topkey Corporation Shs	170,000	987,946	1,012,185
Tripod Technology	1,073,000	3,765,780	3,281,612
Voltronic Power Te	84,552	2,040,870	4,250,227
Voltronic Power Te TWD10	40,786	2,310,432	2,050,215
Wan Hai Lines	501,000	1,353,313	1,305,660
Wistron Corp	505,000	531,962	483,057
Zhen Ding Technolo	112,000	392,354	382,619
Thailand			
Airports Of Thb	12,130,800	22,711,073	26,268,515
Bumrungrad Hoptl	386,500	2,297,850	2,365,757
Cent Pattana Pub	2,056,100	3,645,833	4,214,901
Central	1,129,300	1,449,696	1,508,016
Hana Microelectrnc	1,555,700	1,742,969	2,313,225

International Securities			
Asset Description	Shares	Cost	Fair Value
Major Cineplex Gro	3,062,700	1,565,737	1,609,388
Mega Lifesciences Public Co Ltd	2,535,400	3,540,058	3,422,259
Minor Internationalpcl	2,597,100	2,318,165	2,418,261
PTT Explortn & Prd	800,200	2,952,263	4,077,820
Supalai Public Co	4,669,892	3,179,620	3,276,408
Turkey			
Akbank	5,236,134	3,202,444	5,468,438
Coca Cola Icecek	178,025	1,316,678	1,943,872
Dogus Otomotiv	733,910	2,763,215	7,684,306
Ford Otomotiv	167,061	1,422,184	4,680,867
Haci Omer Sabanci	3,114,653	4,197,024	7,500,657
KOC Hldg	995,660	2,815,837	4,451,868
Logo Yazilim	890,106	2,389,470	3,316,589
Tupras(T Petr Raf)	249,799	4,486,086	7,071,155
Turk Hava Yollari	2,171,580	7,746,088	16,345,288
Turkiye Is Bankasi	8,443,242	4,245,816	5,759,780
Yapi Kredi Bankasi	129,605	80,788	81,767
United Arab Emirates			
Abu Dhabi Natl Co	1,733,610	2,119,398	2,081,663
Aldar Properties	2,699,811	1,271,715	3,256,548
Fertiglobe PLC	2,455,494	2,591,627	2,828,132
United Kingdom			
3I Group	335,311	3,669,004	5,410,882
Abrdn PLC	72,645	295,475	165,376
ADR Abcam PLC	148,934	2,313,800	2,317,413
ADR Abcam PLC Spon	735,166	12,341,566	11,439,183
ADR Abcam PLC Spon Ads	81,375	1,264,221	1,266,195
ADR Astrazeneca PLC	7,421	473,832	503,144
ADR BP PLC	348,468	10,302,052	12,171,987
ADR Brit Amern Tob PLC	96,900	3,961,209	3,874,062
ADR Micro Focus Intlplc	410,054	8,519,434	2,587,441
ADR Rio Tinto PLC Sponsored ADR	251,925	16,881,154	17,937,060
ADR Smith & Nephew Group PLC	9,328	291,465	250,830
Airtel Africa PLC	96,929	146,226	130,354
Aj Bellplc	2,047,893	11,924,330	8,823,937
Anglo	44,809	1,880,513	1,744,498
Anglo American	150,598	6,282,626	5,863,061
Ashtead Group	302,029	10,181,494	17,148,266
Assocd Brit Foods	17,221	514,607	326,471
Astrazeneca	117,384	14,619,005	15,839,954
Auto Trader Group	177,390	1,056,751	1,100,200
BAE Systems	2,373,615	17,117,524	24,440,699
Barclays PLC	9,990,509	22,007,851	19,050,275
Beazley PLC (Uk)	1,336,825	8,351,530	10,926,815
Berkeley GP Hldgs	1,933	90,106	87,730
Big Yellow Group (Placing)	122,740	1,590,640	1,693,476
BP	6,196,418	34,197,828	35,397,489

