



DETAILED LIST OF INVESTMENTS

For the year ended December 31, 2023

Offices in Oak Brook and Springfield Illinois

2023



**FOR THE YEAR ENDED
DECEMBER 31, 2023**

PREPARED BY

The Finance Department of the
Illinois Municipal Retirement Fund

OAK BROOK OFFICE

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Brian Collins

Executive Director

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FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
\$ Gen Corp	4.13%	5/1/2028	\$1,520,000.00	\$1,490,456.00	\$1,489,693.00
\$ Gen Corp	4.13%	4/3/2050	75,000	84,778	59,600
1 Mkt Plaza	3.85%	2/10/2032	605,000	623,147	526,385
3M Co	2.38%	8/26/2029	400,000	397,230	354,311
3M Co	3.05%	4/15/2030	100,000	99,681	90,282
3M Co	3.70%	4/15/2050	620,000	690,639	492,275
Aadvantage Loyalty Ip Ltd. (American Airlines, Inc.)	4.75%	4/20/2028	900,000	891,000	923,346
Aadvantage Loyalty Ip Ltd/Amern Airs	5.50%	4/20/2026	2,750,000	2,840,387	2,730,212
Aadvantage Loyalty Ip Ltd/Amern Airs	5.75%	4/20/2029	1,000,000	1,000,000	974,462
Ab Bsl Clo 4 Ltd/Ab Bsl Clo LLC	7.42%	4/20/2036	750,000	750,703	753,736
Abay Leasing	2.65%	11/9/2026	1,665,880	1,626,980	1,610,874
Abbott Labs	4.75%	11/30/2036	310,000	308,016	318,130
Abbvie Inc	3.60%	5/14/2025	410,000	409,282	402,380
Abbvie Inc	3.20%	11/21/2029	2,380,000	2,316,100	2,227,561
Abbvie Inc	4.55%	3/15/2035	15,593,000	14,847,866	15,318,668
Abbvie Inc	4.88%	11/14/2048	60,000	67,614	58,696
Abbvie Inc	4.25%	11/21/2049	270,000	308,507	241,424
Acadia Healthcare	5.50%	7/1/2028	2,000,000	1,958,650	1,974,741
Acadia Healthcare Co Inc	5.00%	4/15/2029	2,000,000	1,917,400	1,919,960
ACI Worldwide Inc	5.75%	8/15/2026	1,400,000	1,390,512	1,391,024
Adams Homes Inc	7.50%	2/15/2025	664,000	656,954	656,298
Adapthealth LLC	4.63%	8/1/2029	1,250,000	1,246,875	964,374
Adient Global Hldgs Ltd	4.88%	8/15/2026	1,000,000	947,674	978,117
Adient Global Hldgs Ltd	8.25%	4/15/2031	500,000	500,000	529,361
Adient US LLC	0.00%	4/10/2028	635,000	633,412	636,721
ADT Sec Corp 1St Prty Secd	4.13%	8/1/2029	185,000	169,068	170,160
Advanced Drain Sys Inc	6.38%	6/15/2030	1,260,000	1,270,919	1,269,442
Advanced Drainage System Inc	5.00%	9/30/2027	1,148,000	1,166,608	1,107,820
Advisor Group	10.75%	8/1/2027	1,000,000	1,007,625	1,015,000
Advisor Group Holdings Inc	0.00%	8/17/2028	1,350,000	1,336,500	1,352,889
Affinity Gaming	6.88%	12/15/2027	1,850,000	1,766,274	1,648,388
AG Ttmt Escrow Issuer LLC	8.63%	9/30/2027	2,910,000	2,945,611	3,059,554
Air Lease Corp	3.38%	7/1/2025	340,000	336,515	329,152
Air Lease Corp Med	5.30%	2/1/2028	480,000	474,552	485,810
Alabama Pwr Co	5.85%	11/15/2033	2,650,000	2,647,986	2,853,817
Albertsons Cos Inc/Safeway Inc/ A	4.63%	1/15/2027	2,070,000	2,158,254	2,012,855
Albertsons Inc	8.00%	5/1/2031	265,000	269,889	285,538
Aligned Data Ctrs Issuer LLC	1.94%	8/15/2046	3,300,000	3,286,723	2,958,679
Allegiant Travel Co	7.25%	8/15/2027	1,000,000	995,000	978,441
Allegry Ludlum Corp	6.95%	12/15/2025	1,690,000	1,590,000	1,702,675
Allo Issuer LLC	6.20%	6/20/2053	8,500,000	8,181,250	8,315,440
Allstate Corp	0.75%	12/15/2025	375,000	376,331	345,813
Ally Finl Inc	4.63%	3/30/2025	7,000,000	6,773,690	6,909,719
Ally Finl Inc	2.20%	11/2/2028	4,863,000	3,713,913	4,136,825
Ally Finl Inc	6.85%	1/3/2030	2,000,000	2,000,000	2,055,907

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U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Almer Square Clo Ltd	7.42%	10/20/2035	420,000	420,672	423,756
Alphabet Inc	1.90%	8/15/2040	260,000	189,496	180,930
Alpwr Co Alpwr Co	5.60%	3/15/2033	250,000	285,275	253,396
Altria Group Inc	2.35%	5/6/2025	140,000	139,941	135,038
Altria Group Inc	4.80%	2/14/2029	42,000	42,203	41,891
Altria Group Inc	2.45%	2/4/2032	600,000	596,334	490,033
Altria Group Inc	6.88%	11/1/2033	670,000	667,608	738,790
Altria Group Inc	5.80%	2/14/2039	610,000	609,130	623,023
Altria Group Inc	3.40%	2/4/2041	5,320,000	5,279,215	3,912,062
Altria Group Inc	3.88%	9/16/2046	260,000	217,425	195,775
Altria Group Inc	5.95%	2/14/2049	4,230,000	4,389,041	4,325,010
Altria Group Inc	6.20%	2/14/2059	84,000	85,090	90,036
Amazon Com Inc	1.20%	6/3/2027	730,000	730,006	658,905
Amazon Com Inc	3.15%	8/22/2027	1,290,000	1,287,691	1,240,963
Amazon Com Inc	1.50%	6/3/2030	390,000	389,567	330,751
Amazon Com Inc	3.60%	4/13/2032	1,180,000	1,177,841	1,125,936
Amazon Com Inc	3.88%	8/22/2037	320,000	319,203	297,621
Amazon Com Inc	4.95%	12/5/2044	5,300,000	4,781,183	5,467,923
Amazon Com Inc	2.50%	6/3/2050	590,000	595,875	393,730
Amazon Com Inc	4.25%	8/22/2057	115,000	161,911	106,268
Amazon.Com Inc	3.30%	4/13/2027	140,000	139,712	136,058
Amazon.Com Inc	3.45%	4/13/2029	300,000	299,352	290,839
American Airls Inc	8.50%	5/15/2029	370,000	370,100	390,672
American Express Co	6.34%	10/30/2026	10,000,000	10,012,000	10,198,670
American Express Co	4.05%	5/3/2029	480,000	479,102	475,651
American Express Co	4.42%	8/3/2033	3,000,000	3,004,320	2,893,775
American Intl Group Inc	5.75%	4/1/2048	1,767,000	1,985,666	1,740,741
American Rock Salt Co LLC Llc - Initial Ln (First Lien)	0.00%	6/9/2028	2,199,361	2,090,929	2,070,148
American Transmission Systems	2.65%	1/15/2032	3,210,000	3,244,334	2,720,777
Americredit	0.89%	10/19/2026	725,000	719,247	692,287
Americredit	1.17%	8/18/2027	3,250,000	3,249,135	3,079,763
Americredit Automobile Receivables	1.01%	1/19/2027	400,000	399,906	374,670
Amerigas Partners	5.88%	8/20/2026	1,300,000	1,294,483	1,286,474
Amerigas Partners	5.75%	5/20/2027	1,000,000	977,199	971,818
Amern Airlines Inc	3.70%	10/1/2026	4,116,379	4,137,931	3,830,200
Amern Express Co Fltg Rt	5.39%	7/28/2027	3,000,000	3,000,000	3,036,111
Amern Tower Corp	3.80%	8/15/2029	4,850,000	5,454,460	4,607,402
Amern Tower Corp	2.90%	1/15/2030	2,050,000	2,036,898	1,826,997
Amern Tower Corp	3.70%	10/15/2049	115,000	126,070	87,367
Amern Wtr Cap Corp	2.95%	9/1/2027	7,146,000	6,853,038	6,764,023
Amgen Inc	5.25%	3/2/2033	85,000	84,732	87,269
Amgen Inc	5.75%	3/2/2063	1,015,000	977,374	1,070,012
Amn Healthcare Inc	4.63%	10/1/2027	1,600,000	1,570,300	1,514,000
Amsr	1.36%	11/17/2037	2,750,000	2,492,994	2,557,184
Amsr 2019-Sfr1	2.77%	1/19/2039	700,000	688,422	650,182

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Amsted Inds Inc	5.63%	7/1/2027	2,770,000	2,771,692	2,760,121
Amsted Inds Inc	4.63%	5/15/2030	1,040,000	994,662	951,829
ANR Pipeline Co	7.38%	2/15/2024	485,000	451,320	485,553
Antero Midstream	5.75%	1/15/2028	900,000	853,588	890,919
Antero Midstream Partners Lp/Antero Mi	5.75%	3/1/2027	1,000,000	979,900	992,350
Antero Resources Corp	5.38%	3/1/2030	1,475,000	1,337,115	1,413,625
Anthem Inc	3.65%	12/1/2027	420,000	411,494	406,821
Anthem Inc	4.10%	5/15/2032	560,000	559,071	535,755
Anthem Inc	4.65%	1/15/2043	1,350,000	1,383,168	1,250,322
Anthem Inc	4.55%	5/15/2052	260,000	257,548	238,220
Aon Corp Jr Sub Defferable Int	8.20%	1/1/2027	295,000	388,662	315,060
Aon Corporation	2.80%	5/15/2030	905,000	753,847	803,898
APA Johns Intl Inc	3.88%	9/15/2029	2,440,000	2,071,650	2,159,076
Apache Corp	4.25%	1/15/2030	10,000,000	8,975,000	9,412,600
Apache Corp	5.10%	9/1/2040	4,830,000	4,236,284	4,138,392
Apache Corp	4.25%	1/15/2044	560,000	523,903	400,400
Apache Corp	5.35%	7/1/2049	220,000	246,900	183,001
ApI Fin LLC	7.00%	7/21/2031	1,420,783	1,408,402	1,408,402
Apollo Global Mgmt Inc	6.38%	11/15/2033	185,000	198,916	199,536
Apollo Mgmt Hldgs	4.40%	5/27/2026	215,000	204,480	210,702
Apple Inc	4.25%	2/9/2047	100,000	130,447	94,686
Applebees Fdg LLC	7.82%	3/5/2053	4,110,000	4,110,000	4,194,333
Aqua Amer Inc	3.57%	5/1/2029	240,000	271,793	224,183
Aqua Amer Inc	4.28%	5/1/2049	6,000,000	6,935,970	4,996,072
Ares Ln Fdg IV Ltd	7.10%	10/15/2036	1,390,000	1,390,000	1,395,981
Aretec Escr Issuer	7.50%	4/1/2029	2,010,000	1,710,650	1,812,185
Aretec Escrow Issuer 2 Inc	10.00%	8/15/2030	1,120,000	1,120,000	1,190,168
Aretec Group Inc Fka Rcs Cap Corp Inc Term Ln	0.00%	3/8/2030	1,296,750	1,275,788	1,293,949
Asbury Automotive	5.00%	2/15/2032	1,000,000	960,338	909,356
Asbury Automotive Group Inc	4.50%	3/1/2028	1,685,000	1,547,616	1,600,328
Asbury Automotive Group Inc	4.63%	11/15/2029	2,075,000	1,975,625	1,921,235
Asbury Automotive Group Inc	4.75%	3/1/2030	2,464,000	2,221,725	2,301,480
Ascension	3.11%	11/15/2039	165,000	173,024	129,497
Ascent Res Utica Hldgs Llc/Aru Fincor	9.00%	11/1/2027	798,000	1,467,482	1,005,480
Ascent Resources/Aru Fin	7.00%	11/1/2026	1,400,000	1,392,880	1,409,800
AT&T Inc	2.30%	6/1/2027	910,000	912,045	845,424
AT&T Inc	2.25%	2/1/2032	140,000	132,510	115,814
AT&T Inc	2.55%	12/1/2033	700,000	605,838	571,075
AT&T Inc	5.40%	2/15/2034	1,670,000	1,670,170	1,725,771
AT&T Inc	5.35%	9/1/2040	270,000	349,872	267,139
AT&T Inc	6.38%	3/1/2041	1,750,000	2,406,588	1,918,620
AT&T Inc	5.55%	8/15/2041	130,000	172,691	131,656
AT&T Inc	4.35%	6/15/2045	60,000	52,921	51,974
AT&T Inc	4.50%	3/9/2048	983,000	890,608	860,705
AT&T Inc	4.55%	3/9/2049	4,000,000	4,286,440	3,509,035

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
AT&T Inc	3.80%	12/1/2057	40,000	41,900	29,867
AT&T Inc	3.65%	9/15/2059	320,000	276,150	230,331
AT&T Inc Corp	3.80%	2/15/2027	260,000	293,595	253,888
AT&T Inc Corp	4.65%	6/1/2044	3,000,000	2,702,580	2,681,406
AT&T Inc Step CPN	6.81%	6/12/2024	8,000,000	8,048,480	8,027,764
Athenahealth Group Inc. Initial	0.00%	2/15/2029	1,088,070	1,082,852	1,082,085
Athene Global Fdg	2.67%	6/7/2031	2,000,000	2,000,000	1,643,006
Athene Global Fdg	2.65%	10/4/2031	1,000,000	826,070	813,895
Atmos Energy Corp	4.13%	3/15/2049	200,000	236,688	172,503
Atrick Inds Inc	4.75%	5/1/2029	500,000	450,050	455,308
Attern Energy Operations Lp/Pattern E	4.50%	8/15/2028	1,100,000	1,128,140	1,040,445
Autonation Inc	3.85%	3/1/2032	1,500,000	1,497,525	1,334,867
Autozone Inc	4.75%	8/1/2032	185,000	184,824	183,469
Avient Corp	7.13%	8/1/2030	1,250,000	1,255,700	1,301,086
Avis Budget Rent	5.78%	4/20/2028	1,420,000	1,419,777	1,437,793
Avis Budget Rent Car Fdg Aesop LLC	2.02%	2/20/2027	1,540,000	1,539,271	1,436,880
Avista Corp	4.35%	6/1/2048	2,074,000	2,306,868	1,756,748
B & G Foods Inc	5.25%	4/1/2025	2,260,000	2,183,414	2,225,320
B&G Foods Inc	8.00%	9/15/2028	1,335,000	1,328,352	1,401,834
Balboa Bay Ln Fdg 2023-1 Ltd	7.22%	4/20/2035	2,725,000	2,725,000	2,728,605
Ball Corp	2.88%	8/15/2030	185,000	168,026	158,764
Ball Corp	3.13%	9/15/2031	420,000	379,575	362,445
Ballyrock Clo Ltd	7.36%	4/25/2036	1,950,000	1,950,000	1,960,725
Balt Gas & Elec Co	3.20%	9/15/2049	175,000	186,223	128,156
Bank 2018-Bnk	4.77%	9/15/2060	1,110,000	1,183,234	871,559
Bank 2021-Bnk31	2.21%	2/15/2054	550,000	566,475	435,223
Bank 2021-Bnk36	3.20%	9/15/2064	2,010,000	2,068,559	1,374,677
Bank 2023	0.75%	8/15/2056	11,156,456	438,965	452,490
Bank Amer Corp	4.00%	1/22/2025	3,200,000	3,364,471	3,157,114
Bank Amer Corp	4.45%	3/3/2026	7,035,000	6,985,761	6,960,183
Bank Amer Corp	3.50%	4/19/2026	890,000	888,514	866,419
Bank Amer Corp	4.25%	10/22/2026	2,270,000	2,377,969	2,229,840
Bank Amer Corp	3.56%	4/23/2027	9,957,000	10,186,708	9,586,521
Bank Amer Corp	3.82%	1/20/2028	4,600,000	5,078,364	4,422,427
Bank Amer Corp	3.59%	7/21/2028	3,890,000	3,890,529	3,692,355
Bank Amer Corp	3.42%	12/20/2028	2,811,000	2,562,712	2,646,691
Bank Amer Corp	3.97%	2/7/2030	26,350,000	29,110,069	24,966,286
Bank Amer Corp	2.50%	2/13/2031	5,800,000	5,142,269	4,987,439
Bank Amer Corp	2.59%	4/29/2031	570,000	570,000	491,953
Bank Amer Corp	2.57%	10/20/2032	720,000	718,767	598,095
Bank Amer Corp	2.97%	2/4/2033	470,000	445,329	399,865
Bank Amer Corp	5.01%	7/22/2033	2,925,000	2,917,541	2,897,404
Bank Amer Corp	5.00%	1/21/2044	1,690,000	1,732,477	1,662,946
Bank Amer Corp	4.08%	3/20/2051	1,520,000	1,568,161	1,284,845
Bank Amer Corp Step CPN	6.30%	2/5/2026	11,222,000	11,086,073	11,204,959
Bank Of America Corp	4.27%	7/23/2029	5,400,000	5,116,068	5,219,864

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U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Bank Of America Corp Bnds	4.20%	8/26/2024	245,000	245,968	242,695
Bank Of America Corporation	1.32%	6/19/2026	240,000	240,000	225,928
Bank Of America Corporation	6.41%	2/4/2028	4,250,000	4,250,000	4,211,835
Bank Of America Corporation	4.33%	3/15/2050	270,000	270,000	238,526
Banner Health	2.48%	1/1/2032	6,150,000	4,961,758	5,090,304
Banner Health	3.18%	1/1/2050	135,000	139,100	100,343
Bausch + Lomb Corporation Incremental Term Ln	0.00%	9/14/2028	1,197,000	1,185,030	1,192,511
Bausch Health Companies Inc	11.00%	9/30/2028	2,476,000	2,107,510	1,800,002
Bausch Plus Lomb Escrow Corp	8.38%	10/1/2028	2,725,000	2,725,000	2,874,712
Baxter Intl Inc	5.79%	11/29/2024	40,000	39,455	39,904
Baylor Scott & White Hldgs	1.78%	11/15/2030	265,000	249,867	220,687
Bayport Polymers LLC	4.74%	4/14/2027	3,000,000	3,000,000	2,865,368
BBCRE	4.71%	8/10/2033	3,130,000	2,496,973	2,044,119
Bbcms Mtg	2.78%	9/15/2054	3,000,000	3,009,375	2,020,299
Beacon Container Fin II LLC	2.25%	10/22/2046	3,231,250	3,229,844	2,866,764
Bellring Distr LLC	7.00%	3/15/2030	2,575,000	2,537,942	2,669,245
Benchmark 2023-B38 Mtg Tr Mtg Pass Thru Ctf	5.52%	4/15/2056	480,000	494,398	495,078
Berkshire Hathaway Fin Corp	4.25%	1/15/2049	900,000	890,802	841,817
Bgc Group Inc	4.38%	12/15/2025	1,325,000	1,393,670	1,271,888
Big Riv Stl Llc/Brs Fin Corp	6.63%	1/31/2029	3,490,000	3,469,381	3,558,334
Birch Grove Clo 5	7.62%	4/20/2035	430,000	430,860	432,228
Birch Grove Clo Ltd	7.18%	10/20/2036	840,000	840,000	842,330
Bk Amer Merrill	3.79%	7/15/2049	1,000,000	1,070,898	886,770
Bk New York Mellon	1.60%	4/24/2025	280,000	279,894	268,780
Bk New York Mellon	4.29%	6/13/2033	1,640,000	1,640,000	1,564,012
Blackrock Inc	2.10%	2/25/2032	100,000	84,933	83,659
Blackstone Private Cr Fd	7.05%	9/29/2025	4,630,000	4,624,217	4,712,808
Block 4.875%	4.88%	3/1/2028	1,900,000	1,836,369	1,662,500
Block Communications Inc	0.00%	2/11/2027	1,058,750	1,053,456	1,024,341
BNSF Ry Co	5.63%	4/1/2024	51,513	58,408	51,512
BNSF Ry Co 2015-1 Pass Thru Tr Passthru Ctf	3.44%	6/16/2028	2,372,163	2,604,350	2,269,192
Boardwalk	5.95%	6/1/2026	2,765,000	2,874,287	2,804,635
Boardwalk PIPELINES LP	3.60%	9/1/2032	910,000	910,109	809,301
Boeing Co	4.88%	5/1/2025	10,620,000	10,495,800	10,567,701
Boeing Co	2.20%	2/4/2026	790,000	790,738	746,713
Boeing Co	3.10%	5/1/2026	150,000	149,869	144,213
Boeing Co	2.70%	2/1/2027	120,000	119,676	113,230
Boeing Co	2.80%	3/1/2027	200,000	193,354	188,608
Boeing Co	3.20%	3/1/2029	730,000	721,021	683,102
Boeing Co	5.15%	5/1/2030	3,270,000	3,593,945	3,333,234
Boeing Co	3.25%	2/1/2035	1,270,000	1,236,442	1,073,473
Boeing Co	3.55%	3/1/2038	140,000	124,440	114,389
Boeing Co	5.70%	5/1/2040	730,000	740,239	757,574
Boeing Co	3.75%	2/1/2050	370,000	358,030	288,340

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Boeing Co	5.80%	5/1/2050	1,520,000	1,520,000	1,580,360
Boeing Co	5.93%	5/1/2060	150,000	166,008	155,989
Bonanza Creek Energy Inc	5.00%	10/15/2026	1,350,000	1,288,650	1,309,090
Boyd Gaming Corp	4.75%	12/1/2027	4,490,000	4,395,300	4,319,263
Boyd Gaming Corp	4.75%	6/15/2031	4,850,000	4,727,918	4,454,813
Boyne USA Inc	4.75%	5/15/2029	2,095,000	1,997,658	1,970,120
BP Cap Mkts Amer	3.63%	4/6/2030	330,000	330,000	316,424
BP Cap Mkts Amer	2.77%	11/10/2050	300,000	286,452	201,578
BP Cap Mkts Amer Inc	4.81%	2/13/2033	1,095,000	1,073,318	1,106,177
BP Cap Mkts Amer Inc	3.00%	2/24/2050	850,000	839,214	604,353
Bpr Tr 2021-Ty Coml Mtg Passthru Ctf	6.53%	9/15/2038	510,000	494,700	493,671
Bravo Residential Fdg Tr 2023-Nqm4 Mtg Backed	6.45%	5/25/2063	118,990	117,670	120,099
Bristol Myers	2.90%	7/26/2024	951,000	967,297	938,083
Bristol Myers	3.40%	7/26/2029	127,000	125,952	120,595
Bristow Group Inc	6.88%	3/1/2028	3,600,000	3,494,438	3,456,000
Broadcom Inc	3.14%	11/15/2035	1,350,000	1,257,721	1,110,986
Broadstreet	5.88%	4/15/2029	2,400,000	2,254,300	2,240,418
Builders Firstsource Inc	4.25%	2/1/2032	20,000	19,000	18,038
Builders Firstsource Inc	6.38%	6/15/2032	1,000,000	990,217	1,021,429
Burlington Northn Santa Fe	3.75%	4/1/2024	6,146,000	6,362,036	6,116,004
Burlington Northn Santa Fe LLC	2.88%	6/15/2052	110,000	113,184	77,249
Business Jet Secs	2.16%	4/15/2036	1,358,523	1,362,208	1,256,674
Bx Coml Mtg	6.58%	9/15/2036	925,000	914,312	891,320
Bx Coml Mtg Tr	11.23%	6/15/2040	1,870,000	1,860,629	1,869,546
Bx Tr 2021-Lba	6.28%	2/15/2036	379,589	366,007	373,400
Bx Tr 2023-Life Coml Mtg Passthru Ctf Cla	5.05%	2/15/2028	1,300,000	1,300,000	1,270,396
Bxcommercial Mtg	7.12%	12/9/2040	940,000	937,650	940,582
Bxp Trust 2017-Gm 2017-Gm	3.38%	6/13/2039	2,830,000	2,526,107	2,631,595
CA Inc	4.70%	3/15/2027	3,000,000	3,000,000	2,902,355
CA Wtr Svc Co	5.50%	12/1/2040	6,344,000	7,313,886	6,285,401
Cable One Inc	4.00%	11/15/2030	3,700,000	3,491,254	2,995,661
Cable One Inc	0.00%	3/15/2026	825,000	641,025	700,012
Caesars Entertainment Inc	7.00%	2/15/2030	1,765,000	1,766,575	1,809,217
Cal Dive I-Title XI Inc US Govt Gtd Shipping Bd	4.93%	2/1/2027	3,071,185	3,207,971	3,037,249
California Res Corp	7.13%	2/1/2026	1,320,000	1,320,112	1,338,724
Camelot Fin	4.50%	11/1/2026	2,245,000	2,178,050	2,193,407
Camelot U S Acquisition 1 Co Amendment No. 2 Incre Term Ln	0.00%	10/30/2026	771,750	767,891	772,522
Cameron Lng LLC	2.90%	7/15/2031	140,000	140,000	123,026
Cameron Lng LLC	3.30%	1/15/2035	670,000	688,686	571,156
Cantor Fitzgerald LP	7.20%	12/12/2028	2,150,000	2,145,829	2,206,661
Cap 1 Bk USA Natl	2.28%	1/28/2026	1,500,000	1,565,280	1,446,766
Cap 1 Finl Corp	3.80%	1/31/2028	1,870,000	2,011,815	1,777,078
Capital One Finl Corp	3.27%	3/1/2030	6,000,000	5,743,980	5,363,990
Capital One Multi-Asset Execution	4.95%	10/15/2027	330,000	329,948	330,952

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Carmax Auto Owner	3.91%	10/15/2027	2,000,000	1,999,425	1,944,267
Carnival Corp	7.63%	3/1/2026	1,000,000	1,009,773	1,018,117
Carnival Corp	9.88%	8/1/2027	1,650,000	1,667,250	1,732,612
Carnival Corp	4.00%	8/1/2028	4,280,000	4,091,024	3,978,367
Carnival Corp	7.00%	8/15/2029	800,000	800,000	835,707
Carnival Corp Gtd	5.75%	3/1/2027	5,950,000	5,534,930	5,810,165
Carnival Corp Gtd	6.00%	5/1/2029	3,250,000	3,004,902	3,126,192
Carnival Corporation	0.00%	10/6/2028	980,000	975,100	980,412
Carnival Corporation B Term Loan	0.00%	8/2/2027	1,890,500	1,881,048	1,892,069
Carnival Holding	10.38%	5/1/2028	2,200,000	2,276,345	2,393,556
Carolina Pwr & Lt	6.30%	4/1/2038	6,800,000	7,585,898	7,513,545
Carrier Global Corp	3.58%	4/5/2050	20,000	20,352	15,658
Cars Com Inc	6.38%	11/1/2028	2,800,000	2,643,369	2,685,144
Carvana Auto Receivables	0.70%	1/10/2028	34,706	34,702	33,159
Carvana Auto Receivables	1.07%	3/10/2028	1,020,399	1,016,214	955,593
Case Westn Resv	5.41%	6/1/2122	150,000	140,241	150,335
Catalent Pharma Solutions Inc	5.00%	7/15/2027	2,000,000	2,008,795	1,938,880
Catalent Pharma Solutions Inc	3.13%	2/15/2029	1,500,000	1,426,563	1,312,680
Catalent Pharma Solutions Inc	3.50%	4/1/2030	1,500,000	1,352,151	1,305,538
Catalent Pharma Solutions, Inc.	0.00%	2/22/2028	1,400,000	1,389,500	1,400,000
Catholic Health Initiati	4.35%	11/1/2042	450,000	462,031	389,347
CCM Merger Inc	6.38%	5/1/2026	800,000	800,000	780,000
CCO Hldgs LLC	5.00%	2/1/2028	2,755,000	2,685,825	2,636,910
CCO Hldgs Llc	4.50%	5/1/2032	4,400,000	4,290,000	3,766,720
CCO Hldgs LLC / CCO Hldgs Cap Corp	4.25%	1/15/2034	2,570,000	2,340,025	2,089,224
CCO Hldgs LLC/Cap Corp	4.75%	3/1/2030	3,850,000	3,594,300	3,517,343
CCO Hldgs Llc/Cap Corp	4.75%	2/1/2032	750,000	672,900	661,470
CCO Hldgs Llc/Cco Hldgs Cap Corp	5.38%	6/1/2029	2,000,000	1,893,875	1,885,810
CCO Hldgs LLC/CCO Hldgs Cap Corp	4.50%	8/15/2030	4,360,000	4,410,000	3,930,708
CCO Hldgs Llc/Cco Hldgs Cap Corp	4.25%	2/1/2031	3,465,000	3,292,262	3,028,543
CCO Hldgs Llc/Cco Hldgs Cap Corp	4.50%	5/1/2032	240,000	240,000	205,457
CCO Hldgs Llc/Cco Hldgs Cap Corp Bnds	5.50%	5/1/2026	1,700,000	1,670,475	1,688,783
CCO Holdings LLC	4.50%	6/1/2033	2,100,000	1,904,850	1,777,707
Cd 2017-C	3.63%	2/10/2050	460,000	426,362	427,087
CDI Escrow Iss	5.75%	4/1/2030	2,900,000	2,833,650	2,827,475
CEC Entmt Inc	6.75%	5/1/2026	2,360,000	2,181,675	2,303,267
Cent Garden & Pet	5.13%	2/1/2028	1,200,000	1,133,400	1,165,700
Cent Garden & Pet	4.13%	10/15/2030	1,570,000	1,395,088	1,428,009
Cent Garden & Pet	4.13%	4/30/2031	1,400,000	1,301,698	1,237,439
Centene Corp	4.25%	12/15/2027	2,155,000	2,240,752	2,077,300
Centene Corp	4.63%	12/15/2029	80,000	84,800	76,703
Centene Corp	3.38%	2/15/2030	70,000	70,094	62,777
Centene Corp	3.00%	10/15/2030	40,000	37,050	34,661
Centennial Res	6.88%	4/1/2027	2,340,000	1,890,950	2,338,845
Centennial Resource Prodtm LLC	5.38%	1/15/2026	2,060,000	1,942,135	2,032,418
Centerpoint Energy	6.25%	2/1/2037	280,000	296,971	298,454

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Centralparent Llc/Cdk Global II LLC	8.00%	6/15/2029	2,300,000	2,301,688	2,400,648
Century Alum Co	2.75%	5/1/2028	490,000	321,562	422,790
Century Aluminum Company	7.50%	4/1/2028	3,940,000	3,822,578	3,813,176
Century Cmnty Inc	6.75%	6/1/2027	2,455,000	2,467,396	2,484,173
Century Cmnty Inc	3.88%	8/15/2029	2,200,000	2,058,124	1,991,490
Ces Mu2 LLC	2.17%	12/16/2026	3,373,829	3,225,968	3,240,089
Ces Mu2 LLC	1.99%	5/13/2027	610,168	635,288	581,920
CF Hippolyta Issuer LLC	1.69%	7/15/2060	3,148,082	3,154,354	2,909,648
CF Hippolyta Issuer LLC	1.53%	3/15/2061	4,994,972	4,967,857	4,465,831
CF Inds Inc	4.95%	6/1/2043	1,700,000	1,455,812	1,558,986
Charles Schwab Corp	5.85%	5/19/2034	1,630,000	1,493,178	1,684,892
Chart Industries Inc	7.50%	1/1/2030	1,300,000	1,282,593	1,360,255
Chart Industries, Inc. Amendment No.5 Term Ln	0.00%	3/15/2030	911,200	888,420	911,956
Charter	4.91%	7/23/2025	4,300,000	4,543,051	4,259,873
Charter	5.38%	4/1/2038	6,475,000	5,657,302	5,867,124
Charter	6.48%	10/23/2045	11,785,000	11,248,935	11,619,604
Charter	5.38%	5/1/2047	50,000	44,255	42,627
Charter	5.75%	4/1/2048	140,000	173,565	124,681
Charter	6.83%	10/23/2055	110,000	123,533	110,200
Charter Communications Entmt I LP	3.50%	3/1/2042	170,000	166,505	118,636
Charter Communications Oper LLC	5.05%	3/30/2029	2,795,000	3,034,500	2,769,273
Charter Communications Oper LLC / Secd	4.40%	4/1/2033	1,050,000	1,043,609	970,253
Charter Communications Oper LLC / Secd	5.50%	4/1/2063	300,000	302,332	251,233
Charter Communications Oper LLC Cap	5.13%	7/1/2049	160,000	136,558	130,294
Charter Communications Oper Llc/Charte	4.20%	3/15/2028	330,000	332,901	317,126
Charter Communications Oper Llc/Charte	4.80%	3/1/2050	160,000	161,697	124,009
Charter Communications Operating, LLC	0.00%	12/1/2030	706,735	693,498	703,788
Cheever Escr Issuer LLC	7.13%	10/1/2027	950,000	930,500	951,064
Cheniere Corpus	5.88%	3/31/2025	865,000	954,516	866,931
Cheniere Corpus Christi Hldgs LLC	5.13%	6/30/2027	1,640,000	1,595,048	1,649,097
Cheniere Energy	4.00%	3/1/2031	240,000	240,375	217,835
Cheniere Energy	3.25%	1/31/2032	110,000	110,412	93,727
Chs/Community Health	5.25%	5/15/2030	1,750,000	1,573,314	1,467,544
Churchill Downs	5.50%	4/1/2027	4,035,000	4,011,805	3,992,564
Churchill Downs	4.75%	1/15/2028	4,500,000	4,478,228	4,315,041
Churchill Downs Inc	6.75%	5/1/2031	1,350,000	1,350,000	1,370,163
Cifc Fdg 2021-I Ltd/Cifc Fdg 2021-I	6.75%	4/25/2033	430,000	428,172	430,286
Cifc Funding Ltd	6.81%	10/20/2034	310,000	307,768	309,609
Cigna Corp New	3.40%	3/15/2050	650,000	524,095	483,281
Cigna Corp New Corp	4.38%	10/15/2028	840,000	843,151	832,755
Cigna Corp New Corp	4.90%	12/15/2048	70,000	77,933	66,613
CIM	2.50%	3/25/2051	226,927	232,884	186,577
Cim Tr 2021	1.42%	7/25/2061	330,893	330,891	288,559
Cim Tr 2023-R4	5.00%	5/25/2062	1,781,575	1,757,148	1,740,284
Citi Usd	4.91%	5/24/2033	370,000	370,000	362,907

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Citigroup Coml Mtg	6.36%	7/10/2028	1,500,000	1,536,008	1,542,266
Citigroup Coml Mtg	5.82%	10/12/2040	2,500,000	2,575,000	2,532,753
Citigroup Coml Mtg	3.57%	2/10/2048	1,160,000	1,194,784	1,118,781
Citigroup Coml Mtg	3.47%	10/12/2050	1,040,000	960,741	967,777
Citigroup Coml Mtg Tr 2017-P8 Coml Mtg Passthru Ctf Cl C	4.26%	9/15/2050	4,210,000	4,538,248	3,545,957
Citigroup Coml Mtg Tr 2019-Smrt Coml Mtg	4.38%	1/10/2036	10,000,000	10,299,559	9,983,314
Citigroup Coml Mtg Tr 2020-555 Coml Mtg Passthru Ctf	2.65%	12/10/2041	5,461,854	4,773,575	4,517,722
Citigroup Global Mkts Hldgs Inc	4.59%	8/31/2028	6,830,000	6,746,372	6,297,055
Citigroup Inc	4.40%	6/10/2025	5,930,000	6,016,157	5,853,726
Citigroup Inc	5.50%	9/13/2025	470,000	470,318	472,239
Citigroup Inc	3.11%	4/8/2026	400,000	418,404	388,817
Citigroup Inc	6.91%	7/1/2026	10,000,000	10,096,960	10,031,946
Citigroup Inc	4.30%	11/20/2026	3,200,000	3,533,624	3,138,226
Citigroup Inc	4.45%	9/29/2027	1,760,000	1,829,144	1,718,986
Citigroup Inc	4.66%	5/24/2028	320,000	320,000	318,014
Citigroup Inc	4.13%	7/25/2028	20,000	20,562	19,216
Citigroup Inc	3.98%	3/20/2030	31,075,000	33,939,841	29,499,403
Citigroup Inc	4.41%	3/31/2031	17,980,000	20,987,370	17,220,152
Citigroup Inc	2.57%	6/3/2031	5,100,000	4,005,081	4,362,721
Citigroup Inc	2.56%	5/1/2032	1,450,000	1,204,356	1,211,750
Citigroup Inc	6.63%	6/15/2032	2,540,000	2,714,048	2,768,556
Citigroup Inc	2.52%	11/3/2032	670,000	678,115	553,297
Citigroup Inc	3.79%	3/17/2033	760,000	763,698	684,713
Citigroup Inc	8.13%	7/15/2039	810,000	1,259,583	1,046,076
Citigroup Inc	6.68%	9/13/2043	270,000	306,297	303,764
Citigroup Inc	5.30%	5/6/2044	54,000	58,443	51,984
Citigroup Inc	4.65%	7/30/2045	818,000	820,092	746,288
Citigroup Inc	4.75%	5/18/2046	100,000	100,475	89,764
Citigroup Inc	6.30%	12/29/2049	690,000	689,237	680,043
Citigroup Inc	3.88%	12/29/2049	1,885,000	1,859,081	1,668,493
Citigroup Inc	5.95%	12/31/2049	590,000	590,000	577,332
Citigroup Mtg Ln	2.50%	4/25/2051	5,336,513	5,423,231	4,260,875
Civitas Res Inc	8.63%	11/1/2030	11,375,000	11,466,912	12,062,858
Claremont Mckenna	3.78%	1/1/2122	50,000	33,946	34,184
Clarivate Science Hldgs Corp	3.88%	7/1/2028	3,630,000	3,331,906	3,423,099
Clarivate Science Hldgs Corp	4.88%	7/1/2029	6,800,000	6,301,382	6,381,014
Clean Hbrs Inc	4.88%	7/15/2027	4,200,000	3,979,500	4,116,418
Clearway Energy	4.75%	3/15/2028	1,300,000	1,279,200	1,251,796
Cleco Securitization I LLC	4.65%	9/1/2042	4,000,000	3,999,448	3,903,923
Cleveland-Cliffs	5.88%	6/1/2027	160,000	155,853	159,450
Cleveland-Cliffs Inc	6.75%	4/15/2030	10,000,000	9,786,250	10,146,430
Cloud Software Grp Inc Softwar Tm Ln	0.00%	3/30/2029	3,539,255	3,220,722	3,450,349
Clue Opco LLC Cov-Lite	0.00%	9/20/2030	2,450,000	2,352,000	2,317,284
CMO	2.85%	10/15/2045	217,566	222,297	198,367

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CMO	3.05%	3/10/2048	1,650,000	1,592,895	1,608,782
CMO 280 Pk Ave	6.54%	9/15/2034	500,000	483,906	480,254
CMO Areit 2021-Cre5 Ltd	6.55%	11/17/2038	1,142,780	1,142,780	1,121,277
CMO Bank	3.13%	7/15/2060	621,470	652,981	610,359
CMO Bank	4.26%	5/15/2061	5,750,000	5,922,240	5,553,838
CMO Bank 2019-Bnk22 Coml Mtg Pass Thru Ctf	2.98%	11/15/2062	550,000	480,326	489,750
CMO Bank Card Co	3.92%	4/15/2065	3,800,000	3,420,000	2,671,821
CMO Benchmark 2019	2.93%	12/15/2072	1,640,000	1,689,132	1,421,975
CMO Benchmark 2022-B33 Mtg Tr	3.46%	3/15/2055	4,675,000	4,815,250	4,156,634
CMO Bravo Residential Funding Trust	0.97%	3/25/2060	132,877	132,876	123,520
CMO Bx Coml Mtg	3.67%	3/11/2044	1,100,000	1,112,633	918,928
CMO Bx Coml Mtg Tr 2019-XI Coml Mtg Passthru Ctf Cl F	7.48%	10/15/2036	2,397,000	2,399,247	2,378,719
CMO Bx Tr 2022-Clis 5	5.76%	10/13/2027	2,055,000	2,049,858	2,057,525
CMO Cd Mtg	2.91%	8/15/2057	4,355,000	4,608,574	3,806,550
CMO Chase Mtg Tr	3.75%	12/25/2045	862,894	897,983	787,285
CMO Cim Tr 2019-Inv2 Mtg Passthru Ctf	4.00%	5/25/2049	869,932	899,230	808,762
CMO Citigroup Coml Mtg	2.90%	11/15/2049	520,215	483,272	486,344
CMO Citigroup Comm1 Mtg Tst	4.18%	7/10/2047	510,000	551,378	485,943
CMO Comm 2018-Cors Mtg Tr	4.66%	5/10/2051	590,000	483,800	486,717
CMO Comm Mtg Tr	2.90%	2/10/2037	525,000	540,734	503,462
CMO Comm Mtg Tr	4.09%	10/10/2048	2,250,000	2,073,516	2,132,903
CMO Credit Suisse Mortgage Trust	3.95%	9/15/2037	1,085,000	1,148,494	940,843
CMO Csail	3.71%	3/15/2054	5,080,000	5,235,575	3,488,116
CMO CSMC	8.06%	5/15/2036	2,932,704	2,932,704	2,903,217
CMO CSMC 2018-J1	3.50%	2/25/2048	42,027	39,895	37,203
CMO Csmc 2022-Mark	8.06%	6/15/2039	480,000	478,800	478,423
CMO Cwalt Inc	5.72%	5/25/2035	50,605	50,605	36,639
CMO Cwmbms Inc	6.07%	5/25/2035	162,592	162,592	130,578
CMO Dbgs	4.20%	10/15/2051	955,000	1,083,179	898,023
CMO DBJPM	2.63%	8/10/2049	368,876	347,276	343,030
CMO Elmwood Clo IV Ltd	6.90%	4/15/2033	640,000	638,400	640,488
CMO FNMA	3.45%	1/1/2029	28,712	29,477	27,809
CMO FNMA	3.07%	4/25/2048	5,493,285	6,008,281	5,011,623
CMO Fremf	3.83%	11/25/2047	6,350,000	6,952,735	6,233,392
CMO Fremf 2017-K71 Mtg Tr Mltifam Mtg Passthru Ctf	3.75%	11/25/2050	1,000,000	916,758	946,077
CMO Fresb 2016-Sb25 Mtg Tr Mltifam Mtg Passthru Ctf	6.15%	10/25/2036	2,443,856	2,473,614	2,434,548
CMO Fresb 2018-Sb49 Mtg Tr Mltifam Mtg Pass Thru Ctf	2.66%	3/25/2038	11,116,590	10,671,893	10,758,174
CMO GS Mtg Secs	3.41%	2/13/2053	3,500,000	3,604,990	2,837,205
CMO GS Mtg Secs Corp Tr 2018-Srp5 Coml Mtg Passthru Ctf	7.28%	9/15/2031	2,750,521	2,742,645	1,882,464
CMO JP Morgan Mtg	3.00%	12/25/2050	77,790	80,221	65,673
CMO JPMCC Coml Mtg Secs Tr 2016-Jp4 Comlmtg Passthru Ctf	4.05%	12/15/2049	150,000	155,766	132,703

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CMO Kndr Tr	6.83%	8/15/2038	560,946	560,946	527,871
CMO La Hipotecaria Panamanian Mtg	3.51%	11/24/2042	1,258,798	1,310,724	1,310,724
CMO Legacy Mtg	3.25%	11/25/2059	1,908,811	1,907,860	1,908,267
CMO Legacy Mtg Asset	2.25%	7/25/2067	409,139	409,240	395,295
CMO Merrill Lynch Mtg Invs Inc	5.47%	12/25/2032	28,641	28,171	22,625
CMO MI-Cfc Coml Mtg	5.45%	8/12/2048	7,529	6,637	1,137
CMO MI-Cfc Coml Mtg Tr 2007-5 Coml Mtg Passthru	5.45%	8/12/2048	213,805	189,689	32,285
CMO Morgan Stanley Bk Amer Merrill Lynch	4.52%	10/15/2048	1,500,000	1,275,000	1,255,171
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	911,969
CMO Morgan Stanley Cap	3.81%	3/15/2052	3,000,000	3,141,562	2,829,568
CMO Morgan Stanley Cap I Tr	3.26%	7/15/2052	540,000	477,014	490,327
CMO Mortgage	6.07%	8/25/2035	110,143	94,779	104,351
CMO Mswf Coml Mtg Tr 2023-2 Coml Mtg Passthru Ctf Cl X-A Reg	1.14%	12/15/2056	5,660,000	372,105	376,966
CMO New Residential Mtg	4.00%	9/25/2059	863,230	957,579	808,221
CMO New Residential Mtg Ln	1.52%	11/27/2056	314,438	314,438	257,045
CMO Nj Tr 2023-Gsp	6.70%	1/6/2029	850,000	860,471	875,881
CMO SBA Gtd Dev Partn Ctf 2004-20 Lpartn Ctf	4.87%	12/1/2024	5,898	5,908	5,855
CMO Sequoia Mtg	3.50%	11/25/2044	87,233	88,528	78,045
CMO Sequoia Mtg	2.50%	3/25/2051	4,185,820	4,226,881	3,443,100
CMO Small Business Admin Gtd Dev 2010-20I Cl 1	3.21%	9/1/2030	233,539	243,885	224,162
CMO Small Business Admin Gtd Dev Partn Ctf	5.19%	7/1/2024	40,570	42,464	40,402
CMO Structured Adj Rate Mtg Ln	6.63%	1/25/2035	8,250	4,847	7,795
CMO Verus Securitization Trust	5.81%	5/25/2068	2,116,083	2,116,050	2,113,405
CMO Wamu Mtg Pass-Through Ctf	6.19%	7/25/2045	1,448,916	1,433,747	1,335,046
CMO Wamu Mtg Pass-Thru Ctf	6.05%	10/25/2045	513,613	502,699	486,403
CMO Wamu Mtg Pass-Thru Ctf 2005-Ar8 Cl 1-A-1A Reg	6.01%	7/25/2045	296,695	294,785	276,806
CMO Wells Fargo Coml Mtg	2.58%	9/15/2031	1,750,000	1,737,334	1,603,157
CMO Wells Fargo Coml Mtg	4.44%	9/15/2061	1,400,000	1,446,211	1,360,798
CMO WFRBS Coml Mtg	4.65%	9/15/2046	1,528,993	1,527,349	1,343,985
CMO WFRBS Coml Mtg	4.72%	3/15/2047	915,000	967,141	903,461
CNH Equip Tr	5.25%	11/15/2029	1,515,000	1,514,831	1,528,590
CNH Indl Cap LLC	3.95%	5/23/2025	200,000	194,708	196,483
CNX Midstream Part LP	4.75%	4/15/2030	550,000	547,188	494,366
CNX Res Corp	6.00%	1/15/2029	920,000	954,500	881,891
CNX Resources Corporation	7.38%	1/15/2031	645,000	609,525	649,591
Coca Cola Co	3.45%	3/25/2030	375,000	433,511	360,637
Coca Cola Co	2.25%	1/5/2032	4,700,000	4,696,099	4,109,813
Coca Cola Cons Inc	3.80%	11/25/2025	200,000	208,548	196,011
Coca-Cola Co/The	3.00%	3/5/2051	160,000	157,019	121,409
Colgate Energy Partners III LLC	7.75%	2/15/2026	1,420,000	1,408,404	1,444,837

2023 DETAILED LIST OF INVESTMENTS



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	290,000	295,075	282,734
College Ave Student Lns	6.87%	12/28/2048	372,900	369,928	370,101
Colt 2022-3 Mtg Ln Tr	3.90%	2/25/2067	439,765	439,761	414,545
Columbia / HCA	7.69%	6/15/2025	2,505,000	2,816,628	2,587,420
Columbia / HCA	7.50%	11/15/2095	840,000	369,600	1,005,947
Columbia / HCA Healthcare Corp Medium Term Book Entry # Tr 15	7.58%	9/15/2025	1,195,000	1,309,735	1,231,473
Columbia / HCA Healthcare Corp Medium Term Nts Book Entry	7.75%	7/15/2036	500,000	645,000	576,019
Columbia /Hca Healthcare Corp	7.05%	12/1/2027	390,000	437,288	415,544
Columbia PIPELINES Oper Co LLC	6.04%	11/15/2033	1,010,000	1,015,178	1,059,449
Columbia PIPELINES Oper Co LLC	6.54%	11/15/2053	220,000	222,078	243,220
Columbia/HCA Healthcare Corp	8.36%	4/15/2024	500,000	573,281	502,910
Comcast Corp	3.30%	4/1/2027	210,000	237,285	202,598
Comcast Corp	5.35%	11/15/2027	5,953,000	5,950,321	6,157,759
Comcast Corp	4.15%	10/15/2028	2,155,000	2,119,202	2,126,818
Comcast Corp	5.65%	6/15/2035	190,000	193,865	204,096
Comcast Corp	4.00%	3/1/2048	80,000	90,458	67,421
Comcast Corp	4.00%	11/1/2049	403,000	323,786	337,477
Comcast Corp	2.94%	11/1/2056	135,000	126,135	89,255
Comcast Corp New	4.15%	10/15/2028	2,350,000	2,352,901	2,319,268
Comcast Corp New	3.40%	4/1/2030	300,000	299,469	281,194
Comcast Corp New	4.25%	10/15/2030	430,000	441,417	424,429
Comcast Corp New	3.25%	11/1/2039	60,000	61,080	48,799
Comcast Corp New	3.75%	4/1/2040	200,000	203,523	172,498
Comcast Corp New	3.40%	7/15/2046	70,000	75,592	54,447
Comcast Corp New	4.00%	8/15/2047	90,000	89,372	76,055
Comcast Corp New	3.97%	11/1/2047	925,000	841,230	779,299
Comcast Corp New	3.45%	2/1/2050	130,000	113,662	100,233
Comcast Corp New	2.80%	1/15/2051	280,000	252,280	187,516
Comcast Corp New	2.89%	11/1/2051	400,000	360,133	271,925
Comcast Corp New	4.05%	11/1/2052	1,750,000	1,628,697	1,481,282
Comcast Corp New	4.95%	10/15/2058	60,000	61,816	59,029
Coml Cr Group Inc	7.88%	2/1/2025	150,000	190,329	153,959
Comm	4.56%	12/10/2047	1,140,000	1,137,837	1,054,265
Comm 2015-LC23 MGT	3.77%	10/10/2048	3,485,000	3,509,576	3,361,230
Commonspirit Hlth	2.76%	10/1/2024	76,000	73,902	74,310
Commonspirit Hlth	3.82%	10/1/2049	3,105,000	3,404,713	2,469,484
Compass Group Diversified Hldgs LLC	5.25%	4/15/2029	2,900,000	2,815,450	2,739,400
Compass Group Diversified Hldgs LLC	5.00%	1/15/2032	1,000,000	954,000	900,732
Compass Minerals International Inc	6.75%	12/1/2027	2,850,000	2,856,654	2,821,500
Comstock Res Inc	6.75%	3/1/2029	2,875,000	2,681,949	2,629,827
Comwith Edison Co	5.90%	3/15/2036	5,943,000	6,117,269	6,440,037
Cons Edison Co NY	5.30%	3/1/2035	880,000	876,999	897,806
Cons Edison Co NY Inc	4.45%	3/15/2044	3,520,000	3,199,267	3,162,243
Consolidated Edison Co NY Inc	3.35%	4/1/2030	180,000	179,590	168,014