International Securities			
Asset Description	Shares	Cost	Fair Value
Bunzlplc	113,803	4,167,846	3,776,896
Burberry Group	115,963	2,519,521	2,831,686
Burford Cap Di	230,666	2,576,885	1,850,713
Centrica	8,627,341	9,076,728	10,016,681
Chemring Group	558,940	2,380,284	2,000,238
Coats Group PLC	1,778,754	1,586,236	1,416,457
Coca-Cola Hbc AG	19,105	398,458	453,423
Compass Group	966,785	19,513,588	22,299,486
Computacenter	1,093	36,037	25,125
Convatec Group PLC	1,524,199	4,170,993	4,264,626
Croda Intl	40,711	2,999,322	3,234,063
CVS Group PLC Comm Stk	148,304	4,561,970	3,453,725
Dechra Pharma	118,889	4,916,506	3,744,044
Diageo	802,050	26,434,882	35,214,691
Diageo PLC	3,115	594,648	555,062
Diploma	207,748	4,786,278	6,937,227
Direct Line Insurance PLC	41,426	182,987	110,277
Drax Group	850,903	5,225,141	7,195,566
Easyjet	24,428	215,187	95,382
Entain PLC	659,925	6,559,724	10,490,383
Experian	302,084	8,614,150	10,221,792
Ferguson PLC	45,671	3,670,244	5,735,491
Glencore PLC	115,590	694,309	768,075
Greggs	244,877	5,643,104	6,910,438
GSK PLC	1,362,729	28,517,822	23,565,526
Haleon PLC	1,302,998	4,765,945	5,130,807
Halma	237,566	4,679,921	5,641,064
HSBC Hldgs	112,826	620,020	699,900
HSBC Holdings PLC	35,600	269,497	221,447
Ibstock PLC	1,072,337	3,291,835	1,996,787
IG Group Hldgs	513,454	5,878,864	4,829,897
Imperial Brands PLC	444,765	9,602,115	11,080,013
Imperial Brands PLC GBP	181,346	5,116,137	4,517,703
Inchcape	297,568	2,599,038	2,935,146
Integrafin Holding	346,188	2,618,450	1,258,450
Intermed Cap Grp	176,759	1,949,882	2,440,917
Johnson Service GP	662,516	1,392,407	772,235
Kin AND Carta PLC	555,820	1,557,102	1,430,795
Kingfisher	5,521,531	20,395,283	15,681,409
Legal & General GP	473,544	1,755,682	1,421,217
Lloyds Banking GP	27,195,223	21,427,544	14,855,036
London Stock Exchange Group	111,780	8,775,260	9,595,078
Man Group PLC (N)	2,725,342	6,049,746	7,005,758
Marks & Spencer Group	3,541,840	12,920,537	5,253,172
Mondi PLC	108,767	2,405,252	1,844,131
National Grid	2,947,811	37,272,885	35,367,029
Network Intl Hldgs	859,141	4,560,613	3,079,713

International Securities			
Asset Description	Shares	Cost	Fair Value
Next	20,150	1,438,156	1,407,284
Ocado Group PLC	796,917	20,926,429	5,912,716
Oxford Instruments	88,970	1,377,035	2,418,698
Pagegroup PLC	751,489	5,424,297	4,169,092
Paragon Banking Gr	381,228	2,274,169	2,584,094
Pearson	95,090	975,821	1,074,292
Pets AT Home Group	552,334	2,815,705	1,884,246
Prudential GBP	147,321	1,701,188	1,998,070
Rathbones Group	115,051	2,765,159	2,816,335
Reckitt	11,897	887,373	823,449
Relx PLC	539,620	7,466,042	14,851,613
Relx PLC	399,914	8,945,792	11,028,725
Renishaw	110,273	5,642,625	4,865,507
Rentokil Initial	1,087,863	5,485,459	6,647,640
Rio Tinto	23,540	1,305,624	1,641,777
Rolls Royce Hldgs	9,444,209	10,016,725	10,587,930
Rotork	2,419,461	10,688,249	8,923,194
Safestore Hldgs	191,567	1,871,272	2,177,620
Sage Group GBP	107,080	949,659	960,382
Sainsbury(J)	3,768,509	13,177,632	9,868,646
Segro PLC	298,881	2,279,555	2,745,325
Serco Group GBP	1,117,780	2,544,686	2,089,474
Severn Trent	147,100	3,769,848	4,690,855
Shellplc	911,375	20,706,286	25,499,778
Shellplc	1,337,376	35,438,657	37,795,292
Softcat PLC	295,437	4,911,825	4,207,714
Spectris	44,060	1,735,339	1,591,053
Spirax-Sarco Engineering	28,953	2,204,153	3,696,946
Spirent Comms	415,675	1,098,574	1,301,040
SSE PLC	1,019,937	19,528,421	21,004,226
Standard Chartered PLC	385,399	2,703,866	2,885,425
Taylor Wimpey	167,220	373,879	204,468
Tesco	7,857,003	30,442,005	21,189,568
Unilever PLC	47,537	2,237,444	2,391,362
Unilever PLC	68,864	3,443,335	3,444,716
Videndum PLC	103,297	1,554,572	1,339,479
Watches Of Switzer	247,819	1,195,976	2,445,923
Weir Group	122,505	2,579,032	2,459,460
Whitbread	14,949	627,972	462,141
Wise PLC	27,891	226,078	188,820
WPP PLC	2,575,930	35,644,604	25,414,607
Total International Equities	1,115,808,366	\$6,298,912,387	\$6,269,660,799

EQUITIES

International Funds			
Asset Description	Shares	Cost	Fair Value
Emerging Markets Fund Of The Genesis Group Tr Employee - Genesis Category B	935,327	\$ 1,106,001,436	\$ 1,013,450,610
Emerging Mrkts Fd Of The Genesis Grp Tr Employee Genesis Side Pockt 2 Nigeria	34,384	22,834,179	18,179,210
Mfb Nt Collective All Country World Ex-U.s Index Fund-Lending	94,921,226	2,015,936,998	1,702,602,031
Mfc Ishares Inc MSCI Eurozone Etf	147,082	6,542,375	5,806,062
Mfc Ishares Tr MSCI Eafe Small Cap Etf	53,212	3,064,548	3,005,414
Mfc Vaneck Etf Tr Russia Etf	1,104,550	28,582,730	6,240,708
Total Int'l Stock Funds	97,195,781	\$3,182,962,266	\$2,749,284,035
Total International	1,213,004,148	\$9,481,874,653	\$9,018,944,834
Total Equities	1,450,594,918	\$22,941,159,449	\$25,498,663,405



Commingled Funds		
Asset Description	Cost	Fair Value
Almanac Realty Securities V	\$ 5,051,450	\$ 76,735
Artemis Spruce Program LLC	266,221,699	313,774,926
Barings Core Property Fund Lp	92,444,053	107,577,994
Blackstone Property Partners Europe LP	139,151,360	180,632,303
CBRE US Core Partners LP	188,908,550	303,329,032
AEW Core Property Trust (U.S.), L.P.	190,267,603	286,025,901
Security Capital Preferred Growth LLC	125,000,000	92,206,916
Dune Real Estate Fund II, LP	11,507,157	7,650,902
Franklin Templeton Emerging Manager Realestate Fund Of Funds LP	5,599,211	2,771,342
IMRF Main Non-Core Real Estate Fund	1,338,780,325	1,358,111,114
IMRF Non-Core Real Estate Fund	287,155,029	230,250,055
Invesco Core Real Estate USA	143,708,496	250,478,467
Invesco Real Estate European Fund	66,253,860	56,888,226
JP Morgan Strategic Property Fund	150,000,000	188,795,756
Total Commingled Funds	\$3,010,048,793	\$3,378,569,669
Directly Owned		
Asset Description	Cost	Fair Value
Buckhead Industrialproperties, Inc	\$376,815,192	\$892,135,962
Timberland		
Asset Description	Cost	Fair Value
Forest	\$16,233,339	\$64,577,788
Farm Land		
Asset Description	Cost	Fair Value
Premiere Partners IV / Cozad	\$195,633,973	\$250,762,262
Total Directly Owned	\$588,682,504	\$1,207,476,012
Total Real Estate	\$3,598,731,297	\$4,586,045,681