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Consolidated Edison Co NY Inc	3.95%	4/1/2050	140,000	139,073	117,318
Constellation Brands Inc	4.35%	5/9/2027	310,000	309,820	307,556
Constellation Brands Inc	2.25%	8/1/2031	70,000	58,435	58,906
Constellation Energy Generation LLC	6.13%	1/15/2034	200,000	199,050	214,406
Constellation Energy Group Inc	7.60%	4/1/2032	170,000	198,432	193,278
Constellium SE	5.63%	6/15/2028	1,000,000	890,000	975,884
Constellium SE	3.75%	4/15/2029	1,000,000	977,500	907,083
Consumers Energy	4.35%	4/15/2049	100,000	133,910	90,290
Continental Res Inc	5.75%	1/15/2031	330,000	403,850	328,078
Continental Resources	2.27%	11/15/2026	200,000	200,000	184,098
Contl Res Inc	3.80%	6/1/2024	290,000	289,629	287,741
Contl Res Inc	4.38%	1/15/2028	560,000	566,872	542,691
Contl Res Inc	4.90%	6/1/2044	200,000	223,569	162,157
Costco Wholesale Corp New	1.60%	4/20/2030	480,000	479,777	411,783
Costco Whsl Corp	1.38%	6/20/2027	850,000	852,625	771,774
Coterra Energy Inc	3.90%	5/15/2027	990,000	983,135	958,541
Coterra Energy Inc	4.38%	3/15/2029	1,020,000	1,062,842	990,496
Coty Inc	5.00%	4/15/2026	3,916,000	4,014,115	3,852,475
Cox Communications Inc	2.95%	10/1/2050	1,000,000	735,480	642,484
Credit Acceptance Corporation	6.63%	3/15/2026	2,165,000	2,165,938	2,160,617
Credit Suisse Mortgage Trust	6.36%	12/15/2030	2,090,000	2,090,000	1,977,541
Credit Suisse Mortgage Trust	9.82%	10/25/2066	1,266,918	1,266,918	1,237,968
Crestwood Midstream Partners LP	6.00%	2/1/2029	165,000	154,258	166,482
Cross 2023-H2 Mtg Tr	7.14%	11/25/2068	958,502	958,500	974,347
Crosstex Energy	5.38%	6/1/2029	2,055,000	1,951,721	2,010,940
Crowley Conro LLC	4.18%	8/15/2043	459,456	459,456	444,587
Crown Castle Intl Corp	4.30%	2/15/2029	4,800,000	5,548,509	4,623,840
Crown Castle Intl Corp	2.90%	4/1/2041	5,000,000	4,984,710	3,580,466
Csail	4.10%	8/15/2048	1,750,000	1,854,248	1,536,784
CSC Hldgs LLC	7.50%	4/1/2028	1,150,000	827,925	860,304
CSC Hldgs LLC	6.50%	2/1/2029	2,025,000	1,844,150	1,787,265
CSC Hldgs LLC	5.75%	1/15/2030	1,850,000	1,807,693	1,151,625
CSC Hldgs LLC	4.13%	12/1/2030	400,000	299,000	304,300
CSC Hldgs LLC	3.38%	2/15/2031	200,000	165,500	145,974
CSC Hldgs LLC Gtd	5.38%	2/1/2028	1,010,000	861,450	891,487
CSC Holdings LLC	11.25%	5/15/2028	1,605,000	1,604,719	1,653,728
CSC Holdings LLC	4.50%	11/15/2031	820,000	631,050	619,977
Csmc 2021-Nqm5	1.35%	5/25/2066	355,791	355,787	281,603
Csmc 2021-Rpl3	2.00%	1/25/2060	2,971,010	3,016,721	2,546,074
CSMC 2021-Rpl4	1.80%	12/27/2060	400,126	400,125	389,230
CSMC 2021-Rpl6	2.00%	10/25/2060	510,419	521,548	453,045
CSX Corp	6.15%	5/1/2037	1,795,000	2,286,366	2,007,089
Ctr Partnership LP / Caretrust Cap	3.88%	6/30/2028	1,785,000	1,668,676	1,630,579
Cummins Engine Inc	7.13%	3/1/2028	200,000	212,604	217,610
CVR Partners Lp/Cvr Nitrogen Fin Corp	6.13%	6/15/2028	415,000	415,000	387,162

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CVS Caremark Corp	6.04%	12/10/2028	4,424,941	4,720,944	4,471,444
CVS Health Corp	6.94%	1/10/2030	2,213,065	2,473,118	2,261,968
CVS Health Corp	3.63%	4/1/2027	150,000	149,733	145,459
CVS Health Corp	4.30%	3/25/2028	975,000	988,322	959,597
CVS Health Corp	3.75%	4/1/2030	1,700,000	1,652,646	1,600,018
CVS Health Corp	1.88%	2/28/2031	110,000	96,550	90,677
CVS Health Corp	4.13%	4/1/2040	180,000	176,965	155,051
CVS Health Corp	5.13%	7/20/2045	5,270,000	4,343,382	5,001,738
CVS Health Corp	5.05%	3/25/2048	1,640,000	1,795,604	1,540,989
CVS Health Corp	4.25%	4/1/2050	30,000	29,995	25,156
CVS Health Corporation	2.13%	9/15/2031	360,000	357,728	298,674
CVS Pass Thru Tr	5.88%	1/10/2028	122,340	121,502	121,140
CWHEQ Home Equity Ln Tr 2007-A Mtg Passthru Ctf	5.60%	4/15/2037	973,573	880,597	904,440
Cyrusone Data Ctrs Issuer I LLC	5.56%	11/20/2048	1,475,000	1,367,731	1,405,325
Dave & Busters Inc	7.63%	11/1/2025	1,195,000	1,211,864	1,209,938
Davita Inc	4.63%	6/1/2030	1,510,000	1,368,175	1,317,006
Davita Inc	3.75%	2/15/2031	1,975,000	1,611,845	1,621,915
DC Coml Mtg Tr	6.31%	9/12/2040	2,150,000	2,152,614	2,219,586
DCP Mid Stream Operating	6.45%	11/3/2036	120,000	126,000	127,599
Dcp Midstream Oper	5.13%	5/15/2029	1,975,000	1,857,073	1,972,741
Dealer Tire Financial, LLC	0.00%	12/14/2027	1,584,000	1,544,400	1,586,978
Dealer Tire Llc/Dt Issuer LLC	8.00%	2/1/2028	2,400,000	2,354,210	2,376,000
Deere & Co	3.10%	4/15/2030	100,000	99,811	92,910
Deere & Co	3.75%	4/15/2050	190,000	210,524	166,843
Default Mut Fd Fee Tr Xii	9.55%	12/31/2040	2,245,344	550,109	449
Defaulted Ar Pharmaceutical Inc	0.00%	12/31/2040	6,213,000	5,278,980	3,976,320
Dell Equip Fin	5.65%	9/22/2028	2,375,000	2,374,904	2,393,618
Delta Air Lines Inc	2.90%	10/28/2024	200,000	198,252	194,673
Delta Air Lines Inc	2.00%	12/10/2029	2,470,213	2,501,382	2,199,528
Delta Air Lines Pass Thru Tr 2015-1Aa	3.63%	7/30/2027	1,222,790	1,234,061	1,152,162
Devon Energy Corp	5.85%	12/15/2025	860,000	872,613	869,486
Devon Energy Corp	5.60%	7/15/2041	720,000	722,585	696,596
Devon Energy Corp	4.75%	5/15/2042	20,000	17,957	17,526
Devon Energy Corp	5.00%	6/15/2045	860,000	850,693	761,709
Devon Energy Corp New	5.25%	10/15/2027	92,000	65,714	92,537
Devon Energy Corp New	5.88%	6/15/2028	46,000	46,303	46,492
Diamond Fgn Asset Co/Diamond Fin LLC	8.50%	10/1/2030	2,510,000	2,498,525	2,563,960
Diamondback Energy Fixed	6.25%	3/15/2053	1,700,000	1,680,331	1,819,070
Diamondback Energy Inc	3.50%	12/1/2029	490,000	493,731	455,610
Dicks Sporting Goods Inc	4.10%	1/15/2052	5,000,000	3,497,600	3,579,302
Digital Rlty Tr LP	3.60%	7/1/2029	335,000	303,068	314,494
Directv Financing, LLC Beo	0.00%	8/2/2027	2,982,652	2,883,657	2,979,312
Directv Holdings/Fing	5.88%	8/15/2027	5,500,000	5,324,350	5,171,208
Discover Bk New Castle	5.97%	8/9/2028	10,670,000	10,158,773	10,277,054

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Discover Financial Services	6.70%	11/29/2032	1,300,000	1,293,006	1,363,855
Discovery Communications LLC	5.30%	5/15/2049	3,500,000	3,504,725	3,014,583
Dish DBS Corp	5.88%	11/15/2024	75,000	67,203	70,332
Dish DBS Corp	7.75%	7/1/2026	2,580,000	2,434,556	1,796,996
Dish DBS Corp	5.25%	12/1/2026	160,000	160,000	137,080
Dish DBS Corp	5.13%	6/1/2029	270,000	269,130	139,155
Dish Network Corp	2.38%	3/15/2024	3,250,000	2,941,685	3,217,500
Dish Network Corp	3.38%	8/15/2026	2,700,000	2,258,473	1,431,000
Disney Walt Co	6.65%	11/15/2037	180,000	215,444	211,957
Dividend Solar Lns	4.25%	12/20/2038	1,618,274	1,618,090	1,342,458
Dolp Tr 2021-Nyc	2.96%	5/10/2041	5,040,000	5,399,906	4,156,131
Dominion Res Inc	6.30%	3/15/2033	3,555,000	4,420,433	3,809,113
Dow Chem Co	7.38%	11/1/2029	195,000	223,027	220,404
Dowdupont Inc	5.42%	11/15/2048	1,180,000	1,484,512	1,232,608
DPL Inc	4.13%	7/1/2025	1,500,000	1,500,000	1,462,500
Driven Brands Fdg	3.79%	7/20/2050	1,896,300	1,868,358	1,747,330
Driven Brands Fdg LLC	2.79%	10/20/2051	1,960,000	1,954,028	1,677,045
Dryden Senior Loan Fd	6.68%	4/15/2031	579,865	577,256	579,140
DT Midstream Inc	4.13%	6/15/2029	1,565,000	1,445,400	1,439,870
DT Midstream Inc	4.38%	6/15/2031	1,250,000	1,193,700	1,126,987
Dtp Coml Mtg	6.04%	1/15/2041	950,000	935,750	936,745
Duke Energy	2.62%	7/1/2043	2,435,000	2,434,949	1,896,422
Duke Energy Corp	3.25%	1/15/2082	1,650,000	1,647,605	1,275,852
Duke Energy Fla	2.50%	12/1/2029	150,000	155,928	133,902
Duke Energy Fla	3.11%	9/1/2038	1,145,000	1,191,415	963,518
Duke Energy Fla Proj Fin LLC	2.54%	9/1/2031	5,292,974	5,234,752	4,956,182
Duke Energy Ohio Inc	3.65%	2/1/2029	650,000	649,340	626,294
Duke Energy Progress LLC	3.45%	3/15/2029	925,000	843,745	883,074
Duke Energy Progress LLC	2.00%	8/15/2031	1,908,000	1,609,074	1,577,679
Duke Univ	2.68%	10/1/2044	4,300,000	4,411,456	3,207,325
Duke Univ	4.08%	10/1/2048	3,385,000	4,296,312	2,949,382
Duke Univ Hlth Sys	3.92%	6/1/2047	6,005,000	6,101,024	5,165,981
Eastman Chem Co	4.50%	12/1/2028	250,000	238,945	244,477
Eaton Corp Ohio	4.15%	11/2/2042	380,000	382,949	349,618
Ebay Inc	4.00%	7/15/2042	3,500,000	2,941,652	2,920,351
Ebay Inc	3.65%	5/10/2051	155,000	154,859	118,336
Ecl Entertainment, LLC Seven-Year Covenant-Lite TI	0.00%	8/16/2030	1,246,875	1,221,938	1,247,810
Edgewellpers Care Co	5.50%	6/1/2028	3,100,000	2,987,408	3,041,875
Edgewellpers Care Co	4.13%	4/1/2029	1,680,000	1,680,000	1,528,800
Edison Intl	8.13%	6/15/2053	1,390,000	1,390,000	1,418,962
Elevation Clo 2021-13 Ltd	6.85%	7/15/2034	560,000	551,880	556,240
Emerald Debt Merger	6.63%	12/15/2030	3,000,000	3,000,000	3,064,110
Emory Univ	2.14%	9/1/2030	100,000	82,705	86,154
Encino Acqstn Partners Hldgs LLC	8.50%	5/1/2028	4,495,000	4,419,040	4,427,575

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Encompass Health Corp	4.75%	2/1/2030	3,300,000	3,135,912	3,109,698
Encompass Hlth	4.50%	2/1/2028	1,000,000	998,625	956,941
Encompass Hlth	4.63%	4/1/2031	1,750,000	1,655,168	1,610,394
Endo Luxembourg Finance Company I	5.00%	3/27/2028	3,700,000	2,666,250	2,414,250
Energy Transfer	2.90%	5/15/2025	250,000	249,810	242,290
Energy Transfer	4.95%	6/15/2028	190,000	200,836	189,438
Energy Transfer	5.25%	4/15/2029	1,185,000	1,353,020	1,195,169
Energy Transfer	3.75%	5/15/2030	1,390,000	1,410,512	1,293,006
Energy Transfer	7.50%	7/1/2038	215,000	254,120	249,378
Energy Transfer	5.15%	2/1/2043	2,000,000	1,813,860	1,784,009
Energy Transfer	6.25%	4/15/2049	1,180,000	1,518,443	1,223,164
Energy Transfer LP	5.75%	2/15/2033	4,595,000	4,618,772	4,740,446
Energy Transfer LP	9.67%	12/31/2049	90,000	75,038	86,428
Energy Transfer LP	7.13%	12/31/2049	380,000	371,175	350,162
Energy Transfer LP	6.50%	12/31/2049	90,000	88,762	85,525
Energy Transfer LP	6.75%	12/31/2099	490,000	494,300	469,342
Enlink Midstream	4.85%	7/15/2026	165,000	166,980	161,650
Enlink Midstream LLC	6.50%	9/1/2030	625,000	625,000	637,911
Ennymac Finl Svcs Inc	5.75%	9/15/2031	1,300,000	1,203,075	1,203,710
Enpro Inds Inc Corp	5.75%	10/15/2026	2,000,000	1,976,075	1,979,634
Enstar Group Ltd	4.95%	6/1/2029	4,425,000	4,622,989	4,317,250
Entergy La LLC	5.00%	7/15/2044	1,640,000	1,811,257	1,492,132
Entergy La LLC 1St Mtg Bd	4.44%	1/15/2026	5,964,000	6,075,101	5,944,536
Enterprise Prods	3.90%	2/15/2024	400,000	424,408	399,084
Enterprise Prods	4.15%	10/16/2028	1,420,000	1,456,716	1,403,525
Enterprise Prods	2.80%	1/31/2030	470,000	480,844	425,664
Enterprise Prods	6.65%	10/15/2034	230,000	247,593	263,776
Enterprise Prods	5.75%	3/1/2035	2,080,000	2,088,216	2,176,421
Enterprise Prods	7.55%	4/15/2038	100,000	145,023	122,692
Enterprise Prods	4.85%	3/15/2044	90,000	104,239	86,759
Enterprise Prods	4.20%	1/31/2050	240,000	258,317	208,873
Enterprise Prods	3.70%	1/31/2051	280,000	281,575	223,676
Enterprise Prods	3.95%	1/31/2060	160,000	165,668	130,287
Enterprise Prods Oper LLC	4.80%	2/1/2049	60,000	69,243	56,875
Enterprise Prods Oper LLC	5.38%	2/15/2078	150,000	138,562	134,436
EOG Res Inc	4.38%	4/15/2030	120,000	119,952	119,684
EOG Res Inc	3.90%	4/1/2035	370,000	422,873	341,309
EOG Res Inc	4.95%	4/15/2050	170,000	171,067	167,686
Epr Pptys	4.75%	12/15/2026	7,096,000	7,515,016	6,790,986
Eqm Midstream Partners LP	6.00%	7/1/2025	316,000	321,052	315,924
Eqm Midstream Partners LP	7.50%	6/1/2027	1,000,000	1,000,000	1,028,668
Eqm Midstream Partners LP	6.50%	7/1/2027	950,000	974,588	967,186
Eqm Midstream Partners LP	4.50%	1/15/2029	495,000	495,000	467,821
Eqm Midstream Partners LP	7.50%	6/1/2030	525,000	526,869	564,425
EQT Corp	6.13%	2/1/2025	17,000	18,870	17,076

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
EQT Corp	3.13%	5/15/2026	10,000	10,285	9,487
EQT Corp	3.90%	10/1/2027	2,320,000	2,424,944	2,221,702
EQT Corp	3.63%	5/15/2031	300,000	318,701	267,921
EQT Corporation	5.00%	1/15/2029	140,000	159,577	138,653
Ethiopian Leasing	2.65%	5/12/2026	349,282	353,056	339,818
Etsmart Inc/Petsmart Fin Corp	4.75%	2/15/2028	1,000,000	861,150	943,440
Etsmart Inc/Petsmart Fin Corp	7.75%	2/15/2029	1,695,000	1,671,450	1,648,555
Everarc Escrow	5.00%	10/30/2029	4,420,000	3,975,207	3,834,350
Everbank Mtg Ln Tr	3.50%	2/25/2048	484,172	462,934	426,588
Exelon Corp	4.05%	4/15/2030	1,750,000	1,804,265	1,673,707
Exelon Corp	5.63%	6/15/2035	130,000	118,551	134,105
Exeter Automobile	1.96%	1/17/2028	190,000	189,987	179,055
Exeter Automobile Receivables Tr Asset Backed	1.40%	4/15/2027	200,000	199,965	188,835
Expedia Group Inc	3.25%	2/15/2030	1,750,000	1,450,662	1,606,537
Expedia Inc	3.80%	2/15/2028	810,000	755,795	781,606
Exxon Mobil Corp	3.48%	3/19/2030	490,000	490,000	466,033
Exxon Mobil Corp	4.11%	3/1/2046	240,000	242,907	214,711
Exxon Mobil Corp	4.33%	3/19/2050	60,000	72,840	54,808
Exxon Mobil Corp	3.45%	4/15/2051	135,000	148,304	106,403
F&G Global Fdg	2.30%	4/11/2027	2,000,000	1,997,740	1,799,007
Fair Isaac	5.25%	5/15/2026	940,000	943,412	933,307
Federal Home Ln Mtg Corp	4.45%	11/25/2028	10,736,021	10,736,000	10,685,362
Fedex Corp	3.25%	4/1/2026	2,000,000	1,896,725	1,933,599
Fedex Pass Thru	1.88%	8/20/2035	2,518,746	2,518,746	2,095,806
Fid Natl Finl Inc	3.40%	6/15/2030	3,325,000	3,316,887	2,966,709
Fidelity & Guaranty Life Hold. Inc	5.50%	5/1/2025	1,000,000	995,612	987,786
Fifth Third Bancorp	2.38%	1/28/2025	1,325,000	1,241,922	1,281,251
Finance Amer Structured Secs Tr	3.00%	9/25/2061	7,346,405	6,597,161	6,819,442
Finance Of Amer Structured Secs Tr	3.00%	6/25/2072	6,949,548	6,172,072	6,504,113
Firstenergy Corp	1.60%	1/15/2026	380,000	370,612	353,420
Firstenergy Corp	4.15%	7/15/2027	1,800,000	1,823,595	1,731,537
Firstenergy Corp	7.38%	11/15/2031	2,530,000	3,092,787	2,984,674
Firstkey Homes	1.34%	8/17/2037	469,648	469,639	437,788
Firstkey Homes	1.27%	10/19/2037	1,469,314	1,303,098	1,362,188
Firstkey Homes	1.79%	8/17/2038	1,300,000	1,220,452	1,174,589
Fishers Lane	5.48%	8/5/2040	1,700,000	2,193,000	1,780,766
Fishers Lane Assocs LLC	3.67%	8/5/2030	3,078,629	3,094,880	2,896,459
Five Corners Fdg Tr II	2.85%	5/15/2030	2,350,000	2,350,000	2,081,029
Five Guys Funding LLC	7.55%	1/26/2054	1,330,000	1,330,000	1,335,719
Flpwr & Lt Co	5.85%	2/1/2033	1,400,000	1,476,202	1,479,598
Flpwr & Lt Co	5.63%	4/1/2034	2,620,000	3,508,108	2,810,484
Flpwr & Lt Co	5.95%	2/1/2038	100,000	139,675	109,689
Ford Cr Floorplan	4.92%	5/15/2028	1,500,000	1,485,703	1,503,604
Ford Cr Floorplan Master Owner Tr	4.06%	11/15/2030	1,930,000	1,928,843	1,876,628

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Ford Motor Credit Co LLC	6.95%	6/10/2026	9,000,000	8,992,500	9,235,619
Ford Motor Credit Co LLC	2.70%	8/10/2026	2,850,000	2,546,475	2,640,681
Ford Motor Credit Co LLC	7.35%	11/4/2027	930,000	930,000	981,212
Ford Motor Credit Co LLC	6.80%	5/12/2028	3,000,000	2,999,610	3,135,434
Ford Mtr Co	4.75%	1/15/2043	180,000	175,561	149,140
Ford Mtr Cr Co LLC	5.13%	6/16/2025	1,120,000	1,138,199	1,105,493
Ford Mtr Cr Co LLC	3.38%	11/13/2025	1,800,000	1,813,500	1,723,036
Ford Mtr Cr Co LLC	4.39%	1/8/2026	1,000,000	947,670	972,514
Ford Mtr Cr Co LLC	6.95%	3/6/2026	1,500,000	1,498,095	1,537,385
Ford Mtr Cr Co LLC	4.95%	5/28/2027	900,000	900,076	878,626
Ford Mtr Cr Co LLC	2.90%	2/16/2028	940,000	928,250	844,636
Ford Mtr Cr Co LLC	7.35%	3/6/2030	530,000	529,348	570,282
Fortrea Hldgs Inc	0.00%	6/12/2030	895,500	882,068	894,005
Forum Energy Technologies Inc	9.00%	8/4/2025	1,470,718	1,428,805	1,422,736
Fox Corp	6.50%	10/13/2033	490,000	484,008	531,294
Fox Corp	5.48%	1/25/2039	550,000	588,290	536,180
Freeport-Mcmoran	4.55%	11/14/2024	40,000	38,500	39,569
Freeport-Mcmoran	5.45%	3/15/2043	620,000	588,881	603,072
Freeport-Mcmoran Inc	5.40%	11/14/2034	170,000	176,147	170,877
Fremf 2015-K50	3.78%	10/25/2048	4,550,000	4,404,715	4,415,136
Fremf 2016-K60 Mtg	3.54%	12/25/2049	3,009,000	2,814,825	2,863,892
Fremf Mtg Tr Mtg Passthru Ctf	3.81%	12/25/2049	1,449,150	1,329,652	1,369,933
Fresb	3.09%	1/25/2027	861,964	878,251	829,982
Fresb 2015-Sb9 Mtg	6.15%	11/25/2035	3,059,504	3,101,119	3,016,161
Fresb 2018-Sb50	3.38%	4/25/2038	5,647,078	5,564,902	5,353,372
Fresb 2019-Sb65	2.13%	5/25/2039	8,380,808	8,420,475	8,062,557
Frontier Communications Corp	5.88%	10/15/2027	1,190,000	1,072,425	1,149,515
Frontier Issuer	6.60%	8/20/2053	2,250,000	2,163,307	2,240,161
Fs Kkr Cap Corp	3.40%	1/15/2026	2,000,000	2,005,340	1,893,196
Ftai Infra Escrow Holdings LLC	10.50%	6/1/2027	3,540,000	3,372,332	3,675,646
GA Pwr Co	4.30%	3/15/2042	3,355,000	3,053,208	2,976,625
Garden Spinco Corp	8.63%	7/20/2030	1,800,000	1,832,125	1,926,036
Gartner Inc	3.75%	10/1/2030	4,000,000	3,628,450	3,535,843
Gates Global LLC	0.00%	3/31/2027	1,556,831	1,502,204	1,557,812
Gates Global LLC	6.25%	1/15/2026	1,075,000	1,029,719	1,069,625
Gatx Corp	3.25%	3/30/2025	7,670,000	7,424,450	7,464,353
GE Healthcare Hldg LLC Gtd	5.91%	11/22/2032	3,600,000	3,706,020	3,846,215
Gen Dynamics Corp	4.25%	4/1/2040	30,000	35,556	28,066
General Dynamics Corp	4.25%	4/1/2050	170,000	211,335	158,284
General Elec Co	3.45%	5/1/2027	2,700,000	2,880,349	2,571,528
General Motors Co	5.60%	10/15/2032	140,000	131,425	143,442
General Motors Financial	3.10%	1/12/2032	5,500,000	4,923,195	4,690,682
General Motors Finl Co	6.39%	2/26/2027	4,350,000	4,354,772	4,297,805
General Mtrs Co	6.13%	10/1/2025	350,000	349,646	354,776
General Mtrs Co	6.80%	10/1/2027	1,370,000	1,426,882	1,453,132

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
General Mtrs Co	6.60%	4/1/2036	30,000	35,165	32,183
General Mtrs Co	6.25%	10/2/2043	840,000	931,186	859,427
General Mtrs Finl Co Inc	6.05%	10/10/2025	315,000	316,629	318,652
General Mtrs Finl Co Inc	6.40%	1/9/2033	1,450,000	1,482,625	1,546,110
Genesis Energy LP	6.25%	5/15/2026	500,000	483,750	499,513
Genesis Energy LP	8.00%	1/15/2027	4,270,000	4,202,124	4,344,354
Genesis Energy LP	7.75%	2/1/2028	2,900,000	2,782,878	2,910,083
Genesis Energy LP	8.25%	1/15/2029	1,000,000	989,610	1,027,854
Genting New York Llc/Genny Cap	3.30%	2/15/2026	1,620,000	1,616,728	1,476,497
Genuine Parts Co	1.88%	11/1/2030	2,500,000	2,316,825	2,034,296
Genworth Mtg Hldgs Inc	6.50%	8/15/2025	3,005,000	2,983,275	2,995,685
George Wash Univ	4.13%	9/15/2048	5,674,000	6,667,204	5,224,754
Georgetown Univ	5.06%	4/1/2044	7,600,000	8,451,200	7,421,623
Georgia Pwr Co	4.75%	9/1/2040	5,651,000	5,760,644	5,253,738
G-III Apparel Group Ltd	7.88%	8/15/2025	2,270,000	2,188,625	2,270,000
Gilead Sciences	4.75%	3/1/2046	410,000	415,939	392,054
Gilead Sciences Inc	5.25%	10/15/2033	160,000	159,741	166,474
Gip II Blue Holding, L.P.	0.00%	9/29/2028	1,396,660	1,391,826	1,400,739
Gip III Stetson I, L.P. (Gip III Stetsonii, L.P.) Term Ln	0.00%	10/5/2028	1,166,994	1,149,489	1,166,025
Gip Pilot Acquisition Partners LP TI	0.00%	9/18/2030	1,500,000	1,492,500	1,498,755
Globalpayments Inc	5.40%	8/15/2032	1,500,000	1,474,650	1,517,704
Globe Life Inc	4.80%	6/15/2032	1,800,000	1,809,413	1,746,192
GLP Cap LP / GLP	5.25%	6/1/2025	450,000	420,125	448,117
GLP Cap LP / GLP	5.38%	4/15/2026	60,000	60,623	59,629
GLP Cap LP / GLP Fing II Inc	5.30%	1/15/2029	730,000	728,450	725,087
GM Financial Securitized Term	4.82%	8/16/2027	3,285,000	3,284,462	3,272,575
GN Bondco LLC	9.50%	10/15/2031	2,200,000	2,172,059	2,147,838
GNMA	1.65%	8/16/2048	290,852	291,310	283,352
Go Daddy Oper Co Llc/Gd Fin Co Inc	5.25%	12/1/2027	1,000,000	972,400	979,908
Goldentree Ln Mgmt US Clo 7 Ltd	6.75%	4/20/2034	690,000	683,928	688,303
Goldman Sachs	3.50%	4/1/2025	590,000	627,284	576,698
Goldman Sachs	4.25%	10/21/2025	730,000	734,239	716,616
Goldman Sachs	3.50%	11/16/2026	3,080,000	3,045,266	2,967,061
Goldman Sachs	6.75%	10/1/2037	990,000	1,103,238	1,092,397
Goldman Sachs	6.25%	2/1/2041	1,910,000	1,912,357	2,133,503
Goldman Sachs	5.15%	5/22/2045	820,000	823,657	795,355
Goldman Sachs	4.75%	10/21/2045	290,000	287,344	275,717
Goldman Sachs Cap II	6.41%	6/1/2043	5,000	4,511	4,161
Goldman Sachs Group Inc	6.81%	5/15/2026	12,000,000	11,809,165	12,076,271
Goldman Sachs Group Inc	4.39%	6/15/2027	540,000	540,000	531,600
Goldman Sachs Group Inc	7.40%	10/28/2027	12,000,000	12,505,800	12,217,921
Goldman Sachs Group Inc	3.62%	3/15/2028	160,000	160,698	153,553
Goldman Sachs Group Inc	3.81%	4/23/2029	21,890,000	22,343,440	20,795,783
Goldman Sachs Group Inc	4.22%	5/1/2029	1,330,000	1,319,390	1,287,907

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Goldman Sachs Group Inc	1.99%	1/27/2032	5,000,000	5,000,000	4,047,056
Goldman Sachs Group Inc	2.38%	7/21/2032	5,750,000	5,834,928	4,727,094
Goldman Sachs Group Inc	3.21%	4/22/2042	90,000	93,945	69,149
Goldman Sachs Group Inc	2.91%	7/21/2042	210,000	212,804	153,731
Goldman Sachs Group Inc	3.80%	12/31/2049	2,750,000	2,811,875	2,450,547
Golub Cap Pt Clo Ltd	7.21%	8/26/2033	1,000,000	1,000,000	990,942
Goodyear Tire & Rubr Co	5.00%	7/15/2029	2,335,000	2,069,286	2,206,711
Graham Hldgs Co	5.75%	6/1/2026	5,250,000	5,312,508	5,210,625
Great Lakes Dredge & Dock Corp	5.25%	6/1/2029	1,794,000	1,707,287	1,525,278
Great Outdoors Group LLC	0.00%	3/6/2028	10,574,815	10,274,011	10,564,240
Group 1 Automotive Inc	4.00%	8/15/2028	1,725,000	1,649,162	1,599,411
GS Mtg Secs Corp	6.63%	5/15/2026	560,000	560,000	499,086
GS Mtg Secs Tr	3.76%	7/10/2048	5,000,000	5,514,258	4,852,461
GS Mtg Secs Tr	3.47%	11/10/2050	7,000,000	7,209,534	6,496,711
GT Innovations Inc	4.38%	10/1/2029	2,000,000	1,889,762	1,993,558
Gulfport Energy	8.00%	5/17/2026	2,879,316	7,199,747	2,910,557
Gulfport Energy Corp	8.00%	5/17/2026	101,295	45,759	102,394
H & E Equip Svcs Inc	3.88%	12/15/2028	1,220,000	1,204,660	1,108,755
Haleon US Capital LLC	3.38%	3/24/2027	400,000	399,124	385,107
Haleon US Capital LLC	3.38%	3/24/2029	280,000	277,964	264,995
Haleon US Capital LLC	3.63%	3/24/2032	480,000	479,280	443,467
Halliburton Co	4.85%	11/15/2035	100,000	102,426	98,677
Halliburton Co	5.00%	11/15/2045	620,000	659,285	603,196
Harbor Freight Tools USA Inc	0.00%	10/19/2027	433,885	430,399	432,995
Hardees Fdg LLC	2.87%	6/20/2051	1,511,250	1,211,597	1,248,725
Hardees Fdg Llc/Carls Jr Fdg LLC	3.98%	12/20/2050	5,019,750	5,224,478	4,411,462
Harley-Davidson	3.26%	1/15/2030	1,200,000	1,199,649	1,161,420
Harris Corp	5.05%	4/27/2045	130,000	130,797	128,627
Harvest Midstream I LP	7.50%	9/1/2028	2,500,000	2,523,075	2,486,189
HCA Inc	5.38%	2/1/2025	2,305,000	2,359,356	2,301,932
HCA Inc	5.88%	2/15/2026	1,500,000	1,500,928	1,513,098
HCA Inc	5.25%	6/15/2026	200,000	201,464	200,755
HCA Inc	4.50%	2/15/2027	130,000	124,475	128,294
HCA Inc	5.63%	9/1/2028	50,000	50,442	51,211
HCA Inc	3.50%	9/1/2030	230,000	218,500	208,688
HCA Inc	7.50%	11/6/2033	3,010,000	3,252,502	3,393,109
HCA Inc	5.50%	6/15/2047	230,000	225,400	221,853
HCA Inc	4.63%	3/15/2052	1,375,000	1,085,925	1,173,851
Hess Midstream LP	5.50%	10/15/2030	1,700,000	1,700,000	1,645,263
Hess Midstream Operations LP	5.63%	2/15/2026	1,000,000	987,400	992,680
Hess Midstream Operations LP	4.25%	2/15/2030	1,870,000	1,586,350	1,720,400
Hewlett Packard Enterprise Co	4.90%	10/15/2025	1,775,000	1,758,859	1,766,860
HF Sinclair Corp	6.38%	4/15/2027	525,000	522,720	529,368
Hf Sinclair Corp	5.00%	2/1/2028	2,000,000	1,895,228	1,927,203
Hf Sinclair Corp	4.50%	10/1/2030	9,905,000	8,809,376	9,251,888

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Hf Sinclair Hf Sinclair Corporation	5.88%	4/1/2026	3,066,000	3,069,771	3,097,580
High Str Fdg Tr I	4.11%	2/15/2028	4,000,000	4,079,440	3,809,952
Hilcorp Energy I	6.00%	4/15/2030	1,000,000	1,000,000	970,259
Hillenbrand Inc	5.75%	6/15/2025	1,125,000	1,141,988	1,123,594
Hillenbrand Inc Step CPN	5.00%	9/15/2026	1,000,000	954,900	988,540
Hilton Domestic	5.75%	5/1/2028	1,450,000	1,450,925	1,450,758
Hilton Domestic Oper Co Inc	4.88%	1/15/2030	4,575,000	4,379,494	4,435,789
Hilton Domestic Oper Co Inc	4.00%	5/1/2031	1,970,000	1,982,500	1,804,900
Hilton Domestic Oper Co Inc	3.63%	2/15/2032	1,000,000	826,150	873,019
Hilton Worldwide	4.88%	4/1/2027	755,000	782,416	743,634
Hit Tr 2022-Hi32	7.75%	7/15/2024	1,618,462	1,610,355	1,618,100
Hlf Fing Sarl LLC / Herbalife Intl	4.88%	6/1/2029	2,500,000	2,500,000	1,963,025
Hlth Care REIT Inc	4.50%	1/15/2024	875,000	910,991	874,414
Hologic Inc	4.63%	2/1/2028	1,850,000	1,829,525	1,775,468
Hologic Inc	3.25%	2/15/2029	4,670,000	4,363,275	4,233,113
Home Depot Inc	2.50%	4/15/2027	300,000	318,804	282,792
Home Depot Inc	3.90%	12/6/2028	40,000	47,676	39,387
Home Depot Inc	2.70%	4/15/2030	330,000	328,155	300,673
Home Depot Inc	3.30%	4/15/2040	370,000	377,628	306,633
Home Depot Inc	3.90%	6/15/2047	60,000	65,667	51,741
Home Depot Inc	3.35%	4/15/2050	760,000	801,915	593,210
Home Partners Amer	2.30%	12/17/2026	5,773,435	5,773,379	5,226,662
Hotwire Fdg LLC	5.69%	5/20/2053	4,500,000	4,489,219	4,463,914
Howard Hughes Corp	4.13%	2/1/2029	2,250,000	2,204,962	2,006,348
Howard Hughes Corp	4.38%	2/1/2031	1,100,000	1,026,325	953,975
HP Inc	2.65%	6/17/2031	2,500,000	1,965,300	2,132,034
Hps Ln Mgmt	6.73%	1/22/2035	420,000	412,944	418,486
Hughes Satellite	6.63%	8/1/2026	1,000,000	980,893	788,340
Humana Inc	4.50%	4/1/2025	90,000	100,999	89,263
Humana Inc	3.95%	3/15/2027	830,000	831,164	811,804
Humana Inc	2.15%	2/3/2032	130,000	115,170	107,140
Humana Inc	4.95%	10/1/2044	70,000	73,460	66,410
Humana Inc	4.80%	3/15/2047	30,000	31,022	27,993
Hyundai Capital America	5.68%	6/26/2028	7,000,000	6,999,160	7,141,038
I/O CMO Bank 2017-Bnk9 Coml Mtg Pass Thru Ctf CI X-A Var 11-15-2054	0.90%	11/15/2054	16,180,373	923,284	358,221
I/O WFRBS Coml Mtg	1.06%	3/15/2047	1,349,527	214,984	430
Icahn Enterprises LP	4.38%	2/1/2029	1,500,000	1,488,750	1,252,590
Icahn Enterprises LP / Icahn Enterprise	6.25%	5/15/2026	1,000,000	1,006,339	953,998
Icahn Enterprises Lp/Corp	5.25%	5/15/2027	2,450,000	2,394,091	2,205,016
ILFC E-Capital Tr II Bd	7.44%	12/21/2065	460,000	458,456	355,981
IMS Health Inc	5.00%	10/15/2026	2,725,000	2,738,688	2,699,321
In Default Lumbermens Mut Cas Co	0.00%	12/31/2040	615,000	170,662	615
Ingersoll Rand Co	6.39%	11/15/2027	100,000	104,364	103,814
Ingersoll Rand Co	6.44%	11/15/2027	100,000	106,408	105,021
Innophos Hldgs Inc	9.38%	2/15/2028	3,456,000	3,448,142	3,138,255

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Innophos Holdings Inc Trm Ln	0.00%	2/5/2027	770,000	766,150	754,408
Installed Bldg Prods Inc	5.75%	2/1/2028	2,700,000	2,664,734	2,619,000
Intel Corp	1.60%	8/12/2028	370,000	369,245	327,616
Intel Corp	5.13%	2/10/2030	340,000	339,901	353,021
Intel Corp	3.73%	12/8/2047	152,000	126,176	123,865
Intel Corp	4.75%	3/25/2050	140,000	154,182	132,746
Intel Corp	3.05%	8/12/2051	180,000	179,402	127,395
Intercontinental Exchange Inc New Issue 30Yr	4.95%	6/15/2052	140,000	144,164	139,779
Interface Inc	5.50%	12/1/2028	1,445,000	1,447,685	1,335,589
International Business Machs Corp	3.50%	5/15/2029	12,125,000	12,550,931	11,573,702
International Game Technology	6.25%	1/15/2027	1,945,000	1,994,749	1,973,768
Interstate Pwr & Lt Co	3.60%	4/1/2029	315,000	361,737	299,069
Intl Fcstone Inc	8.63%	6/15/2025	1,350,000	1,359,850	1,363,797
Intlpaper Co	4.40%	8/15/2047	1,500,000	1,433,490	1,293,121
Invitation Homes	4.15%	4/15/2032	2,150,000	2,144,388	1,979,647
Iqvia Inc	5.00%	5/15/2027	1,750,000	1,733,988	1,717,583
Iqvia Inc	6.50%	5/15/2030	900,000	900,000	925,056
Iris Holdings Inc	8.75%	2/15/2026	2,510,000	2,467,538	2,120,799
Iron Mountain Inc	7.00%	2/15/2029	8,000,000	8,022,558	8,222,960
Iron Mtn Inc	5.25%	3/15/2028	2,135,000	2,223,069	2,075,607
Iron Mtn Inc New	5.25%	7/15/2030	3,976,000	3,610,266	3,799,647
Ish DBS Corp Secd	5.75%	12/1/2028	30,000	28,125	23,928
ITT Hldgs LLC	6.50%	8/1/2029	2,775,000	2,436,875	2,454,876
J B Poindexter & Co Inc	8.75%	12/15/2031	4,750,000	4,778,952	4,843,575
J G Wentworth XLII LLC	3.96%	10/15/2075	4,649,146	4,494,414	4,113,171
J P Morgan Chase	8.83%	12/15/2036	2,530,000	2,530,000	212,902
J P Morgan Chase	3.98%	1/15/2046	376,018	365,912	340,466
J P Morgan Mtg	3.50%	9/25/2048	536,097	528,391	472,390
J P Morgan Mtg	3.50%	10/25/2048	187,656	182,994	164,884
J P Morgan Mtg	3.00%	10/25/2048	32,826	32,970	28,523
J P Morgan Mtg	3.50%	5/25/2050	66,355	67,443	58,344
J P Morgan Mtg	3.00%	1/25/2051	121,245	124,921	104,044
J P Morgan Mtg	3.50%	10/25/2052	2,567,086	2,263,448	2,272,674
J P Morgan Mtg Tr	3.50%	10/25/2048	392,229	384,554	344,321
J P Morgan Mtg Tr	2.50%	12/25/2051	1,841,135	1,879,108	1,606,902
J P Morgan Mtg Tr	5.00%	7/25/2053	1,218,253	1,178,469	1,184,401
Jabil Inc	5.45%	2/1/2029	755,000	738,401	771,382
Jabil Inc	3.00%	1/15/2031	220,000	186,197	191,111
Jacobs Entmt Inc	6.75%	2/15/2029	2,640,000	2,512,012	2,481,600
Jacobs Entmt Inc	6.75%	2/15/2029	935,000	841,500	878,900
James Hardie Intl	5.00%	1/15/2028	3,000,000	2,869,504	2,902,003
Jane Str Group LLC	4.50%	11/15/2029	1,925,000	1,791,338	1,795,088
Jazz Pharmaceuticals Inc Initial Dollar	0.00%	5/5/2028	1,898,145	1,888,654	1,906,838
Jazz Secs Designated Activity Co	4.38%	1/15/2029	5,320,000	5,060,950	4,955,299

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
JBS USA Lux	6.50%	12/1/2052	8,025,000	7,758,374	8,081,006
JBS Usa/Food/Finance	5.75%	4/1/2033	1,000,000	961,050	995,610
Jefferies Fin LLC	5.00%	8/15/2028	4,625,000	4,380,512	4,143,981
Jefferies Group	6.25%	1/15/2036	2,500,000	2,515,750	2,632,028
Jefferies Group LLC / Jefferies	5.67%	5/31/2034	82,000	53,505	45,908
Jefferies Group Llc/Jefferies	0.18%	7/31/2037	7,265,000	7,037,969	7,828,038
Jefferies Group Llc/Jefferies Group CA	5.67%	10/31/2037	6,750,000	6,539,062	3,745,238
JGWPT XXV LLC Ast Backed	4.21%	2/16/2065	1,147,616	1,181,493	1,047,607
JGWPT XXVI LLC	3.84%	10/15/2059	2,554,175	2,618,090	2,264,823
JGWPT XXXI LLC 20	3.96%	3/15/2063	2,274,459	2,116,668	2,032,598
JGWPT XXXII LLC	3.61%	1/17/2073	3,043,670	3,040,944	2,685,625
John Sevier Comb Cycle	4.63%	1/15/2042	2,294,467	2,590,946	2,168,218
Johns Hopkins Univ	2.81%	1/1/2060	700,000	454,284	460,450
Johnson & Johnson	3.63%	3/3/2037	1,200,000	1,186,697	1,105,960
Jones Lang Lasalle Inc	6.88%	12/1/2028	1,350,000	1,339,686	1,426,719
JP Morgan Mtg	3.50%	10/25/2048	609,138	622,843	535,219
JP Morgan Mtg	2.50%	11/25/2051	2,236,102	2,280,125	1,950,883
JP Morgan Mtg Tr	3.50%	9/25/2048	43,816	44,528	38,609
JP Morgan Mtg Tr 2021-1 Mtg Pass Thru Ctf	2.50%	6/25/2051	307,816	320,321	253,403
JPMCC Coml Mtg	3.72%	3/15/2050	9,000,000	9,406,406	8,483,908
JPMDB Coml Mtg	3.14%	6/15/2049	1,810,000	1,906,086	1,692,844
JPMORGAN Chase	3.63%	5/13/2024	430,000	427,893	427,299
JPMORGAN Chase	3.85%	6/14/2025	1,260,000	1,260,000	1,249,952
JPMORGAN Chase	4.13%	12/15/2026	1,742,000	1,912,503	1,708,612
JPMORGAN Chase	4.95%	6/1/2045	760,000	757,738	728,517
JPMORGAN Chase & Co	3.88%	9/10/2024	495,000	491,764	489,461
JPMORGAN Chase & Co	2.08%	4/22/2026	880,000	880,000	843,045
JPMORGAN Chase & Co	4.25%	10/1/2027	210,000	225,044	207,880
JPMORGAN Chase & Co	3.51%	1/23/2029	2,090,000	2,090,000	1,982,382
JPMORGAN Chase & Co	4.45%	12/5/2029	300,000	300,000	294,096
JPMORGAN Chase & Co	4.57%	6/14/2030	4,770,000	4,605,867	4,672,663
JPMORGAN Chase & Co	2.52%	4/22/2031	480,000	480,000	415,735
JPMORGAN Chase & Co	2.58%	4/22/2032	7,600,000	7,250,461	6,440,484
JPMORGAN Chase & Co	2.55%	11/8/2032	340,000	340,000	284,353
JPMORGAN Chase & Co	6.40%	5/15/2038	1,110,000	1,288,868	1,274,508
JPMORGAN Chase & Co	3.11%	4/22/2051	140,000	140,000	101,044
JPMORGAN Chase & Co.	4.20%	7/23/2029	1,030,000	1,028,176	1,001,791
JPMORGAN Chase & Co.	2.74%	10/15/2030	6,000,000	6,486,885	5,343,682
JPMORGAN Chase & Co.	5.72%	9/14/2033	7,200,000	7,098,696	7,456,027
JPMORGAN Chase & Fltg Rt	2.53%	11/19/2041	3,500,000	3,500,000	2,489,585
Juniper Networks Inc	5.95%	3/15/2041	1,500,000	1,480,350	1,537,816
KB Home	4.00%	6/15/2031	150,000	152,625	134,251
Ken Garff Automotive LLC	4.88%	9/15/2028	3,225,000	2,996,719	3,052,111
Kenvue Inc	4.90%	3/22/2033	590,000	588,683	609,217
Keybank Natl Assn Cleveland Ohio Global	4.15%	8/8/2025	4,200,000	4,195,824	4,072,042

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Keycorp	2.55%	10/1/2029	2,800,000	2,927,958	2,384,448
Keycorp Cap I	6.27%	7/1/2028	7,588,000	6,794,125	6,544,712
Keycorp Medium Term	2.25%	4/6/2027	3,150,000	3,146,188	2,838,453
KFC Hldg / Pizza Hut / Taco	4.75%	6/1/2027	1,730,000	1,721,044	1,703,704
Kinder Morgan	4.25%	9/1/2024	95,000	93,837	94,109
Kinder Morgan	6.55%	9/15/2040	12,000,000	15,301,338	12,687,128
Kinder Morgan Inc	4.30%	6/1/2025	220,000	237,813	217,249
Kinder Morgan Inc	4.30%	3/1/2028	80,000	87,832	78,958
Kinder Morgan Inc	7.80%	8/1/2031	1,399,000	1,349,269	1,601,448
Kinder Morgan Inc	5.20%	3/1/2048	20,000	23,362	18,324
Kkeystone Pwr Pass Thru Holders LlC/Con Corp 1.06-0	13.00%	6/1/2024	656,915	1,562,844	426,995
Kkr Group Fin Co II LLC	5.50%	2/1/2043	110,000	112,008	105,493
Knife River Corp	7.75%	5/1/2031	1,640,000	1,651,518	1,745,965
Kodiak Cdo I Ltd / Kodiak Cdo Inc	7.13%	8/7/2037	469,734	400,400	47
Korn Ferry	4.63%	12/15/2027	1,785,000	1,745,373	1,720,175
Kraft Foods Group	6.88%	1/26/2039	1,450,000	1,977,904	1,675,908
Kraft Heinz Foods	4.38%	6/1/2046	3,750,000	3,326,362	3,284,982
Kroger Co	3.70%	8/1/2027	3,912,000	3,718,121	3,787,088
Kroger Co	4.50%	1/15/2029	3,000,000	2,989,867	2,983,405
Kroger Co	7.70%	6/1/2029	200,000	229,470	225,938
Kroger Co	4.45%	2/1/2047	3,645,000	3,583,356	3,227,457
Kyndryl Hldgs Inc Gtd	3.15%	10/15/2031	2,000,000	1,339,231	1,674,517
Lab Corp Amer	2.95%	12/1/2029	255,000	225,262	229,620
Lamar Media Corp	3.75%	2/15/2028	1,700,000	1,690,280	1,597,776
Lamar Media Corp	4.88%	1/15/2029	1,935,000	1,866,368	1,871,721
Lamar Media Corp	4.00%	2/15/2030	3,000,000	2,809,194	2,755,442
Lamar Media Corp	3.63%	1/15/2031	3,760,000	3,594,578	3,340,760
Lamb Weston Hldgs Inc	4.88%	5/15/2028	1,800,000	1,792,150	1,760,443
Land O Lakes Cap Tr I Cap Secs	7.45%	3/15/2028	2,067,000	2,271,761	1,969,665
Laq 2023-Laq Mtg Tr	7.45%	3/15/2036	310,227	309,451	307,842
Laredo Pete Inc	7.75%	7/31/2029	1,750,000	1,686,938	1,673,037
Las Vegas Sands	3.20%	8/8/2024	1,960,000	1,934,651	1,922,111
Las Vegas Sands	2.90%	6/25/2025	320,000	327,154	307,512
LCM Invts Hldgs II LLC	4.88%	5/1/2029	5,130,000	4,717,258	4,764,486
Lcm Invts Hldgs II LLC	8.25%	8/1/2031	1,380,000	1,373,219	1,440,312
Lcpr Secd Fing Designated Activity Co	6.75%	10/15/2027	4,758,000	4,719,703	4,660,271
Lcpr Secd Fing Designated Activity Co	5.13%	7/15/2029	3,150,000	2,792,927	2,744,077
Leeward Renewable Energy Operations LLC	4.25%	7/1/2029	1,135,000	1,140,588	988,689
Legacy Mtg Ast	1.75%	4/25/2061	394,320	394,246	380,931
Lennar Corp	4.75%	5/30/2025	70,000	68,688	69,550
Lennar Corp	4.75%	11/29/2027	580,000	547,133	579,369
Leucadia Natl Corp	6.63%	10/23/2043	1,500,000	1,560,075	1,566,837
Liberty Mut Group Inc	4.30%	2/1/2061	3,100,000	3,100,000	2,033,209
Lifepoint Health Inc	5.38%	1/15/2029	1,975,000	1,832,350	1,463,504