SHORT TERM

CASH		
Asset Description	Cost	Fair Value
Northern Trust London	\$ 38,212,818	\$ 38,212,818
Northern Trust Custom Cash Fund	500,302,206	500,302,206
Total Cash	\$ 538,515,024	\$ 538,515,024

Forex - Purchases		
Asset Description	Cost	Fair Value
Australian Dollar	\$ 205,286,665	\$ 202,051,846
Brazilian Real	224,160,017	232,983,565
British Pound Sterling	168,751,634	165,092,787
Canadian Dollar	114,735,830	111,087,059
Chilean Peso	39,169,222	41,072,922
Chinese Yuan Renminbi	9,143,711	9,058,320
Colombian Peso	30,076,488	29,242,911
Czech Koruna	24,329,031	24,988,592
Danish Krone	14,608,551	15,569,256
Egyptian Pound	25,953,924	24,315,596
Euro	276,731,657	269,474,622
Hong Kong Dollar	10,000,044	10,007,854
Hong Kong Offshore Chinese Yuan Renminbi	131,348,065	131,908,718
Hungarian Forint	26,422,740	27,951,123
Indian Rupee	73,624,162	71,627,633
Indonesian Rupiah	15,078,039	14,997,465
Japanese Yen	377,368,086	367,741,333
Kuwaiti Dinar	187,372	189,216
Mexican Peso	77,127,380	81,680,864
New Israeli Shekel	3,261,453	3,228,642
New Taiwan Dollar	85,183,212	86,031,457
New Zealand Dollar	67,331,552	65,522,205
Norwegian Krone	38,725,038	39,095,086
Philippine Peso	25,830,059	26,525,479
Polish Zloty	20,638,015	20,413,710
Russian Ruble	65,534,797	75,210,750
Saudi Riyal	114,331	114,156
Singapore Dollar	6,651,429	6,710,173
South African Rand	54,074,523	55,588,425
South Korean Won	3,117,320	3,244,587
Swedish Krona	69,941,351	69,309,177
Swiss Franc	172,405,599	177,545,768
Thai Baht	5,889,275	6,187,719
Turkish Lira	73,400,450	73,660,900
United Arab Emirates Dirham	3,052,412	3,051,549
United States Dollar	2,514,296,009	2,514,296,009
Total Forex - Purchases	\$ 5,053,549,443	\$ 5,056,777,474

Forex - Sales		
Asset Description	Cost	Fair Value
Australian Dollar	\$ (102,893,230)	\$ (104,187,838)
Brazilian Real	(243,286,435)	(268,268,940)
British Pound Sterling	(127,229,367)	(124,791,940)
Canadian Dollar	(102,837,649)	(99,705,317)
Chilean Peso	(38,482,959)	(41,191,722)
Chinese Yuan Renminbi	(16,433,063)	(16,597,753)
Colombian Peso	(2,446,775)	(2,580,771)
Czech Koruna	(24,460,236)	(25,129,669)
Danish Krone	(37,810,593)	(38,304,247)
Egyptian Pound	(8,446,660)	(6,530,683)
Euro	(355,448,259)	(337,924,308)
Hong Kong Dollar	(16,198,268)	(16,207,367)
Hong Kong Offshore Chinese Yuan Renminbi	(146,188,599)	(146,624,418)
Hungarian Forint	(26,360,229)	(27,902,210)
Indian Rupee	(30,702,328)	(30,454,899)
Indonesian Rupiah	(22,819,817)	(22,725,436)
Japanese Yen	(452,457,786)	(403,425,200)
Kuwaiti Dinar	(99,306)	(99,607)
Mexican Peso	(78,014,100)	(80,939,527)
New Israeli Shekel	(6,616,307)	(6,230,091)
New Taiwan Dollar	(147,852,127)	(147,483,871)
New Zealand Dollar	(53,428,949)	(52,835,650)
Norwegian Krone	(33,404,111)	(32,728,935)
Philippine Peso	(23,452,055)	(24,487,814)
Polish Zloty	(24,073,110)	(25,087,972)
Russian Ruble	(65,457,927)	(68,315,514)
Singapore Dollar	(6,451,966)	(6,614,032)
South African Rand	(28,128,368)	(28,509,440)
South Korean Won	(46,808,759)	(49,611,892)
Swedish Krona	(61,974,642)	(57,488,070)
Swiss Franc	(150,258,428)	(153,461,106)
Thai Baht	(5,886,401)	(6,037,594)
Turkish Lira	(29,094,592)	(28,967,070)
United Arab Emirates Dirham	(2,959,339)	(2,958,982)
United States Dollar	(2,535,086,702)	(2,535,086,702)
Total Sales	\$(5,053,549,442)	\$(5,019,496,587)
Total Sales	\$(5,053,549,442)	\$(5,019,496,587)