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Lifepoint Health Inc	11.00%	10/15/2030	2,150,000	2,150,000	2,264,672
Lifepoint Health Inc B Senior Secured Term Loan	0.00%	11/16/2028	1,800,000	1,728,000	1,792,350
Lifepoint Hlth Inc	9.75%	12/1/2026	5,465,000	5,070,563	5,431,642
Light & Wonder Inc	7.50%	9/1/2031	1,950,000	1,960,652	2,033,583
Limited Brands Inc	6.95%	3/1/2033	1,000,000	961,944	999,219
Lithia Mtrs Inc	4.38%	1/15/2031	750,000	750,000	681,623
Live Nation Entmt	6.50%	5/15/2027	4,815,000	4,815,482	4,899,200
Live Nation Entmt Inc	3.75%	1/15/2028	400,000	400,000	373,037
Loanpal Solar Ln Ltd/ Loanpal So	2.75%	7/20/2047	2,839,617	2,302,511	2,244,711
Lockheed Martin	4.50%	5/15/2036	90,000	95,959	89,259
Logistics 1 Mi Tn Va	2.65%	10/10/2042	6,761,776	6,761,776	5,832,075
Lowe'S Companies Inc	5.63%	4/15/2053	3,500,000	3,470,705	3,683,988
Lowes Cos Inc	3.65%	4/5/2029	1,140,000	1,112,527	1,100,148
Lowes Cos Inc	4.50%	4/15/2030	210,000	208,988	209,077
LPL Hldgs Inc	4.63%	11/15/2027	2,145,000	2,100,276	2,071,598
LPL Hldgs Inc	4.00%	3/15/2029	1,750,000	1,683,238	1,617,695
LPL Hldgs Inc	4.38%	5/15/2031	2,245,000	2,115,546	2,032,916
LSB Inds Inc	6.25%	10/15/2028	2,250,000	2,203,769	2,134,364
Lsvle Gas & Elec	4.38%	10/1/2045	7,265,000	6,204,092	6,258,906
M D C Hldgs Inc	6.00%	1/15/2043	1,380,000	1,736,048	1,285,410
M Gen Purchaser LLC	9.50%	10/1/2028	1,755,000	1,673,884	1,779,777
M.D.C.Hldgs Inc	3.97%	8/6/2061	1,710,000	1,665,121	1,118,505
M/I Homes Inc	4.95%	2/1/2028	500,000	500,370	481,035
M/I Homes Inc	3.95%	2/15/2030	500,000	500,000	445,000
Ma Edl Fing Auth	2.30%	2/25/2040	500,361	500,216	477,124
Macys	5.88%	4/1/2029	125,000	127,810	119,947
Madison Park Funding Ltd	6.73%	7/15/2033	280,000	278,432	279,737
Magnetite Clo Ltd	6.78%	10/18/2031	280,000	279,300	279,861
Marathon Oil Corp	4.40%	7/15/2027	920,000	708,062	896,570
Marathon Oil Corp	5.20%	6/1/2045	1,095,000	1,121,768	974,615
Marriott Intl Inc	5.75%	5/1/2025	1,315,000	1,493,002	1,322,855
Marriott Intl Inc	4.90%	4/15/2029	470,000	468,938	473,503
Marriott Intl Inc	4.63%	6/15/2030	500,000	496,895	491,358
Marriott Intl Inc	3.50%	10/15/2032	500,000	496,390	446,581
Marriott Intl Inc	4.50%	10/1/2034	290,000	325,188	266,470
Mars Inc	3.20%	4/1/2030	210,000	209,380	194,191
Mastercard Inc	3.85%	3/26/2050	80,000	97,215	70,086
Matador Res Co	5.88%	9/15/2026	2,765,000	2,630,132	2,744,278
Matador Res Co	6.88%	4/15/2028	600,000	593,675	608,993
Match Group Hldgs II LLC	3.63%	10/1/2031	782,000	777,799	675,664
Mattel Inc	3.38%	4/1/2026	500,000	473,750	475,542
Mattel Inc	5.88%	12/15/2027	4,000,000	4,045,217	3,993,556
Maxim Crane Wks Hldgs Cap LLC	11.50%	9/1/2028	1,750,000	1,718,962	1,813,420
Mcafee Corp	7.38%	2/15/2030	1,850,000	1,850,000	1,690,208
Mcdonalds Corp	6.30%	10/15/2037	1,685,000	2,424,164	1,912,834

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Mcdonalds Corp	4.60%	5/26/2045	280,000	358,719	263,575
Mcdonalds Corp	4.20%	4/1/2050	540,000	588,951	477,844
Mcdonalds Corp Med Term	3.50%	7/1/2027	330,000	375,217	320,795
Mcdonalds Corp Medium Term Nts	3.63%	9/1/2049	60,000	67,030	48,292
Mcdonald's Corporation	3.80%	4/1/2028	180,000	180,959	175,668
Mcdonald'S Corporation	3.60%	7/1/2030	310,000	307,725	294,496
Mckesson Corp	3.95%	2/16/2028	130,000	125,054	127,539
Medtronic Inc	4.50%	3/15/2042	225,000	205,209	202,650
Memorial Sloan-Kettering	5.00%	7/1/2042	4,268,000	5,754,872	4,231,379
Mercedes-Benz Auto Receivables	4.31%	4/16/2029	300,000	299,215	296,747
Merck & Co Inc	6.55%	9/15/2037	100,000	125,613	116,868
Merck & Co Inc New	1.45%	6/24/2030	320,000	317,251	267,808
Meritage Homes	5.13%	6/6/2027	1,500,000	1,369,612	1,477,403
Meritage Homes Corp	3.88%	4/15/2029	1,250,000	1,185,055	1,148,681
Merrill Lynch & Co	7.75%	5/14/2038	2,745,000	4,281,366	3,346,387
Met Life Global Funding I	5.15%	3/28/2033	2,500,000	2,488,000	2,548,607
Meta Platforms Inc	4.80%	5/15/2030	7,360,000	7,343,366	7,546,372
Meta Platforms Inc	4.95%	5/15/2033	3,470,000	3,472,568	3,589,519
Metlife Cap Tr IV Metlife Capital Tr IV	7.88%	12/15/2067	600,000	594,474	644,446
Metlife Inc	4.55%	3/23/2030	12,955,000	14,104,847	13,034,654
Metlife Inc	5.88%	2/6/2041	180,000	177,451	196,593
Metlife Inc	4.05%	3/1/2045	3,925,000	4,634,695	3,395,469
Metlife Inc	5.25%	1/15/2054	2,135,000	2,084,763	2,202,091
Mf1 Multifamily Housing Mortgage	6.71%	2/19/2037	2,240,000	2,240,000	2,196,162
MGIC Invt Corp Wis	5.25%	8/15/2028	3,000,000	2,922,050	2,920,288
Micron Technology Inc	5.88%	2/9/2033	200,000	195,711	208,250
Microsoft Corp	2.88%	2/6/2024	1,050,000	1,042,356	1,047,390
Microsoft Corp	3.45%	8/8/2036	20,000	19,917	18,442
Microsoft Corp	2.92%	3/17/2052	371,000	300,301	275,155
Midamerican Energy	8.48%	9/15/2028	165,000	192,161	191,721
Midamerican Energy Co	4.25%	7/15/2049	100,000	115,328	87,375
Midwest Gaming Borrower	4.88%	5/1/2029	1,200,000	1,075,238	1,116,000
Mileage Plus Hldgs LLC/Mileage Plus	6.50%	6/20/2027	1,400,000	1,383,935	1,404,040
Mileage Plus Hldgs Llc/Mileage Plus In	6.50%	6/20/2027	1,858,500	2,023,860	1,863,863
Mkt	2.69%	2/12/2040	5,400,000	5,667,047	4,114,929
Molina Healthcare Inc	3.88%	11/15/2030	1,500,000	1,414,612	1,347,899
Molina Healthcare Inc	3.88%	5/15/2032	1,650,000	1,523,400	1,442,317
Montefiore Med Ctr	5.25%	11/1/2048	80,000	70,372	78,407
Morgan Stanley	5.00%	11/24/2025	2,425,000	2,704,424	2,421,924
Morgan Stanley	3.88%	1/27/2026	15,000,000	17,036,493	14,696,274
Morgan Stanley	6.30%	2/18/2026	5,000,000	5,000,000	5,001,050
Morgan Stanley	2.19%	4/28/2026	1,420,000	1,421,248	1,364,323
Morgan Stanley	0.99%	12/10/2026	3,500,000	3,500,000	3,221,034
Morgan Stanley	3.95%	4/23/2027	300,000	344,811	291,376
Morgan Stanley	3.77%	1/24/2029	1,310,000	1,310,000	1,250,289
Morgan Stanley	4.43%	1/23/2030	40,000	40,000	39,001

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Morgan Stanley	2.70%	1/22/2031	500,000	500,000	437,478
Morgan Stanley	3.62%	4/1/2031	1,580,000	1,580,000	1,456,576
Morgan Stanley	7.25%	4/1/2032	1,535,000	1,716,144	1,812,675
Morgan Stanley	1.93%	4/28/2032	3,500,000	3,500,000	2,820,564
Morgan Stanley	2.24%	7/21/2032	5,600,000	5,625,088	4,572,239
Morgan Stanley	2.51%	10/20/2032	630,000	639,551	522,876
Morgan Stanley	5.25%	4/21/2034	9,000,000	8,901,270	9,020,946
Morgan Stanley Bk Amer Merrill Lynch Trust	4.72%	5/15/2049	2,000,000	2,127,734	1,773,049
Morgan Stanley Cap	6.28%	12/12/2049	126,533	115,683	38,198
Mosaic Co	4.05%	11/15/2027	1,850,000	1,757,410	1,805,269
Motorola Solutions Inc	2.30%	11/15/2030	3,500,000	3,392,676	2,959,930
MPH Acquisition Hldgs LLC	5.75%	11/1/2028	775,000	734,187	636,348
MPH Acquisition Hldgs LLC Secd	5.50%	9/1/2028	500,000	480,338	447,702
MPLX LP	4.88%	6/1/2025	420,000	385,393	417,335
MPLX LP	4.00%	3/15/2028	350,000	332,560	337,759
MPLX LP	4.80%	2/15/2029	2,000,000	1,994,869	1,987,715
MPLX LP	4.50%	4/15/2038	550,000	543,460	490,815
MPLX LP	4.70%	4/15/2048	990,000	983,545	855,382
MPLX LP	5.50%	2/15/2049	290,000	286,305	281,613
MPT Oper	5.25%	8/1/2026	1,550,000	1,489,888	1,385,191
MPT Oper	5.00%	10/15/2027	3,950,000	3,759,802	3,226,432
MPT Oper	4.63%	8/1/2029	1,100,000	987,650	790,837
MSCI Inc	4.00%	11/15/2029	3,400,000	3,313,650	3,195,247
MSCI Inc	3.63%	9/1/2030	2,500,000	2,443,572	2,256,881
MSCI Inc	3.88%	2/15/2031	3,960,000	3,824,574	3,617,579
MSCI Inc	3.25%	8/15/2033	1,250,000	1,166,825	1,045,765
Mswf Coml Mtg	6.01%	12/15/2056	1,090,000	1,122,695	1,170,595
Mt Sinai Hosp New	3.39%	7/1/2050	125,000	126,726	87,296
Mtn Coml Mtg	6.77%	3/15/2039	500,000	493,438	487,425
Murphy Oil USA Inc	5.63%	5/1/2027	2,535,000	2,505,162	2,512,913
Murphy Oil USA Inc	4.75%	9/15/2029	1,300,000	1,263,075	1,231,750
N Shore Long Is	6.15%	11/1/2043	2,015,000	2,389,219	2,142,416
Nascar Hldgs Inc	0.00%	10/19/2026	142,775	142,061	143,147
Nasdaq Inc	5.95%	8/15/2053	1,020,000	1,032,665	1,100,022
National Oilwell Varco I	3.95%	12/1/2042	2,500,000	1,820,900	1,935,243
National Rural Utils Coop	3.70%	3/15/2029	1,875,000	1,967,438	1,781,383
National Rural Utils Coop Fin Corp	2.75%	4/15/2032	2,665,000	2,597,512	2,249,715
National Rural Utils Coop Fin Corp	4.02%	11/1/2032	2,360,000	2,626,774	2,203,477
National Secs Clearing Corp	1.50%	4/23/2025	360,000	359,291	345,092
Nationwide Mut Ins Co	7.94%	12/15/2024	6,517,000	6,506,636	6,510,578
Nationwide Mut Ins Co Surplus	9.38%	8/15/2039	4,400,000	6,976,940	5,822,048
Natixis Coml Mtg	3.05%	8/15/2036	1,850,000	1,905,493	1,628,258
Natl Rural Utils	8.00%	3/1/2032	275,000	389,053	329,760
Navient Private Ed Refi Ln	2.60%	8/15/2068	705,984	707,418	657,484
Navient Private Ed Refi Ln	1.69%	5/15/2069	714,827	688,021	650,728
Navient Pvt Ed Refi Ln	1.06%	10/15/2069	1,499,497	1,492,234	1,300,382

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Ncl Corp Ltd	5.88%	2/15/2027	2,000,000	2,000,000	1,982,976
Nelnet Student Ln	1.32%	4/20/2062	604,712	544,997	542,856
Neon Hldgs Inc	10.13%	4/1/2026	4,055,000	3,932,524	3,757,485
Nesco Hldgs II Inc	5.50%	4/15/2029	3,850,000	3,535,962	3,559,672
Netflix Inc	5.75%	3/1/2024	1,135,000	1,206,077	1,133,536
Netflix Inc	4.38%	11/15/2026	5,155,000	5,427,168	5,130,453
Netflix Inc	4.88%	4/15/2028	155,000	173,988	157,118
Netflix Inc	5.88%	11/15/2028	1,695,000	1,694,556	1,784,555
Neuberger Berman Clo Ltd	6.82%	7/15/2034	560,000	556,220	558,885
Neuberger Berman Ln	7.03%	1/20/2032	840,000	839,748	842,119
New Economy Assets Phase 1 Issuer Net Lease Mtg	2.41%	10/20/2061	5,215,000	5,233,943	4,229,679
New Enterprise Stone & Lime Co Inc	5.25%	7/15/2028	1,375,000	1,283,988	1,311,626
New Fortress Energy Inc. Senior Secured Term Loan	0.00%	10/30/2028	2,300,000	2,116,000	2,259,750
New Fortress Energy LLC	6.50%	9/30/2026	1,500,000	1,466,825	1,440,322
New Resdntl Mtg Ln	3.50%	12/25/2058	1,201,270	1,225,908	1,115,872
New Resdntl Mtg Ln	5.00%	6/25/2062	1,688,955	1,683,235	1,678,333
New Residential Mtg Ln	4.25%	9/25/2059	863,230	956,634	808,350
New Residential Mtg Ln Tst	4.50%	5/25/2058	1,487,371	1,469,708	1,437,188
New York Life Global Fdg	4.55%	1/28/2033	12,500,000	12,687,271	12,345,368
New York Life Global Fdg Medium Term Nts	4.85%	1/9/2028	10,000,000	10,268,600	10,067,046
New York Life Global Funding	0.95%	6/24/2025	370,000	369,623	349,387
New York Life Insurance	5.88%	5/15/2033	5,100,000	5,102,193	5,403,009
News Corp	3.88%	5/15/2029	5,500,000	5,212,158	5,059,473
News Corp	5.13%	2/15/2032	2,450,000	2,331,650	2,326,875
Nextera Energy	2.50%	6/15/2026	1,400,000	1,197,953	1,254,400
Nextera Energy Cap Hldgs Inc Gtd Jr Sub	3.80%	3/15/2082	1,475,000	1,475,000	1,252,236
Nextera Energy Oper Partners LP	3.88%	10/15/2026	1,135,000	1,140,000	1,081,637
Nextera Energy Partners LP Beo	0.00%	11/15/2025	1,300,000	1,082,860	1,135,550
Nike Inc	2.75%	3/27/2027	440,000	479,002	419,271
Nike Inc	2.85%	3/27/2030	450,000	449,338	414,316
Nike Inc	3.25%	3/27/2040	220,000	218,623	185,344
Nike Inc	3.38%	3/27/2050	40,000	42,206	32,821
Nine Energy Svc Inc	13.00%	2/1/2028	3,200,000	3,040,000	2,824,000
Nissan Auto	5.93%	3/15/2028	380,000	382,123	389,302
NMG Hldg Co Inc	7.13%	4/1/2026	9,915,000	9,809,208	9,533,504
Nmi Hldgs Inc	7.38%	6/1/2025	1,065,000	1,094,138	1,066,768
Noble Fin II LLC	8.00%	4/15/2030	825,000	825,625	860,920
Nordstrom Inc	4.00%	3/15/2027	170,000	157,551	158,362
Norfolk Southn	5.64%	5/17/2029	2,750,000	2,787,730	2,871,319
Northrop Grumman	3.25%	1/15/2028	1,480,000	1,479,216	1,414,865
Northrop Grumman	5.25%	5/1/2050	370,000	472,537	382,479
Northrop Grumman Corp	4.70%	3/15/2033	1,250,000	1,245,838	1,263,043
Northwell Healthcare Inc	4.26%	11/1/2047	1,659,000	1,898,097	1,410,292
Northwestern Mut Life Ins Co	3.63%	9/30/2059	5,050,000	5,059,174	3,759,732

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Northwestern Mut Life Ins Co - Ins Prods	6.06%	3/30/2040	1,556,000	2,158,603	1,660,510
Northwestern Univ	3.81%	12/1/2050	75,000	60,986	60,748
Northwestn Mem	2.63%	7/15/2051	95,000	95,000	63,415
Nortonlifelock Inc	6.75%	9/30/2027	1,650,000	1,650,000	1,678,004
NRG Energy Inc	6.63%	1/15/2027	1,585,000	1,589,745	1,588,173
Nustar Logistics LP	6.38%	10/1/2030	160,000	162,920	160,283
NV Pwr Co	5.45%	5/15/2041	5,820,000	6,620,513	5,796,006
Nvidia Corp	3.50%	4/1/2040	375,000	432,630	326,100
Nvidia Corp	3.70%	4/1/2060	480,000	520,433	403,613
Nyo Coml Mtg	7.02%	11/15/2038	1,400,000	1,393,000	1,231,631
Oak Str Invt Grade	5.11%	11/20/2050	7,435,000	8,076,269	6,633,607
Oak Str Invt Grade Net Lease Fd	1.85%	11/20/2050	1,089,356	1,089,313	988,684
Oaktree Specialty Lending Corp	2.70%	1/15/2027	6,900,000	6,902,277	6,171,433
Oaktree Specialty Lending Corp	7.10%	2/15/2029	2,050,000	2,017,384	2,115,963
Oasis Midstream Partners LP	8.00%	4/1/2029	555,000	555,000	577,533
Obx 2021-Nqm3	1.05%	7/25/2061	450,340	450,333	344,603
Obx 2023-Nqm7 Tr Mtg Bkd Nts	6.84%	4/25/2063	785,989	785,977	800,882
Obx 2023-Nqm9 Tr	7.16%	10/25/2063	292,126	292,122	299,353
Occidentalpete	3.40%	4/15/2026	460,000	458,951	439,387
Occidentalpete	3.00%	2/15/2027	300,000	299,099	278,310
Occidentalpete	4.63%	6/15/2045	260,000	258,385	204,636
Occidentalpete	4.40%	4/15/2046	230,000	202,549	187,243
Occidentalpete	4.10%	2/15/2047	660,000	648,132	475,787
Occidentalpete	4.20%	3/15/2048	150,000	145,920	117,867
Occidentalpete Corp	6.95%	7/1/2024	626,000	645,536	628,247
Occidentalpete Corp	5.55%	3/15/2026	170,000	179,426	171,229
Occidentalpete Corp	6.63%	9/1/2030	1,000,000	1,029,747	1,063,510
Occidentalpete Corp	6.60%	3/15/2046	610,000	656,462	660,471
Oceaneering Intl Inc	6.00%	2/1/2028	1,225,000	1,120,875	1,187,368
Octagon 66 Ltd	7.14%	11/16/2036	1,500,000	1,500,000	1,528,715
Oh Natl Finl Svcs	6.80%	1/24/2030	5,988,000	5,906,744	5,678,446
Olympus Wtr US Hldg Corp	9.75%	11/15/2028	3,200,000	3,200,000	3,394,579
Oncor Elec	7.00%	5/1/2032	275,000	311,109	314,809
Onemain Direct	4.65%	3/14/2029	2,250,000	2,249,854	2,225,354
Oneok Inc	5.55%	11/1/2026	200,000	199,772	203,562
Oneok Inc	4.35%	3/15/2029	230,000	215,945	223,769
Oneok Inc	5.80%	11/1/2030	310,000	309,396	322,759
Oneok Inc	6.63%	9/1/2053	850,000	845,810	954,830
Oneok Inc New	6.05%	9/1/2033	520,000	519,875	551,098
Oracle Corp	5.80%	11/10/2025	1,645,000	1,678,588	1,671,009
Oracle Corp	1.65%	3/25/2026	890,000	889,573	830,608
Oracle Corp	2.95%	4/1/2030	80,000	72,821	72,265
Oracle Corp	4.65%	5/6/2030	350,000	348,887	349,143
Oracle Corp	2.88%	3/25/2031	1,150,000	1,153,365	1,020,115
Oracle Corp	4.13%	5/15/2045	155,000	164,244	126,947
Organon Fin 1 LLC	4.13%	4/30/2028	3,385,000	3,292,619	3,116,604

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Organon Fin 1 LLC	5.13%	4/30/2031	21,350,000	19,561,941	18,255,053
Otis Worldwide Corp	2.06%	4/5/2025	230,000	229,998	221,121
Outfront Media Cap LLC	4.25%	1/15/2029	850,000	846,438	767,014
Outfront Media Cap LLC / Outfront Media Cap Corp	5.00%	8/15/2027	2,000,000	1,967,133	1,935,129
Outfront Media Capital LLC	7.38%	2/15/2031	750,000	750,000	788,664
Ovintiv Inc	7.10%	7/15/2053	1,125,000	1,122,705	1,240,941
Owens & Minor Inc	4.50%	3/31/2029	2,225,000	2,018,325	1,962,606
Owens & Minor Inc	6.63%	4/1/2030	4,695,000	4,248,003	4,502,200
Owens Corning	3.40%	8/15/2026	230,000	218,038	221,748
Owens Corning New Fixed	3.88%	6/1/2030	1,205,000	1,103,539	1,133,007
Pac Gas & Elec Co	4.95%	6/8/2025	450,000	449,469	447,091
Pac Gas & Elec Co	4.95%	7/1/2050	2,000,000	1,617,920	1,714,194
Pacific Gas & Elec Co	5.45%	6/15/2027	1,180,000	1,177,935	1,189,832
Packaging Corp	3.40%	12/15/2027	1,500,000	1,646,535	1,428,847
Parker-Hannifin	4.25%	9/15/2027	1,610,000	1,583,482	1,597,093
Patrick Inds Inc	7.50%	10/15/2027	1,905,000	1,893,721	1,909,762
PDC Energy Inc	5.75%	5/15/2026	500,000	512,500	499,132
Penske Automotive Group Inc	3.50%	9/1/2025	1,150,000	1,153,000	1,115,748
Penta Aircraft	2.65%	11/25/2025	143,703	145,370	139,890
Pepsico Inc	2.63%	3/19/2027	60,000	65,122	56,916
Pfizer Inc	2.63%	4/1/2030	490,000	502,905	442,621
Pfizer Inc	1.70%	5/28/2030	460,000	459,614	392,338
Pfizer Investment Enter	4.75%	5/19/2033	10,000,000	9,999,111	10,024,457
Pfizer Investment Enter	5.11%	5/19/2043	7,210,000	7,099,702	7,206,764
PG&E Corp	5.00%	7/1/2028	2,000,000	1,956,950	1,951,226
PG&E Corp	5.25%	7/1/2030	850,000	838,280	820,365
PG&E Corporation	0.00%	6/23/2025	1,100,000	1,086,351	1,100,176
PG&E Wildfire	4.38%	6/3/2041	9,369,000	9,359,224	8,775,760
PG&E Wildfire	4.45%	12/1/2047	1,845,000	1,844,942	1,671,605
PG&E Wildfire Recovery Fdg LLC	5.21%	12/1/2049	1,750,000	1,749,975	1,759,191
Philip Morris Intl	2.10%	5/1/2030	320,000	318,026	274,921
Philip Morris Intl	4.50%	3/20/2042	250,000	294,120	224,784
Picasso Fin Sub	6.13%	6/15/2025	1,639,000	1,651,284	1,642,229
Piedmont Operating Partnership	9.25%	7/20/2028	2,000,000	2,050,000	2,113,012
Pilgrims Pride Corp	4.25%	4/15/2031	8,140,000	7,344,097	7,352,228
Pioneer Nat Res Co	1.13%	1/15/2026	390,000	389,926	362,164
Pioneer Nat Res Co	1.90%	8/15/2030	200,000	168,094	170,065
Pioneer Nat Res Co	2.15%	1/15/2031	660,000	630,028	561,603
Plains All Amern	4.30%	1/31/2043	3,640,000	3,613,713	2,902,893
Plains All Amern	9.75%	12/31/2049	4,600,000	4,152,936	4,444,750
PNC Finl Svcs	5.81%	6/12/2026	280,000	280,000	281,727
PNC Finl Svcs	5.58%	6/12/2029	740,000	740,000	755,496
PNC Finl Svcs	2.55%	1/22/2030	4,000,000	3,244,760	3,503,442
Polaris Inc	6.95%	3/15/2029	1,950,000	1,930,851	2,072,438
Polyone Corp	5.75%	5/15/2025	2,000,000	2,005,975	2,000,044

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Precision	4.20%	6/15/2035	675,000	694,393	628,063
Prestige Brands Inc	3.75%	4/1/2031	4,415,000	3,978,659	3,868,805
PRKCM	1.51%	8/25/2056	485,974	485,973	386,002
Prkcm 2021-Af	2.07%	11/25/2056	459,191	459,189	383,201
PRKCM 2022-Af	4.10%	4/25/2057	1,715,040	1,686,845	1,639,110
Progress Energy	7.75%	3/1/2031	660,000	836,833	762,505
Progress Energy	6.50%	2/1/2042	615,000	650,252	651,360
Progress Resdntl	1.29%	10/17/2027	495,848	496,867	461,198
Progress Resdntl	1.81%	5/17/2038	500,000	499,976	454,922
Progress Residential	4.45%	6/17/2039	2,466,859	2,394,395	2,388,745
Progress Residential 2021-Sfr9 Tr Passthru Ctf	2.01%	11/17/2040	3,980,832	3,972,124	3,404,444
Progressive Corp	3.20%	3/26/2030	350,000	400,354	324,400
Progressive Corp	4.20%	3/15/2048	8,596,000	10,062,650	7,683,892
Prologis LP	3.00%	4/15/2050	230,000	235,594	165,589
Prospect Cap Corp	3.36%	11/15/2026	1,250,000	1,241,688	1,124,370
Protective Life	8.45%	10/15/2039	370,000	452,438	465,492
PTC Inc	3.63%	2/15/2025	900,000	901,625	880,334
PTC Inc	4.00%	2/15/2028	3,825,000	3,742,947	3,624,914
Pub Svc Elec Gas	2.70%	5/1/2050	3,500,000	3,485,720	2,407,080
Pub Svc Elec Gas Co	5.70%	12/1/2036	700,000	697,033	725,212
Public Service Co Of Colorado	3.60%	9/15/2042	5,685,000	4,741,631	4,494,434
Pulte Homes Inc	7.88%	6/15/2032	510,000	741,585	600,257
Pultegroup Inc	5.50%	3/1/2026	3,460,000	3,629,969	3,492,439
Pvptl CCO Hldgs LLC / CCO Hldgs Cap Corp	5.13%	5/1/2027	5,645,000	5,463,985	5,447,534
Pvptl Delta Air Lines/Skymiles	4.75%	10/20/2028	2,440,000	2,626,830	2,400,423
Pvptl Iron Mtn Inc	4.88%	9/15/2027	2,845,000	2,695,688	2,776,623
Pvptl Moss Creek Res Hldgs Inc	7.50%	1/15/2026	1,035,000	1,041,500	1,032,491
Pvptl Ngplpipeco LLC	4.88%	8/15/2027	1,000,000	1,013,569	981,203
Pvptl Sprint Spectrum Co LLC / Sprint	4.74%	9/20/2029	115,625	115,625	114,633
Pvptl Viper Energy Partners LP	5.38%	11/1/2027	1,500,000	1,495,579	1,472,004
Pvtl Transocean Titan Fin Ltd	8.38%	2/1/2028	1,500,000	1,515,750	1,556,231
Rad Clo 22 Ltd / Rad Clo 22 LLC	7.20%	1/20/2037	1,890,000	1,890,000	1,892,156
Railworks Hldgs LP	8.25%	11/15/2028	430,000	425,586	425,700
Range Res Corp	4.88%	5/15/2025	5,045,000	5,079,212	4,982,745
Range Res Corp	8.25%	1/15/2029	420,000	420,000	434,525
Range Res Corp	4.75%	2/15/2030	550,000	550,000	508,414
Raymond James Finl	4.95%	7/15/2046	175,000	220,135	164,014
Raymond James Finl Inc	4.65%	4/1/2030	275,000	337,323	277,500
Real Hero Merger Sub 2 Inc	6.25%	2/1/2029	3,475,000	3,411,315	2,995,923
Realtruck Group, Inc. Second Amendment Inc	0.00%	1/31/2028	750,000	731,250	746,250
Regal Rexnord Corp	6.05%	2/15/2026	1,000,000	998,590	1,011,476
Regal Rexnord Corp	6.05%	4/15/2028	1,050,000	1,050,736	1,063,716
Regal Rexnord Corp	6.30%	2/15/2030	650,000	649,782	667,701
Regal Rexnord Corp	6.40%	4/15/2033	475,000	473,546	495,828

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Regeneron	2.80%	9/15/2050	1,000,000	657,720	662,034
Reins Group Amer	3.15%	6/15/2030	1,500,000	1,530,765	1,348,130
Reliance Std Life Global Fdg II Med Term	2.75%	1/21/2027	7,032,000	7,216,812	6,462,602
Resdntl Ast Mtg	6.60%	8/25/2033	431,418	267,369	421,190
Restige Brands Inc	5.13%	1/15/2028	2,392,000	2,337,075	2,322,943
Rexford Indl Rlty	2.13%	12/1/2030	3,275,000	3,276,474	2,681,561
Rhp Hotelppty LP & Rhp Fin Corp	4.75%	10/15/2027	2,665,000	2,613,440	2,574,084
Rhp Hotelppty LP & Rhp Fin Corp	7.25%	7/15/2028	915,000	915,000	951,313
Rhp Hotelppty LP & Rhp Fin Corp	4.50%	2/15/2029	1,350,000	1,289,299	1,255,555
Rime Sec Svcs Borrower Llc/Prime Fin	5.75%	4/15/2026	5,970,000	6,309,719	5,995,617
Rockcliff Energy II LLC	5.50%	10/15/2029	4,405,000	4,176,627	4,163,178
Rockies Express	4.80%	5/15/2030	1,000,000	999,340	915,000
Rodigy Finance Designated Act 21-1A A	6.72%	7/25/2051	758,630	760,408	752,097
Rogress Residential	1.73%	4/17/2037	3,758,175	3,474,340	3,580,646
Rovidence Svc Corp	5.88%	11/15/2025	1,250,000	1,243,809	1,234,375
Royal Caribbean Cruises Ltd	5.38%	7/15/2027	1,100,000	1,031,875	1,089,057
Royal Caribbean Cruises Ltd	5.50%	4/1/2028	2,045,000	1,979,700	2,019,399
Royal Caribbean Cruises Ltd	9.25%	1/15/2029	1,850,000	1,862,000	1,990,694
Royal Caribbean Cruises Ltd	7.25%	1/15/2030	885,000	885,000	924,475
Rtx Corp	6.00%	3/15/2031	440,000	439,705	469,380
RTX Corporation	4.13%	11/16/2028	360,000	360,766	351,897
Rtx Corporation	7.50%	9/15/2029	150,000	173,834	169,216
Rtx Corporation	2.25%	7/1/2030	460,000	459,411	397,839
RTX Corporation	4.50%	6/1/2042	550,000	518,010	501,057
Rtx Corporation	4.15%	5/15/2045	65,000	74,121	55,730
Rtx Corporation	3.03%	3/15/2052	460,000	315,718	318,714
Ryan Specialty Group Hldgs Inc	4.38%	2/1/2030	2,435,000	2,274,606	2,258,462
Ryder System Inc	6.60%	12/1/2033	6,955,000	6,945,307	7,724,087
S Carolina Elec	6.05%	1/15/2038	1,500,000	1,776,094	1,625,730
S Carolina Elec	4.60%	6/15/2043	5,523,000	5,416,369	5,054,442
Salesforce.Com Inc	2.70%	7/15/2041	480,000	382,306	367,884
Salesforce.Com Inc	2.90%	7/15/2051	100,000	99,721	71,844
Sally Hldgs LLC	5.63%	12/1/2025	160,000	163,120	160,024
Sammons Finl Group Inc	3.35%	4/16/2031	1,500,000	1,496,580	1,205,680
San Diego Gas & Elec Co	3.00%	3/15/2032	1,285,000	1,281,363	1,141,246
Sandalwood 2013 LLC	2.84%	7/10/2025	135,537	143,016	133,146
Santander	3.85%	3/22/2027	1,500,000	1,499,961	1,470,585
Santander Dr Auto Receivables Tr Asset Backed	1.35%	7/15/2027	170,000	169,976	163,724
Santander Drive Auto Receivables	4.13%	8/16/2027	2,070,000	2,069,774	2,042,927
Santander Hldgs	3.45%	6/2/2025	8,100,000	8,459,439	7,861,813
SBA Communications	3.13%	2/1/2029	1,050,000	1,038,000	943,585
SBA Communications Corp New	3.88%	2/15/2027	1,100,000	1,102,690	1,056,653
SBA Tower Tr	1.63%	5/15/2051	6,000,000	6,031,660	5,359,546
SBA Tower Tr	2.33%	7/15/2052	2,569,000	2,151,076	2,269,692
Sbna Auto Lease Tr	6.51%	4/20/2027	3,250,000	3,249,553	3,313,027

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Schlumberger Hldgs Corp	3.90%	5/17/2028	635,000	628,032	617,106
Schwab Charles	5.38%	12/31/2049	4,050,000	4,200,386	3,995,560
Schwab Charles Corp	5.88%	8/24/2026	1,090,000	1,089,084	1,118,183
Schwab Charles Corp	6.41%	3/3/2027	3,250,000	3,250,000	3,215,235
Schwab Charles Corp New	6.14%	8/24/2034	210,000	212,537	221,312
Schweitzer-Mauduit Intl Inc	0.00%	4/20/2028	432,515	428,190	429,271
Sci Applications	7.13%	7/1/2032	1,330,000	1,499,476	1,458,012
Sci Applications	5.50%	7/1/2033	150,000	186,918	144,938
Scih Salt Hldgs Inc	4.88%	5/1/2028	1,625,000	1,612,000	1,520,809
Scih Salt Hldgs Inc	6.63%	5/1/2029	2,840,000	2,609,914	2,652,250
Scil IV LLC / Scil USA H	5.38%	11/1/2026	1,805,000	1,620,144	1,732,677
Scott TR	5.91%	3/15/2040	1,300,000	1,300,000	1,306,753
Scotts Miracle-Gro	4.00%	4/1/2031	1,640,000	1,478,338	1,393,501
Scotts Miracle-Gro	4.38%	2/1/2032	925,000	736,726	783,923
Scripps Escrow II Inc	3.88%	1/15/2029	3,100,000	2,878,144	2,741,733
Scripps Escrow Inc	5.88%	7/15/2027	950,000	937,075	844,008
Sealed Air Corp	4.00%	12/1/2027	1,925,000	1,939,438	1,806,026
Sealed Air Corp	6.13%	2/1/2028	665,000	665,400	670,480
Seattle Childrens	2.72%	10/1/2050	2,000,000	1,965,660	1,334,329
Select Medical Corp	6.25%	8/15/2026	670,000	710,200	673,525
Sentara Healthcare	2.93%	11/1/2051	2,315,000	2,315,000	1,600,995
Service Corp Intl	7.50%	4/1/2027	325,000	332,312	338,000
Service Corp Intl	3.38%	8/15/2030	1,930,000	1,815,550	1,682,008
Service Corp Intl	4.00%	5/15/2031	8,300,000	8,411,112	7,432,650
Service Pptys Tr	7.50%	9/15/2025	150,000	172,320	151,703
Servicemaster Fdg LLC	2.84%	1/30/2051	2,128,170	1,938,619	1,858,218
Shea Homes LP	4.75%	2/15/2028	2,615,000	2,550,560	2,458,100
Sherwin-Williams	2.20%	3/15/2032	505,000	473,716	420,809
Show Tr 2022-Biz	8.34%	1/16/2024	1,250,000	1,250,000	1,250,000
Simmons Food Inc	4.63%	3/1/2029	3,705,000	3,318,138	3,208,287
Simon Ppty Group LP	6.25%	1/15/2034	1,230,000	1,231,701	1,339,764
Sirius XM Radio Inc	3.13%	9/1/2026	950,000	950,000	893,020
Sirius XM Radio Inc	4.00%	7/15/2028	1,000,000	940,769	924,189
Sirius XM Radio Inc	3.88%	9/1/2031	1,000,000	1,000,000	855,467
Skymiles Ip Ltd & Delta Air Lines Inc	4.50%	10/20/2025	553,737	553,737	545,441
Skymiles Ip Ltd Delta Air Lines Inc	4.00%	10/20/2027	1,008,000	1,000,960	1,030,992
Skymiles LP Ltd & Delta Air Lines Inc	4.50%	10/20/2025	1,798,622	1,917,531	1,771,677
SLG Office Tr	2.59%	7/15/2041	4,971,000	5,098,134	4,113,726
SLM Pvt Cr Stud Ln	5.94%	6/15/2039	2,319,090	2,098,399	2,232,124
Small Business	4.43%	5/1/2029	445,633	473,207	436,396
Small Business	4.38%	1/1/2030	761,209	806,707	747,707
Small Business	4.11%	5/1/2030	411,444	426,744	399,618
Small Business	3.29%	8/1/2031	388,720	408,399	370,969
Small Business	2.51%	3/1/2032	86,847	86,269	79,676
Small Business	2.81%	12/1/2036	6,068,919	6,073,389	5,575,202
Small Business	2.98%	7/1/2037	8,419,390	8,513,614	7,802,158

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Small Business Adm Gtd Dev Partn Ctf	4.77%	4/1/2024	10,100	10,191	10,050
Small Business Admin	4.05%	12/1/2029	727,758	787,242	688,321
Small Business Admin	2.84%	4/1/2037	2,506,280	2,501,016	2,306,144
Small Business Admin Gtd Dev	2.20%	9/1/2032	109,613	108,966	100,508
Small Business Admin Gtd Dev Partn	2.82%	8/1/2035	2,973,519	3,018,744	2,778,043
Small Business Admin Gtd Dev Partn	2.82%	9/1/2035	5,156,592	5,181,377	4,781,752
Small Business Admin Gtd Dev Partn Ctf	4.93%	1/1/2024	9,587	9,594	9,586
Small Business Admin Gtd Dev Partn Ctf	4.72%	2/1/2024	10,444	10,522	10,425
Small Business Admin Gtd Dev Partn Ctf	4.86%	1/1/2025	29,602	30,862	29,342
Small Business Admin Gtd Dev Partn Ctf	4.75%	7/1/2025	144,220	148,394	142,588
Small Business Admin Gtd Dev Partn Ctf	5.31%	5/1/2027	160,431	173,552	158,328
Small Business Admin Gtd Dev Partn Ctf	5.17%	1/1/2028	546,870	590,738	540,174
Small Business Admin Gtd Dev Partn Ctf	6.77%	11/1/2028	179,410	197,330	183,635
Small Business Admin Gtd Dev Partn Ctf	6.22%	12/1/2028	310,343	340,157	312,886
Small Business Admin Gtd Dev Partn Ctf	3.00%	5/1/2034	1,695,316	1,721,744	1,588,773
Small Business Admin Gtd Dev Partn Ctf	2.88%	5/1/2037	6,068,940	6,096,575	5,585,245
Small Business Admin Gtd Dev Partn Ctf	3.22%	2/1/2038	7,828,504	7,772,928	7,299,301
Small Business Admin Gtd Dev Partn Ctf	3.31%	4/1/2038	6,926,098	6,878,974	6,463,046
Small Business Admin Gtd Dev Partn Ctf	4.00%	11/1/2043	7,302,926	7,302,926	6,951,295
Small Business Admin Gtd Dev Partn Ctf 2012-20E CI 1	2.38%	5/1/2032	122,455	121,375	112,611
Small Business Admin Gtd Dev Partn Partnctf	1.52%	5/1/2046	2,226,095	2,217,608	1,786,961
Small Business Admin Gtd Dev Partn Partnctf	5.04%	10/1/2047	4,465,430	4,465,430	4,522,430
Small Business Admin Gtd Dev Partnctf	3.80%	8/1/2047	6,774,801	6,774,801	6,356,450
Small Business Administration	2.21%	2/1/2033	165,554	161,989	152,839
Small Business Administration	3.04%	3/1/2037	7,031,352	7,218,728	6,567,267
Small Business Administration	4.48%	4/1/2048	2,460,155	2,460,155	2,413,655
Smb Private Ed Ln	2.31%	1/15/2053	1,008,779	1,008,453	933,719
Smb Private Ed Ln	7.14%	10/16/2056	1,286,124	1,286,124	1,302,086
Smr 2022-Ind Mtg	7.01%	2/15/2039	2,319,312	2,319,312	2,194,611
Sonic Automotive Inc	4.63%	11/15/2029	1,200,000	1,177,962	1,093,238
Sonic Automotive Inc	4.88%	11/15/2031	1,085,000	1,030,338	967,142
Southern Calif Edison Co	5.70%	3/1/2053	1,635,000	1,629,419	1,727,941
Southern Co	4.00%	1/15/2051	2,850,000	2,718,188	2,709,902
Southn Nat Gas Co	8.00%	3/1/2032	283,000	309,353	331,255
Southtrust Bk NA	7.69%	5/15/2025	150,000	157,858	152,467
Southwest Aircls Co	3.45%	11/16/2027	2,000,000	2,125,910	1,887,557
Southwestern Elec Pwr Co	4.10%	9/15/2028	230,000	251,076	222,691
Southwestern Energy Co	8.38%	9/15/2028	440,000	440,000	455,216
Southwestern Energy Co	5.38%	2/1/2029	10,000	10,660	9,760
Southwestern Energy Co	4.75%	2/1/2032	160,000	160,835	148,049
Southwestn Energy	5.38%	3/15/2030	1,700,000	1,693,444	1,661,378
Southwestn Energy Step CPN	5.70%	1/23/2025	818,000	775,012	814,587
Spirit Aerosystems	3.85%	6/15/2026	165,000	163,474	158,560
Spirit Ip Cayman Ltd/Spirit Loyalty CA	8.00%	9/20/2025	209,438	219,910	149,103
Sprint Cap Corp	6.88%	11/15/2028	7,500,000	7,724,883	8,121,428

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Sprint Cap Corp	8.75%	3/15/2032	460,000	491,624	567,887
Sprint Spectrum /Sprint	5.15%	9/20/2029	3,621,000	3,832,718	3,606,465
SS&C Technologies Inc	5.50%	9/30/2027	2,870,000	2,836,688	2,828,073
Sta Casinos LLC	4.50%	2/15/2028	800,000	802,250	753,610
State Str Corp	4.82%	1/26/2034	1,275,000	1,275,000	1,257,179
Station Casinos LLC	4.63%	12/1/2031	900,000	900,000	811,507
Stl Hldg Co LLC	7.50%	2/15/2026	1,150,000	1,126,899	1,116,880
Storm King Pk Clo Ltd / Storm King	7.44%	10/15/2035	250,000	250,412	251,396
Structured Ast	6.02%	9/25/2034	2,507,967	2,282,250	2,346,864
Structured Ast Invt Ln Tr 2004-7 Mtg Passth-ru Ctf	6.67%	8/25/2034	423,488	424,547	427,385
Structured Ast Secs Corp	6.51%	7/25/2032	15,702	12,289	15,856
Structured Ast Secs Corp Mtg Ln	5.69%	2/25/2036	3,717,348	1,951,095	79,527
Summit Issuer LLC	2.29%	12/20/2050	1,975,000	1,968,152	1,827,546
Summit Matls LLC	6.50%	3/15/2027	2,450,000	2,453,410	2,448,400
Summit Matls LLC	7.25%	1/15/2031	1,100,000	1,100,000	1,157,597
Summit Matls Llc/Summit Matls Fin Corp	5.25%	1/15/2029	2,535,000	2,420,475	2,452,612
Summit Midstream Hldgs LLC	9.00%	10/15/2026	1,565,000	1,516,233	1,561,651
Sunoco Logistics	5.30%	4/1/2044	1,040,000	973,320	959,969
Sunoco Lp/Sunoco	6.00%	4/15/2027	1,300,000	1,305,070	1,301,864
Sunrun Vulcan Issuer 2021-1 LLC	2.46%	1/30/2052	1,352,120	1,351,826	1,107,328
Suttonpark Structured Settlements	4.92%	11/15/2058	1,264,519	1,263,010	1,211,946
Synchrony Card	3.37%	4/15/2028	1,200,000	1,199,891	1,173,612
Synchrony Financial	2.88%	10/28/2031	3,500,000	3,070,155	2,809,234
Sysco Corp	5.95%	4/1/2030	1,890,000	1,951,867	2,011,580
Taco Bell Fdg LLC	4.94%	11/25/2048	1,694,498	1,722,232	1,650,430
Talen Energy Supply LLC	0.00%	4/26/2030	537,143	521,029	539,383
Talen Energy Supply LLC	8.63%	6/1/2030	4,300,000	4,360,600	4,587,795
Talen Energy Supply, LLC	0.00%	4/26/2030	1,644,593	1,619,881	1,651,451
Tallgrass Energy Partners LP	6.00%	3/1/2027	1,000,000	941,150	977,880
Tallgrass Energy Partners LP	5.50%	1/15/2028	1,000,000	971,556	945,009
Tallgrass Energy Partners Lp/Tallgrass	7.50%	10/1/2025	1,650,000	1,661,150	1,658,250
Talos Prodn Inc	12.00%	1/15/2026	7,525,000	7,140,762	7,741,344
Tapestry Inc	7.85%	11/27/2033	1,450,000	1,442,388	1,550,679
Targa Res Corp	4.20%	2/1/2033	410,000	389,024	377,897
Targa Res Corp	6.50%	2/15/2053	1,395,000	1,421,519	1,513,609
Targa Res Partners	5.00%	1/15/2028	100,000	105,250	98,848
Targa Res Partners LP	4.88%	2/1/2031	530,000	491,575	514,243
Targa Res Partners Lp/Targa Res Fin	5.50%	3/1/2030	2,840,000	3,010,225	2,840,242
Teachers Ins	6.85%	12/16/2039	86,000	86,622	99,347
Teachers Ins	4.90%	9/15/2044	90,000	98,048	85,175
Tegna Inc	5.00%	9/15/2029	150,000	152,625	137,432
Teleflex Inc	4.63%	11/15/2027	1,600,000	1,598,400	1,562,448
Teleflex Inc	4.25%	6/1/2028	4,765,000	4,668,570	4,518,835
Tenaska Ga	9.50%	2/1/2030	643,440	778,709	688,800
Tenet Healthcare	4.88%	1/1/2026	4,610,000	4,439,629	4,559,048

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Tenet Healthcare Corp	6.75%	5/15/2031	1,550,000	1,550,000	1,584,178
Tenneco Inc	8.00%	11/17/2028	2,635,000	2,235,194	2,249,631
Tenneco Inc. Term B Loan	0.00%	11/17/2028	2,300,000	1,955,000	2,022,712
Tennessee Gas Pipeline Co	2.90%	3/1/2030	690,000	687,351	608,291
Terex Corp New	5.00%	5/15/2029	1,555,000	1,451,150	1,465,588
Texas Elec Mkt Stabilization Fdg N LLC	5.17%	2/1/2050	6,000,000	5,999,382	6,022,502
Texas Elec Mkt Stabilization Fdg Nllc	5.06%	8/1/2048	1,350,000	1,349,867	1,316,325
Texas Instrs Inc	1.75%	5/4/2030	310,000	309,469	267,579
The Vanguard Group, Inc.Series J Notes	3.05%	8/22/2050	690,000	690,000	679,912
Time Warner Cable	6.55%	5/1/2037	1,130,000	1,141,960	1,115,694
Time Warner Cable	7.30%	7/1/2038	390,000	498,490	403,082
Time Warner Cable	5.88%	11/15/2040	210,000	224,287	190,685
Time Warner Entmt	8.38%	7/15/2033	140,000	190,831	162,205
T-Mobile USA Inc	3.50%	4/15/2025	2,040,000	2,146,121	1,997,206
T-Mobile USA Inc	5.38%	4/15/2027	4,470,000	4,458,825	4,484,063
T-Mobile USA Inc	3.75%	4/15/2027	100,000	106,139	97,098
T-Mobile USA Inc	4.75%	2/1/2028	4,750,000	4,774,041	4,733,253
T-Mobile USA Inc	4.95%	3/15/2028	40,000	39,916	40,565
T-Mobile USA Inc	2.63%	2/15/2029	1,000,000	942,146	900,275
T-Mobile USA Inc	3.38%	4/15/2029	4,150,000	4,079,294	3,855,663
T-Mobile USA Inc	3.88%	4/15/2030	4,415,000	4,410,376	4,190,285
T-Mobile USA Inc	2.55%	2/15/2031	300,000	312,954	258,699
T-Mobile USA Inc	3.50%	4/15/2031	460,000	436,700	420,232
T-Mobile USA Inc	2.70%	3/15/2032	270,000	270,058	230,430
T-Mobile USA Inc	5.75%	1/15/2034	7,385,000	7,379,904	7,851,138
T-Mobile USA Inc	4.50%	4/15/2050	560,000	507,091	496,816
T-Mobile USA Inc	3.40%	10/15/2052	690,000	704,035	504,771
Tn Gas Pipeln Co	7.00%	10/15/2028	200,000	235,123	216,739
Tn Gas Pipeln Co	8.38%	6/15/2032	170,000	190,276	198,193
Toledo Hosp	5.75%	11/15/2038	1,260,000	1,437,568	1,254,769
Toll Bros Fin Corp	4.88%	11/15/2025	2,205,000	2,265,638	2,189,232
Toll Bros Fin Corp	4.88%	3/15/2027	1,290,000	1,252,592	1,284,354
Topbuild Corp	4.13%	2/15/2032	1,500,000	1,428,107	1,334,373
Torchmark Corp	4.55%	9/15/2028	1,150,000	1,378,034	1,141,789
Tote Shipholdings	3.40%	10/16/2040	6,652,000	7,320,011	6,202,091
Towd Pt Mtg	1.64%	4/25/2060	1,988,408	1,770,926	1,763,935
Toyota Auto Receivables 2021-B Owner Tr	0.53%	10/15/2026	1,775,000	1,630,712	1,678,469
Toyota Motor Credit Corp	3.65%	8/18/2025	365,000	364,808	359,100
Tractor Supply Co	1.75%	11/1/2030	350,000	347,942	287,066
Transdigm Inc	6.25%	3/15/2026	8,500,000	8,523,550	8,484,790
Transdigm Inc	7.50%	3/15/2027	1,100,000	1,083,775	1,104,662
Transdigm Inc	5.50%	11/15/2027	750,000	721,875	734,565
Transdigm Inc	6.75%	8/15/2028	2,900,000	2,881,887	2,966,741
Transdigm Inc	4.63%	1/15/2029	1,800,000	1,796,625	1,689,975
Transdigm Inc	4.88%	5/1/2029	1,350,000	1,350,000	1,262,132