Net Unrealized Gain/(Loss) Forex	\$ 1	\$ 37,280,887
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Uncovered Derivative Positions		
Asset Description	Cost	Fair Value
Total Uncovered Derivative Positions	\$ 29,344,950	\$ 29,344,950

Options		
Asset Description	Cost	Fair Value
Total Options	\$ 409,174	\$ 144,841

SHORT TERM

Swaps		
Asset Description	Cost	Fair Value
Net Swaps	\$ 594,208	\$ 14,191,417
Obligation to Return Cash Collateral Held		
Asset Description	Cost	Market Value
Australian Dollar	\$ 319,718	\$ 319,718
British Pound Sterling	398,940	398,940
Euro	1,648,743	1,648,743
Japanese Yen	452,864	452,864
United States Dollar	3,720,181	3,720,181
Fx Variation Margin Payable To The Bank Of New York Mellon, New York,Ny	(50,000)	(50,000)
Fx Variation Margin Payable To Ubswus33 06912-0305	(16,580,000)	(16,580,000)
OTC Der Cash Collpay To Societe Generale	(4,320,000)	(4,320,000)
OTC Der Cash Collpay To Ubssec	(60,000)	(60,000)
OTC Der Cash Colpayable To Societe Generale New York	(7,000,000)	(7,000,000)
OTC Derivative Cash Collateralpayable To JP Morgan Chase Bank Na	(12,530,000)	(12,530,000)
OTC Derivative Cash Collateralpayable To Standard Chartered Bank	(10,850,000)	(10,850,000)
OTC Derivative Cash Collpay To Citibank	(190,000)	(190,000)
OTC Derivative Cash Collpay To Std Chartered Bk London Scblus33	(9,600,000)	(9,600,000)
Total Obligation to Return Cash Collateral	\$ (54,639,554)	\$(54,639,554)
Total Short Term Investments	\$ 514,223,803	\$ 564,837,565

Alternative Funds		
Asset Description	Cost	Fair Value
Abbott Capital Management IMRF	\$465,984,207	\$20,981,814
Illinois Private Equity Fund Of Funds, Lp	2,210,511,559	3,252,424,028
Illinois Private Equity International Fund Of Funds, Lp	436,811,103	557,104,149
IMRF Private Credit Fund	231,822,101	201,499,839
IMRF Unlisted Infrastructure Fund	101,414,726	127,209,389
Lincoln Brook Opportunities Fund,Lp	62,158,663	401,897,794
M2 Private Equity Fund-Of-Funds, LP	8,963,050	1
Oakbrook Opportunities Fund LP	176,531,341	208,935,917
Pantheon Ven Cap Investments - IMRF	254,973,558	5,428,668
Prairie State Opportunities Fund, LLC	182,258,796	484,499,883
SMAurora	474,920	75,952
Total Comingled Funds	\$4,131,904,024	\$5,260,057,434
Total Alternative Investments	\$4,131,904,024	\$5,260,057,434
Total Portfolio	\$43,478,176,182	\$47,732,461,710



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