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Transdigm Inc	6.88%	12/15/2030	1,000,000	1,000,000	1,030,000
Transdigm Inc	7.13%	12/1/2031	1,220,000	1,210,850	1,277,944
Transdigm Inc. Tranche I	0.00%	8/24/2028	2,063,550	2,058,378	2,071,288
Transmontaigne	6.13%	2/15/2026	3,475,000	3,248,258	3,136,188
Transmontaigne Operating Company L.P. B	0.00%	11/5/2028	1,325,462	1,308,354	1,319,776
Transocean Aquila Ltd	8.00%	9/30/2028	1,975,000	1,975,656	2,004,301
Transocean Inc	8.75%	2/15/2030	4,740,500	4,850,185	4,953,764
Transocean Poseidon Ltd	6.88%	2/1/2027	2,887,500	2,796,186	2,873,159
Trcrintl Gas Pipe	7.85%	2/1/2026	730,000	736,204	764,726
Tricon Amern Homes	1.48%	11/17/2039	278,197	278,190	243,766
Tricon Resdntl	2.24%	7/17/2038	2,350,000	2,349,987	2,141,864
Trinet Group Inc	7.13%	8/15/2031	840,000	840,000	865,332
Trinitas Clo XSV Ltd/Trinitas Clo XXV	7.18%	1/23/2037	550,000	550,000	549,702
Trinity Industries Inc	7.75%	7/15/2028	2,040,000	2,040,000	2,107,485
Triumph Rail LLC Green Secd Railcar Equip	2.15%	6/19/2051	1,780,956	1,782,834	1,589,705
Truck Hero Inc	0.00%	1/31/2028	2,764,480	2,467,240	2,721,851
Truist Finl Corp	1.27%	3/2/2027	4,450,000	4,449,064	4,075,336
Truist Finl Corp Med Term Nts Book En	6.05%	6/8/2027	500,000	500,000	508,960
Trustees Of	2.52%	7/1/2050	5,745,000	5,868,658	3,923,521
TX Eastn Transm	7.00%	7/15/2032	4,215,000	5,734,303	4,738,232
U S Bancorp Medium Term Nts	2.21%	1/27/2028	80,000	70,726	73,568
Uber Technologies	7.50%	9/15/2027	2,060,000	2,089,468	2,133,398
Un Pac Rr Co	3.23%	5/14/2026	3,697,797	3,697,797	3,559,498
Un Pac Rr Co	5.08%	1/2/2029	493,370	528,610	495,952
Unifrax Escr Issuer Corp	5.25%	9/30/2028	2,400,000	1,976,833	1,733,050
Unifrax Escrow Issuer Corp	7.50%	9/30/2029	1,900,000	1,750,981	966,520
Union Elec Co	8.45%	3/15/2039	200,000	243,548	262,506
Union Pac Corp	2.89%	4/6/2036	1,150,000	1,010,604	973,433
Union Pac Corp	3.84%	3/20/2060	1,000,000	854,794	819,512
Union Pac Corp	3.75%	2/5/2070	260,000	265,965	201,623
Union Pac Rr Co	2.69%	5/12/2027	2,849,788	2,945,195	2,673,120
United Airlines Inc	4.38%	4/15/2026	1,360,000	1,302,150	1,325,913
United Airlines Inc	4.63%	4/15/2029	40,000	37,100	37,412
United Nat Foods Inc	6.75%	10/15/2028	2,700,000	2,648,738	2,185,758
United Natural Foods Usd United Natural Foods	0.00%	10/22/2025	903,156	786,191	901,115
United Rentals Inc	3.88%	2/15/2031	1,000,000	1,000,000	908,600
United Rentals North Amer Inc	4.88%	1/15/2028	510,000	516,396	497,384
United Rentals North Amer Inc	3.75%	1/15/2032	750,000	751,688	666,033
Unitedhealth Group	3.88%	12/15/2028	180,000	183,017	175,959
Unitedhealth Group	4.25%	6/15/2048	130,000	166,522	116,621
Unitedhealth Group	3.70%	8/15/2049	590,000	594,120	480,433
Unitedhealth Group	3.88%	8/15/2059	360,000	365,289	294,478
Unitedhealth Group	3.13%	5/15/2060	70,000	73,956	49,706
Unitedhealth Group	6.05%	2/15/2063	810,000	806,012	938,027
Unitedhealth Group Inc	4.00%	5/15/2029	400,000	398,556	394,573

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Unitedhealth Group Inc	2.00%	5/15/2030	160,000	158,651	138,503
Unitedhealth Group Inc	2.30%	5/15/2031	4,580,000	4,633,897	3,975,759
Unitedhealth Group Inc	4.20%	5/15/2032	280,000	279,278	274,495
Unitedhealth Group Inc	4.45%	12/15/2048	90,000	119,060	82,686
Unitedhealth Group Inc	2.90%	5/15/2050	50,000	51,634	35,145
Unum Group	3.88%	11/5/2025	4,881,000	4,986,267	4,739,249
Unum Group	5.75%	8/15/2042	950,000	968,259	926,705
Unum Group	4.50%	12/15/2049	4,500,000	4,499,550	3,564,129
UPMC	3.60%	4/3/2025	165,000	183,084	161,217
US Bancorp	5.78%	6/12/2029	2,120,000	2,120,808	2,179,657
US Bancorp	5.84%	6/12/2034	220,000	220,138	227,374
US Bancorp	3.70%	12/31/2049	590,000	491,912	463,177
US Bancorp Medium	3.38%	2/5/2024	2,100,000	2,121,366	2,095,018
USA Waste Svcs Inc	7.00%	7/15/2028	360,000	406,017	399,922
Usb Cap IX Normal Income	6.68%	12/31/2049	12,546,000	9,792,475	9,958,388
Usi Inc	7.50%	1/15/2032	1,150,000	1,150,000	1,174,438
Usi, Inc.	0.00%	11/22/2029	1,496,250	1,496,250	1,497,417
Utd Airfs	3.75%	3/3/2028	5,533,347	5,524,706	5,273,171
Utd Airfs	5.88%	4/15/2029	905,777	905,777	917,163
Uwm Mtg Tr 2021-1	2.50%	6/25/2051	5,800,934	5,924,204	4,754,956
Vail Resorts Inc	6.25%	5/15/2025	1,920,000	1,947,425	1,910,400
Valero Energy Corp	6.63%	6/15/2037	1,320,000	1,763,331	1,450,346
Valmont Inds Inc	5.00%	10/1/2044	1,950,000	2,201,316	1,756,915
Vantage Data Ctrs Issuer LLC	1.99%	9/15/2045	2,295,000	1,952,543	1,996,476
Varex Imaging Corporation	7.88%	10/15/2027	2,504,000	2,498,850	2,517,811
Vb-S1 Issuer LLC 22-1A	3.71%	2/15/2057	2,185,000	2,185,000	1,801,029
Venture 41 Clo Ltd	7.01%	1/20/2034	850,000	838,525	845,740
Venture Global Calcasieu Pass LLC	3.88%	11/1/2033	280,000	266,700	237,537
Venture Global Lng Inc	8.13%	6/1/2028	2,270,000	2,270,000	2,292,369
Venture Global Lng Inc	9.50%	2/1/2029	2,900,000	2,907,607	3,067,945
Verisign Inc	5.25%	4/1/2025	1,895,000	1,945,475	1,895,496
Verisign Inc	4.75%	7/15/2027	1,500,000	1,458,915	1,488,198
Veritas US Inc/Veritas Bermuda Ltd	7.50%	9/1/2025	1,790,000	1,515,866	1,477,771
Verizon	2.10%	3/22/2028	390,000	389,824	353,113
Verizon	3.88%	2/8/2029	220,000	219,584	213,506
Verizon	4.02%	12/3/2029	5,275,000	5,784,469	5,106,354
Verizon	2.55%	3/21/2031	792,000	788,745	683,890
Verizon	4.50%	8/10/2033	1,220,000	1,228,866	1,191,941
Verizon	3.85%	11/1/2042	180,000	184,862	151,161
Verizon	4.86%	8/21/2046	50,000	56,801	47,882
Verizon	5.50%	3/16/2047	70,000	74,095	73,184
Verizon	4.00%	3/22/2050	150,000	178,539	125,194
Verizon Communications	4.13%	3/16/2027	260,000	263,724	256,363
Verizon Communications	3.40%	3/22/2041	120,000	113,510	95,871
Verizon Communications Bnds	5.25%	3/16/2037	2,060,000	2,169,558	2,142,429
Verizon Communications Inc	4.33%	9/21/2028	871,000	872,596	862,567

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Verizon Communications Inc	3.15%	3/22/2030	370,000	368,864	338,667
Verizon Communications Inc	2.85%	9/3/2041	3,500,000	3,491,530	2,595,976
Verizon Master	1.38%	4/20/2028	73,000	72,994	70,338
Verizon Master Tr Asset Backed	0.69%	5/20/2027	155,000	154,991	151,745
Verizon Master Trust	3.67%	1/22/2029	1,795,000	1,794,907	1,760,018
Vertiv Group Corp	4.13%	11/15/2028	3,200,000	3,029,000	3,002,692
Verus Securitization Tr	7.07%	10/25/2068	245,584	245,507	250,193
Vfh Parent LLC	0.00%	1/7/2029	364,589	363,917	364,862
Viacom Inc	4.38%	3/15/2043	2,600,000	2,828,046	1,927,121
Viacombs Inc	4.95%	1/15/2031	11,500,000	11,686,545	10,921,816
Viatis Inc	3.85%	6/22/2040	2,367,000	1,751,726	1,766,042
Viatis Inc	4.00%	6/22/2050	1,200,000	750,000	847,390
Vici Pptys Lp/Vici	4.63%	6/15/2025	1,000,000	1,000,000	982,250
Vici Properties Inc	5.63%	5/1/2024	4,685,000	4,781,560	4,668,843
Vici Properties Inc	5.75%	2/1/2027	1,850,000	1,866,377	1,850,967
Vici Properties LP	4.75%	2/15/2028	2,500,000	2,498,300	2,448,466
Virgin Media Bristol LLC	0.00%	1/31/2029	160,000	157,600	159,472
Visa Inc	4.30%	12/14/2045	670,000	682,074	626,750
Vistra Corp	7.00%	12/31/2049	900,000	900,000	886,500
Vistra Corp Perp Pfd	8.00%	12/31/2049	2,500,000	2,500,250	2,489,102
Vistra Operations Co LLC	5.13%	5/13/2025	3,000,000	2,994,240	2,970,825
Vistra Operations Co LLC	5.00%	7/31/2027	500,000	498,690	486,869
Vistra Operations Co LLC	4.38%	5/1/2029	3,685,000	3,703,125	3,439,107
Vistra Operations Co LLC	6.95%	10/15/2033	1,770,000	1,769,261	1,863,952
Vital Energy Inc	10.13%	1/15/2028	2,300,000	2,322,625	2,363,404
Vmware Inc	4.50%	5/15/2025	1,685,000	1,695,936	1,668,337
Vmware Inc	3.90%	8/21/2027	3,775,000	3,484,163	3,655,836
Vmware Inc	2.20%	8/15/2031	1,400,000	1,122,940	1,161,711
Voc Escrow Ltd	5.00%	2/15/2028	400,000	388,188	383,684
Vornado Rlty LP	3.50%	1/15/2025	1,150,000	1,105,438	1,113,471
Voya Finl Inc	4.80%	6/15/2046	2,000,000	2,015,740	1,730,107
Vulcan Matls Co	3.50%	6/1/2030	2,510,000	2,272,893	2,336,964
W & T Offshore Inc	11.75%	2/1/2026	1,500,000	1,500,000	1,546,086
Walgreens Boots Alliance Inc	4.10%	4/15/2050	3,500,000	3,500,000	2,543,754
Walmart Inc	1.50%	9/22/2028	220,000	219,767	196,712
Walmart Inc	1.80%	9/22/2031	110,000	109,610	93,358
Walmart Inc	4.15%	9/9/2032	310,000	309,142	310,462
Walmart Inc	4.50%	9/9/2052	100,000	99,951	97,652
Warnermedia Hldgs Inc	3.76%	3/15/2027	200,000	200,000	191,790
Warnermedia Hldgs Inc	4.05%	3/15/2029	1,530,000	1,430,301	1,452,270
Warnermedia Hldgs Inc	4.28%	3/15/2032	680,000	679,157	623,166
Warnermedia Hldgs Inc	5.14%	3/15/2052	130,000	130,495	112,171
Warnermedia Hldgs Inc	5.39%	3/15/2062	1,750,000	1,384,442	1,507,628
Warnermedia Holdings Inc.	6.41%	3/15/2026	410,000	410,000	410,177
Warnermedia Holdings Inc.	5.05%	3/15/2042	6,390,000	4,813,172	5,654,164
Warrior Met Coal Inc	7.88%	12/1/2028	500,000	495,697	496,155

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Watco Cos L L C/Watco Fin Corp	6.50%	6/15/2027	5,550,000	5,441,825	5,550,000
Waterfront Sta 2	2.53%	1/1/2026	5,900,000	5,645,750	5,900,000
Wea Fin LLC	4.75%	9/17/2044	1,580,000	1,746,200	1,131,235
Weatherford Intl Ltd	6.50%	9/15/2028	1,889,000	1,842,786	1,946,587
Weatherford Intl Ltd	8.63%	4/30/2030	1,435,000	1,378,062	1,497,956
Weekley Homes LLC	4.88%	9/15/2028	2,180,000	2,101,900	2,027,735
Wells Fargo	3.79%	9/15/2048	684,258	743,435	663,023
Wells Fargo & Co	4.10%	6/3/2026	700,000	741,202	684,861
Wells Fargo & Co	3.00%	10/23/2026	1,630,000	1,628,641	1,548,138
Wells Fargo & Co	4.15%	1/24/2029	29,641,000	32,750,340	28,842,771
Wells Fargo & Co	2.88%	10/30/2030	510,000	507,356	453,988
Wells Fargo & Co	2.57%	2/11/2031	2,000,000	2,119,020	1,730,809
Wells Fargo & Co	4.48%	4/4/2031	330,000	330,000	319,249
Wells Fargo & Co	5.61%	1/15/2044	1,159,000	1,023,305	1,158,062
Wells Fargo & Co	4.90%	11/17/2045	1,010,000	1,091,054	921,180
Wells Fargo & Co	4.40%	6/14/2046	990,000	1,014,243	834,555
Wells Fargo & Co	4.75%	12/7/2046	780,000	783,089	691,705
Wells Fargo & Co	4.61%	4/25/2053	5,000,000	5,000,000	4,519,808
Wells Fargo & Co Medium Term	2.19%	4/30/2026	920,000	920,468	881,796
Wells Fargo & Co Medium Term	3.35%	3/2/2033	200,000	196,464	175,188
Wells Fargo & Co Medium Term	6.49%	10/23/2034	2,000,000	2,035,560	2,180,084
Wells Fargo & Co Medium Term	5.01%	4/4/2051	4,310,000	4,919,400	4,101,409
Wells Fargo & Co New Medium Term	4.65%	11/4/2044	100,000	101,096	88,074
Wells Fargo & Co Step CPN	5.88%	12/29/2049	120,000	121,341	118,865
Wells Fargo & Company	5.57%	7/25/2029	390,000	390,000	398,617
Wells Fargo & Company	6.30%	10/23/2029	1,965,000	1,965,000	2,072,839
Wells Fargo & Company	5.56%	7/25/2034	390,000	390,000	397,900
Wells Fargo Bank	6.41%	8/7/2026	5,000,000	5,000,000	5,029,900
Wells Fargo Coml	3.81%	12/15/2047	1,430,000	1,472,823	1,373,296
Wells Fargo Coml	3.69%	11/15/2048	8,750,000	9,193,652	8,434,607
Wells Fargo Coml Mtg	3.58%	2/15/2048	2,350,000	2,340,791	2,252,442
Wells Fargo Coml Mtg Tr	3.41%	5/15/2048	540,000	556,171	512,588
Wells Fargo Mtg	3.00%	6/25/2050	97,543	100,744	83,460
Wells Fargo Mtg	3.00%	7/25/2050	68,905	71,865	58,867
Wells Fargo Mtg	2.50%	9/25/2050	143,765	148,145	118,022
Wells Fargo Mtg	2.50%	6/25/2051	3,358,615	3,385,903	2,753,016
Wells Fargo Mtg	2.50%	6/25/2051	314,482	321,853	273,374
Wells Fargo Mtg Backed Secs 2020-2 Mtg Passthru Ctf	3.00%	12/25/2049	131,867	136,091	111,549
Werner Finco LP / Werner Finco Inc	11.50%	6/15/2028	750,000	743,002	779,045
Werner Finco LP / Werner Finco Inc Jr Lien	14.50%	10/15/2028	1,149,491	1,062,037	954,078
Wesco Distr Inc	7.13%	6/15/2025	1,955,000	1,978,362	1,969,524
Western Midstream Oper LP	3.10%	2/1/2025	410,000	410,355	398,978
Western Midstream Oper LP	4.05%	2/1/2030	1,400,000	1,412,447	1,312,710
Westinghouse Air Brake Technologies	3.20%	6/15/2025	865,000	901,516	836,335
Westlake Chemical Corporation	3.38%	6/15/2030	3,000,000	2,987,640	2,719,658

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Westn Gas Partners	4.50%	3/1/2028	100,000	103,109	96,724
Westn Gas Partners	5.30%	3/1/2048	30,000	34,275	26,136
Westn Gas Partners	5.50%	8/15/2048	230,000	257,027	204,941
Westn Midstream Step CPN	5.25%	2/1/2050	250,000	246,046	224,236
Westvaco Corp	8.20%	1/15/2030	175,000	248,423	201,780
Weyerhaeuser Co	6.88%	12/15/2033	960,000	1,337,262	1,057,135
Wi Elec Pwr Co	5.70%	12/1/2036	490,000	489,623	518,147
Wi Scotts Miracle-Gro Co	4.50%	10/15/2029	4,750,000	3,929,694	4,227,569
Williams Cos Inc	7.50%	1/15/2031	160,000	192,000	181,279
Williams Cos Inc	7.75%	6/15/2031	970,000	1,182,188	1,087,047
Williams Partners	4.85%	3/1/2048	30,000	30,845	27,355
Williams Scotsman	4.63%	8/15/2028	2,205,000	2,115,854	2,080,114
Williams Scotsman Inc	7.38%	10/1/2031	1,215,000	1,215,000	1,274,734
Winnebago Inds Inc	6.25%	7/15/2028	3,250,000	3,224,444	3,193,125
Wise Clo 2023-2 Ltd/Wise Clo 2023-2 LI	7.16%	1/15/2037	480,000	476,400	479,843
World Omni Auto	4.68%	5/15/2029	4,000,000	3,999,986	3,988,430
World Omni Auto Receivables Srs	0.87%	10/15/2026	1,020,000	1,019,824	979,808
Wr Grace Holding LLC	7.38%	3/1/2031	605,000	603,162	605,185
WW International Inc	0.00%	4/13/2028	1,000,000	745,000	703,330
WW Intl Inc	4.50%	4/15/2029	1,610,000	1,370,757	1,067,768
Wyndham	6.63%	7/31/2026	3,735,000	4,156,600	3,772,350
XPO Escrow Sub LLC	7.50%	11/15/2027	500,000	494,810	515,930
XTO Energy Inc	6.75%	8/1/2037	220,000	315,353	255,832
Ymca Gtr New York Taxable Bd	2.30%	8/1/2026	510,000	513,157	470,965
Yum Brands Inc	4.75%	1/15/2030	2,350,000	2,388,125	2,277,902
Yum Brands Inc	3.63%	3/15/2031	4,250,000	4,027,180	3,832,843
Yum Brands Inc	4.63%	1/31/2032	4,900,000	4,732,592	4,583,607
Yum Brands Inc	5.38%	4/1/2032	3,750,000	3,699,875	3,685,292
Total Corporate Bonds			\$3,502,431,827	\$3,459,697,987	\$3,272,147,763

U.S. Securities					
Escrow Holdings					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Esc CB Exide Technologies	0.00%		\$ 5,371,138	\$ 3,768,065	\$ 5,371
Esc CB Exide Technologies	0.00%		519,998	1,584,970	453,899
Esc CB Lehman Bros Sub Nts	0.00%	7/19/2017	370,000	342,302	4
Esc Lehman Broth Hld Inc	5.86%		840,000	808,776	-
Total Escrow Holdings			\$ 7,101,136	\$ 6,504,113	\$ 459,274

2023 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 Rev	3.16%	9/15/2025	\$ 2,440,000	\$ 2,418,390	\$ 2,382,665
Alabama St Pub Sch & College Auth	5.15%	9/1/2027	270,000	332,677	277,568
Alameda Cnty Calif Jt Pwrs Auth Lease Rev	7.05%	12/1/2044	995,000	1,438,405	1,202,216
American Mun Pwr Ohio Inc	7.00%	2/15/2035	100,000	143,503	116,562
American Mun Pwr Ohio Inc	6.05%	2/15/2043	1,690,000	2,487,466	1,822,315
American Mun Pwr Ohio Inc Rev	7.33%	2/15/2028	1,000,000	1,134,655	1,061,928
American Mun Pwr Ohio Inc Rev	7.83%	2/15/2041	810,000	1,178,994	1,011,445
Austin Tex Indpt Sch Dist	1.82%	8/1/2031	7,240,000	7,334,410	6,022,399
Austin Tex Rent Car Spl Fac Rev	2.86%	11/15/2042	1,900,000	1,859,376	1,411,709
Baraga Cnty Mich Mem Hosp Rev	6.50%	9/20/2036	3,634,000	3,709,054	3,635,621
Bay Area Toll Auth Calif Toll Brdg Rev	6.26%	4/1/2049	1,670,000	2,698,137	1,941,249
Bay Area Toll Auth Calif Toll Brdg Rev	3.13%	4/1/2055	50,000	35,424	35,670
Blp Coml Mtg Tr	7.05%	3/15/2040	840,000	837,873	835,034
California Health Facs Fing Auth Rev	3.99%	6/1/2033	4,900,000	4,900,000	4,611,114
California Health Facs Fing Auth Rev	4.19%	6/1/2037	70,000	63,019	64,744
California Mun Fin Auth Fed Lease Rev	2.52%	10/1/2035	5,090,000	4,799,989	3,749,640
California St	7.50%	4/1/2034	1,500,000	2,294,655	1,820,264
California St	5.13%	3/1/2038	2,250,000	2,188,102	2,273,789
California St	7.30%	10/1/2039	10,750,000	15,631,807	12,996,689
California St	7.63%	3/1/2040	1,885,000	3,099,838	2,365,858
California St	7.60%	11/1/2040	2,105,000	3,606,123	2,680,166
California St	5.88%	10/1/2041	9,050,000	8,878,593	9,507,540
California St Pub Wks Brd Lease Rev	8.36%	10/1/2034	3,335,000	5,212,392	4,118,694
California State	7.55%	4/1/2039	2,805,000	4,432,224	3,541,617
Chicago Ill	6.05%	1/1/2029	160,000	170,754	160,478
Chicago Ill	6.31%	1/1/2044	225,000	286,516	234,941
Chicago Ill Met Wtr Reclamation Dist Gtrchicago	5.72%	12/1/2038	890,000	1,165,530	949,431
Chicago Ill O Hare Intl Arprt Rev	6.39%	1/1/2040	635,000	852,506	721,795
Chicago Illpk Dist	1.83%	1/1/2029	100,000	100,000	87,430
Clark Cnty Nev Arprt Rev	6.82%	7/1/2045	550,000	803,604	673,263
CMO Virginia St Hsg Dev Auth	2.75%	4/25/2042	857,898	857,075	748,689
Colorado Brdg Enterprise Rev	6.08%	12/1/2040	150,000	194,405	162,530
Colorado St Bldg Excellent Schs Today Ctfs	6.82%	3/15/2028	1,350,000	1,456,758	1,461,722
Connecticut Ave Secs	10.89%	1/25/2043	450,000	478,406	482,897
Connecticut St	5.85%	3/15/2032	240,000	330,257	256,200
Cuyahoga Cnty Ohio	6.03%	12/1/2034	75,000	100,389	80,966
Dallas Fort Worth Tex Intl Arprt Rev	4.99%	11/1/2042	50,000	50,000	49,405
Dallas Fort Worth Tex Intl Arprt Rev	2.84%	11/1/2046	2,000,000	2,000,000	1,505,119
Dallas Ft Worth Tex Intl Arprt Rev	4.51%	11/1/2051	100,000	92,298	93,350
Dallas Tex Area Rapid Tran Sales Tax Rev	6.00%	12/1/2044	7,705,000	10,063,648	8,610,683
Dallas Tex Area Rapid Tran Sales Tax Rev	2.61%	12/1/2048	3,285,000	3,185,908	2,287,394
District Columbia Income Tax Rev	5.59%	12/1/2034	3,650,000	4,341,635	3,834,538
District Columbia Income Tax Rev	5.58%	12/1/2035	505,000	666,297	532,053
District Columbia Wtr & Swr Auth Pub Util Rev	5.42%	10/1/2028	4,000,000	4,774,320	4,119,135

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
District Columbia Wtr & Swr Auth Pub Util Rev	5.52%	10/1/2044	160,000	199,075	171,132
East Bay Calif Mun Util Dist Wastewater Sys Rev	5.03%	6/1/2032	3,700,000	4,464,938	3,787,511
East Bay Calif Mun Util Dist Wtr Sys Rev	5.87%	6/1/2040	220,000	325,103	241,186
Energy Northwest Wash Elec Rev	4.05%	7/1/2030	55,000	60,638	53,817
Export Import Bk United States Washingto	1.82%	5/3/2025	127,632	115,762	124,176
Export Import Bk United States Washingto	2.37%	3/19/2027	401,244	409,668	385,805
Fannie Mae	4.49%	6/1/2028	800,000	812,000	805,161
Fannie Mae	4.88%	9/1/2028	200,000	201,031	204,367
Fannie Mae	3.35%	6/1/2032	100,000	92,000	92,223
Fannie Mae	4.58%	1/1/2033	100,000	101,188	100,860
Fannie Mae	4.69%	1/1/2033	100,000	102,129	101,669
Fannie Mae	3.00%	6/25/2045	132,060	116,568	118,426
Fannie Mae	2.50%	9/25/2050	702,201	111,365	110,943
Fannie Mae	4.00%	11/1/2052	431,997	411,207	409,223
Fannie Mae	6.50%	2/1/2053	83,836	86,096	86,060
Fannie Mae Fn	4.94%	12/1/2032	98,731	101,604	100,945
Fannie Mae Pool	2.00%	9/1/2050	9,782,396	7,984,880	8,062,429
Fannie Mae Pool Fn	3.52%	9/1/2032	3,000,000	2,815,078	2,797,536
Fed Home Ln Mtg	2.50%	6/1/2050	59,770	55,511	51,438
Fed Home Ln Mtg	3.00%	8/1/2051	15,390,599	16,193,796	13,655,560
Fed Home Ln Mtg	2.00%	12/1/2051	19,372,039	16,181,706	15,846,075
Fed Home Ln Mtg	2.50%	1/1/2052	2,359,956	1,982,824	2,033,632
Fed Home Ln Mtg	0.60%	12/25/2032	41,599,064	1,554,123	1,441,145
Fed Natl Mtg Assoc	3.00%	5/1/2050	58,362	56,009	52,680
Fed Natl Mtg Assoc	4.50%	9/1/2052	407,147	362,106	395,223
Federal Farm Cr Bks	3.39%	1/17/2034	5,320,000	4,882,909	4,895,543
Federal Farm Cr Bks	3.17%	6/20/2034	7,200,000	7,200,000	6,351,417
Federal Farm Cr Bks Cons Systemwide Bds	0.88%	11/18/2024	1,190,000	1,188,632	1,148,979
Federal Home Ln	1.13%	3/30/2026	2,760,000	2,760,000	2,587,543
Federal Home Ln Bk Cons Disc Nts	0.00%	1/29/2024	10,000,000	9,944,689	9,955,136
Federal Home Ln Bk Disc	0.00%	8/14/2024	5,000,000	4,810,319	4,845,648
Federal Home Ln Bks	5.00%	9/14/2027	3,000,000	3,000,000	2,972,893
Federal Home Ln Bks	4.00%	6/10/2033	5,390,000	5,265,383	5,260,344
Federal Home Ln Bks . Reg	0.50%	9/23/2024	2,790,000	2,630,747	2,699,622
Federal Home Ln Bks Cons Bd	1.50%	7/20/2026	3,020,000	3,020,000	2,827,847
Federal Home Ln Mtg Corp	1.50%	2/12/2025	2,120,000	2,118,368	2,046,940
Federal Home Ln Mtg Corp	0.38%	7/21/2025	9,670,000	9,621,843	9,088,874
Federal Home Ln Mtg Corp	6.00%	6/3/2026	8,000,000	8,000,000	8,000,232
Federal Home Ln Mtg Corp	6.05%	7/27/2028	2,500,000	2,500,000	2,494,724
Federal Home Ln Mtg Corp	4.00%	5/1/2025	28,046	28,769	27,753
Federal Home Ln Mtg Corp	4.00%	6/1/2025	37,710	39,227	37,237
Federal Home Ln Mtg Corp	3.50%	8/1/2027	1,416	1,489	1,369
Federal Home Ln Mtg Corp	3.50%	9/1/2028	9,740	10,241	9,523
Federal Home Ln Mtg Corp	3.50%	4/1/2029	2,759	2,901	2,692

2023 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	3.50%	6/1/2029	25,469	26,779	24,596
Federal Home Ln Mtg Corp	4.20%	12/1/2029	1,340,000	1,292,577	1,310,826
Federal Home Ln Mtg Corp	3.00%	12/1/2030	1,327,398	1,385,576	1,276,475
Federal Home Ln Mtg Corp	4.00%	2/1/2031	53,132	56,386	52,162
Federal Home Ln Mtg Corp	3.00%	9/1/2032	72,761	76,490	69,631
Federal Home Ln Mtg Corp	4.00%	9/1/2032	200,000	193,617	192,683
Federal Home Ln Mtg Corp	3.87%	10/1/2032	3,790,000	3,642,397	3,561,643
Federal Home Ln Mtg Corp	6.00%	8/1/2034	164,644	166,290	171,501
Federal Home Ln Mtg Corp	3.50%	8/1/2034	137,672	143,886	132,386
Federal Home Ln Mtg Corp	4.00%	10/1/2034	2,710,000	2,655,059	2,579,726
Federal Home Ln Mtg Corp	5.00%	7/1/2035	207,040	201,476	210,914
Federal Home Ln Mtg Corp	5.00%	7/1/2035	408,752	402,876	415,786
Federal Home Ln Mtg Corp	5.00%	8/1/2035	227,367	224,525	231,613
Federal Home Ln Mtg Corp	6.00%	9/1/2035	26,458	26,921	27,446
Federal Home Ln Mtg Corp	2.00%	1/1/2036	188,426	197,141	170,261
Federal Home Ln Mtg Corp	2.00%	8/1/2036	371,672	385,523	335,830
Federal Home Ln Mtg Corp	6.00%	10/1/2036	209,505	238,349	217,999
Federal Home Ln Mtg Corp	5.50%	1/1/2037	80,835	80,318	83,430
Federal Home Ln Mtg Corp	4.00%	7/1/2037	7,918,446	8,058,565	7,764,155
Federal Home Ln Mtg Corp	6.00%	9/1/2037	186,212	186,154	194,798
Federal Home Ln Mtg Corp	6.00%	12/1/2037	23,391	23,689	24,469
Federal Home Ln Mtg Corp	3.50%	1/1/2038	335,809	364,982	320,386
Federal Home Ln Mtg Corp	5.00%	2/1/2038	100,283	98,935	102,162
Federal Home Ln Mtg Corp	5.50%	4/1/2038	429,187	426,624	442,341
Federal Home Ln Mtg Corp	5.50%	10/1/2038	72,644	72,440	74,982
Federal Home Ln Mtg Corp	5.50%	12/1/2038	31,301	33,590	32,307
Federal Home Ln Mtg Corp	4.00%	12/1/2039	791,762	831,103	774,193
Federal Home Ln Mtg Corp	4.00%	1/1/2040	198,001	213,439	193,611
Federal Home Ln Mtg Corp	2.00%	10/1/2040	1,548,364	1,324,456	1,333,175
Federal Home Ln Mtg Corp	4.00%	11/1/2040	975,838	1,004,503	954,179
Federal Home Ln Mtg Corp	4.00%	1/1/2041	750,301	746,155	733,646
Federal Home Ln Mtg Corp	2.00%	1/1/2041	71,240	61,133	61,339
Federal Home Ln Mtg Corp	4.00%	3/1/2041	606,651	590,205	592,433
Federal Home Ln Mtg Corp	1.50%	5/1/2041	2,106,894	1,751,850	1,749,815
Federal Home Ln Mtg Corp	5.00%	6/1/2041	56,108	62,262	57,091
Federal Home Ln Mtg Corp	1.50%	10/1/2041	577,561	538,395	478,770
Federal Home Ln Mtg Corp	2.00%	10/1/2041	166,858	143,289	142,784
Federal Home Ln Mtg Corp	1.50%	11/1/2041	68,586	63,935	56,854
Federal Home Ln Mtg Corp	2.00%	1/1/2042	86,664	78,079	74,295
Federal Home Ln Mtg Corp	2.00%	2/1/2042	871,386	786,085	744,298
Federal Home Ln Mtg Corp	4.00%	4/1/2042	33,573	35,892	32,745
Federal Home Ln Mtg Corp	3.50%	10/1/2042	22,184	23,072	20,897
Federal Home Ln Mtg Corp	3.00%	5/1/2043	946,559	945,302	872,550
Federal Home Ln Mtg Corp	3.00%	7/1/2043	3,106,764	3,005,066	2,863,861
Federal Home Ln Mtg Corp	3.00%	9/1/2043	3,340,814	3,287,048	3,079,594

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	3.50%	9/1/2043	1,716,516	1,693,450	1,618,223
Federal Home Ln Mtg Corp	3.50%	11/1/2043	991,808	997,077	933,678
Federal Home Ln Mtg Corp	4.50%	12/1/2043	637,845	687,402	637,225
Federal Home Ln Mtg Corp	3.50%	1/1/2044	933,010	930,167	878,808
Federal Home Ln Mtg Corp	4.50%	2/1/2044	820,775	884,546	819,978
Federal Home Ln Mtg Corp	4.00%	5/1/2044	201,373	213,487	196,403
Federal Home Ln Mtg Corp	4.50%	7/1/2044	608,611	675,601	605,866
Federal Home Ln Mtg Corp	3.00%	1/1/2045	1,476,923	1,510,270	1,354,069
Federal Home Ln Mtg Corp	3.50%	3/1/2045	877,586	919,517	826,651
Federal Home Ln Mtg Corp	3.00%	9/1/2045	2,182,565	2,188,703	2,000,992
Federal Home Ln Mtg Corp	3.00%	1/1/2046	3,866,727	3,974,874	3,541,539
Federal Home Ln Mtg Corp	3.00%	3/1/2046	860,808	877,352	787,612
Federal Home Ln Mtg Corp	3.50%	6/1/2046	1,962,079	2,066,315	1,828,681
Federal Home Ln Mtg Corp	3.00%	8/1/2046	1,757,735	1,819,256	1,604,999
Federal Home Ln Mtg Corp	4.00%	9/1/2046	245,587	250,758	237,396
Federal Home Ln Mtg Corp	3.00%	11/1/2046	2,348,595	2,323,661	2,132,403
Federal Home Ln Mtg Corp	3.00%	11/1/2046	962,328	1,014,654	871,422
Federal Home Ln Mtg Corp	2.50%	12/1/2046	3,187,253	3,288,349	2,767,856
Federal Home Ln Mtg Corp	3.00%	1/1/2047	925,876	924,502	845,387
Federal Home Ln Mtg Corp	2.11%	3/1/2047	472,030	485,748	440,195
Federal Home Ln Mtg Corp	3.00%	5/1/2047	1,129,285	1,095,407	1,030,295
Federal Home Ln Mtg Corp	4.00%	9/1/2047	1,546,064	1,623,427	1,493,841
Federal Home Ln Mtg Corp	2.88%	11/1/2047	408,950	425,371	392,342
Federal Home Ln Mtg Corp	3.50%	1/1/2048	64,238	68,364	60,022
Federal Home Ln Mtg Corp	4.00%	8/1/2048	2,234,990	2,260,309	2,157,184
Federal Home Ln Mtg Corp	4.00%	10/1/2048	4,393,773	4,126,439	4,226,891
Federal Home Ln Mtg Corp	5.00%	10/1/2048	95,017	99,315	96,060
Federal Home Ln Mtg Corp	3.01%	11/1/2048	1,083,195	1,125,845	1,027,495
Federal Home Ln Mtg Corp	5.00%	11/1/2048	13,948	14,545	14,064
Federal Home Ln Mtg Corp	3.10%	2/1/2050	173,439	179,672	164,425
Federal Home Ln Mtg Corp	3.50%	3/1/2050	521,269	548,778	486,317
Federal Home Ln Mtg Corp	2.50%	9/1/2050	381,159	399,622	326,349
Federal Home Ln Mtg Corp	2.00%	10/25/2050	489,457	58,270	64,204
Federal Home Ln Mtg Corp	2.00%	11/1/2050	460,448	461,959	383,246
Federal Home Ln Mtg Corp	2.50%	11/1/2050	564,776	518,976	489,444
Federal Home Ln Mtg Corp	2.50%	11/25/2050	138,563	14,416	19,956
Federal Home Ln Mtg Corp	2.00%	2/1/2051	2,301,558	2,377,258	1,890,466
Federal Home Ln Mtg Corp	2.00%	3/1/2051	321,191	321,542	267,201
Federal Home Ln Mtg Corp	2.00%	4/1/2051	137,310	137,546	115,523
Federal Home Ln Mtg Corp	2.00%	4/1/2051	78,422	78,532	65,960
Federal Home Ln Mtg Corp	3.00%	5/1/2051	3,415,337	3,569,027	3,032,453
Federal Home Ln Mtg Corp	3.00%	7/1/2051	2,076,451	1,834,090	1,857,948
Federal Home Ln Mtg Corp	3.00%	7/1/2051	514,378	457,796	459,630
Federal Home Ln Mtg Corp	2.00%	9/1/2051	85,687	80,225	71,080
Federal Home Ln Mtg Corp	2.50%	9/1/2051	791,674	724,877	680,308

2023 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%	11/1/2051	343,790	321,981	285,183
Federal Home Ln Mtg Corp	3.00%	11/1/2051	11,726,588	12,228,632	10,397,376
Federal Home Ln Mtg Corp	2.50%	12/1/2051	5,321,762	4,544,286	4,552,660
Federal Home Ln Mtg Corp	2.00%	12/25/2051	400,000	329,500	319,239
Federal Home Ln Mtg Corp	2.50%	1/1/2052	499,581	487,638	431,895
Federal Home Ln Mtg Corp	2.50%	2/1/2052	11,715,246	10,097,078	9,998,319
Federal Home Ln Mtg Corp	3.50%	3/1/2052	4,277,106	4,426,805	3,944,688
Federal Home Ln Mtg Corp	3.00%	4/1/2052	182,122	172,134	163,406
Federal Home Ln Mtg Corp	2.50%	4/1/2052	29,993,012	25,020,686	25,549,233
Federal Home Ln Mtg Corp	3.50%	5/1/2052	87,131	85,185	80,877
Federal Home Ln Mtg Corp	4.00%	6/1/2052	3,968,889	3,902,534	3,760,966
Federal Home Ln Mtg Corp	4.00%	6/1/2052	1,440,513	1,436,011	1,364,340
Federal Home Ln Mtg Corp	3.50%	7/1/2052	420,616	350,492	386,393
Federal Home Ln Mtg Corp	4.50%	8/1/2052	6,965,471	6,912,686	6,761,467
Federal Home Ln Mtg Corp	5.50%	8/1/2052	3,757,775	3,880,490	3,784,395
Federal Home Ln Mtg Corp	4.00%	11/1/2052	55,018,813	50,851,054	52,085,846
Federal Home Ln Mtg Corp	5.00%	11/1/2052	180,741	168,468	179,238
Federal Home Ln Mtg Corp	4.00%	11/1/2052	294,749	271,445	279,155
Federal Home Ln Mtg Corp	5.50%	11/1/2052	4,693,457	4,707,391	4,726,773
Federal Home Ln Mtg Corp	6.00%	12/1/2052	636,600	656,494	647,402
Federal Home Ln Mtg Corp	5.50%	1/1/2053	194,178	198,395	196,652
Federal Home Ln Mtg Corp	4.50%	1/1/2053	1,574,813	1,538,149	1,528,690
Federal Home Ln Mtg Corp	6.50%	1/1/2053	165,122	169,405	169,478
Federal Home Ln Mtg Corp	6.50%	1/1/2053	84,543	86,835	86,659
Federal Home Ln Mtg Corp	6.00%	2/1/2053	97,388	99,488	99,030
Federal Home Ln Mtg Corp	6.50%	2/1/2053	187,164	192,194	191,846
Federal Home Ln Mtg Corp	6.50%	3/1/2053	95,295	97,900	97,823
Federal Home Ln Mtg Corp	5.00%	5/1/2053	677,089	633,607	675,351
Federal Home Ln Mtg Corp	4.50%	5/1/2053	5,511,796	5,228,455	5,350,367
Federal Home Ln Mtg Corp	5.50%	8/1/2053	4,154,470	4,071,381	4,177,413
Federal Home Ln Mtg Corp	5.50%	9/25/2053	425,000	387,763	433,782
Federal Home Ln Mtg Corp	6.00%	10/1/2053	3,317,410	3,277,497	3,397,038
Federal Home Ln Mtg Corp	6.00%	10/1/2053	9,664,332	9,585,809	9,887,479
Federal Home Ln Mtg Corp	6.50%	11/1/2053	11,776,186	11,679,124	12,068,222
Federal Home Ln Mtg Corp	5.50%	11/1/2053	7,547,446	7,375,270	7,614,775
Federal Home Ln Mtg Corp	0.65%	12/25/2027	2,982,444	71,580	54,698
Federal Home Ln Mtg Corp	0.95%	10/25/2029	1,681,082	83,487	66,247
Federal Home Ln Mtg Corp	1.53%	7/25/2030	892,988	74,446	64,169
Federal Home Ln Mtg Corp	1.14%	6/25/2031	6,287,571	361,979	380,387
Federal Home Ln Mtg Corp	2.76%	2/25/2032	4,585,000	4,309,487	3,968,906
Federal Home Ln Mtg Corp	0.30%	11/25/2032	25,989,061	353,850	343,924
Federal Home Ln Mtg Corp	4.82%	6/25/2033	300,000	279,516	306,819
Federal Home Ln Mtg Corp	2.50%	9/25/2050	328,395	36,818	49,232
Federal Home Ln Mtg Corp	2.50%	9/25/2050	700,745	83,145	110,199
Federal Home Loan Banks	0.80%	9/17/2025	3,500,000	3,404,520	3,290,697

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal Home Loan Banks	0.93%	9/14/2026	10,400,000	10,396,360	9,504,286
Federal Home Loan Banks	6.00%	11/28/2028	5,000,000	5,000,000	4,998,509
Federal Home Loan Banks	2.50%	11/1/2051	2,622,261	2,600,009	2,263,841
Federal Home Loan Mortgage Corp	3.50%	2/1/2034	213,209	231,899	208,966
Federal Home Loan Mortgage Corp	2.00%	9/1/2036	385,424	399,425	346,354
Federal Home Loan Mortgage Corp	1.50%	11/1/2040	1,242,874	1,044,403	1,038,654
Federal Home Loan Mortgage Corp	2.50%	4/1/2041	73,889	77,087	65,842
Federal Home Loan Mortgage Corp	2.00%	4/1/2041	3,805,319	3,898,532	3,269,320
Federal Home Loan Mortgage Corp	2.00%	7/1/2041	1,485,595	1,270,300	1,274,955
Federal Home Loan Mortgage Corp	1.50%	7/1/2041	1,570,127	1,305,536	1,301,576
Federal Home Loan Mortgage Corp	2.00%	9/1/2041	405,141	346,427	347,067
Federal Home Loan Mortgage Corp	2.00%	9/1/2041	1,395,345	1,436,006	1,194,461
Federal Home Loan Mortgage Corp	2.00%	12/1/2041	765,282	673,568	654,158
Federal Home Loan Mortgage Corp	2.00%	1/1/2042	1,189,029	1,024,423	1,015,978
Federal Home Loan Mortgage Corp	2.50%	4/1/2042	422,430	361,122	375,890
Federal Home Loan Mortgage Corp	2.50%	9/1/2042	29,843,647	25,926,669	26,555,787
Federal Home Loan Mortgage Corp	2.50%	11/1/2050	147,541	157,938	127,569
Federal Home Loan Mortgage Corp	1.50%	2/1/2051	10,015,364	10,104,563	7,829,218
Federal Home Loan Mortgage Corp	3.00%	6/1/2051	5,957,294	6,193,957	5,288,182
Federal Home Loan Mortgage Corp	2.00%	8/1/2051	8,928,214	7,406,003	7,300,636
Federal Home Loan Mortgage Corp	2.50%	8/1/2051	437,663	452,965	373,295
Federal Home Loan Mortgage Corp	2.00%	10/1/2051	1,303,442	1,073,507	1,066,933
Federal Home Loan Mortgage Corp	2.50%	12/1/2051	10,074,157	8,851,091	8,642,428
Federal Home Loan Mortgage Corp	3.50%	12/1/2051	11,129,382	11,790,189	10,269,646
Federal Home Loan Mortgage Corp	3.50%	1/1/2052	3,518,531	3,329,959	3,266,966
Federal Home Loan Mortgage Corp	3.50%	2/1/2052	2,728,132	2,417,168	2,518,566
Federal Home Loan Mortgage Corp	3.00%	2/1/2052	5,423,651	5,550,375	4,803,951
Federal Home Loan Mortgage Corp	3.00%	3/1/2052	380,088	380,860	336,658
Federal Home Loan Mortgage Corp	3.50%	4/1/2052	936,928	940,661	860,023
Federal Home Loan Mortgage Corp	3.00%	5/1/2052	15,160,230	13,928,462	13,427,927
Federal Home Loan Mortgage Corp	4.00%	5/1/2052	11,752,364	11,790,927	11,130,930
Federal Home Loan Mortgage Corp	4.50%	6/1/2052	91,324	89,768	89,062
Federal Home Loan Mortgage Corp	2.50%	6/1/2052	32,770,047	27,731,652	27,911,230
Federal Home Loan Mortgage Corp	3.00%	6/1/2052	677,884	642,425	600,722
Federal Home Loan Mortgage Corp	4.50%	8/1/2052	4,346,029	4,432,949	4,218,742
Federal Home Loan Mortgage Corp	4.50%	8/1/2052	3,030,139	2,994,274	2,941,392
Federal Home Loan Mortgage Corp	4.50%	9/1/2052	1,992,318	1,976,130	1,935,893
Federal Home Loan Mortgage Corp	5.00%	10/1/2052	2,963,982	2,903,544	2,966,094
Federal Home Loan Mortgage Corp	5.50%	10/1/2052	920,681	929,384	927,524
Federal Home Loan Mortgage Corp	5.00%	11/1/2052	139,169	129,862	138,012
Federal Home Loan Mortgage Corp	5.00%	5/1/2053	6,105,303	5,932,399	6,046,219
Federal Home Loan Mortgage Corp	6.00%	7/1/2053	1,068,805	1,068,304	1,087,549
Federal Home Loan Mortgage Corp	5.50%	8/1/2053	3,323,916	3,281,847	3,343,258
Federal National Mortgage Asso	4.00%	4/1/2052	2,781,335	2,648,352	2,634,419
Federal National Mortgage Assoc	2.00%	11/1/2035	331,803	345,334	299,599

2023 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	2.00%	1/1/2036	292,775	306,865	264,552
Federal National Mortgage Assoc	2.00%	5/1/2036	301,327	311,497	272,510
Federal National Mortgage Assoc	2.00%	8/1/2040	68,085	58,218	58,632
Federal National Mortgage Assoc	2.50%	4/1/2041	308,702	323,992	275,087
Federal National Mortgage Assoc	3.50%	4/1/2042	87,829	87,006	82,390
Federal National Mortgage Assoc	2.50%	8/1/2050	307,362	324,087	263,207
Federal National Mortgage Assoc	2.50%	11/1/2050	212,940	228,678	184,476
Federal National Mortgage Assoc	2.50%	11/1/2050	156,014	167,106	134,994
Federal National Mortgage Assoc	2.50%	11/1/2050	30,809,032	25,764,053	26,268,750
Federal National Mortgage Assoc	2.50%	12/1/2050	873,927	675,982	745,943
Federal National Mortgage Assoc	2.00%	1/1/2051	160,912	166,518	132,526
Federal National Mortgage Assoc	2.00%	2/1/2051	82,145	84,918	67,468
Federal National Mortgage Assoc	2.00%	2/1/2051	60,707	62,585	50,161
Federal National Mortgage Assoc	2.00%	2/1/2051	238,657	246,936	196,274
Federal National Mortgage Assoc	2.50%	2/1/2051	856,453	904,495	733,778
Federal National Mortgage Assoc	2.00%	3/1/2051	1,883,155	1,503,876	1,546,306
Federal National Mortgage Assoc	2.50%	3/1/2051	34,317,198	28,657,491	29,216,653
Federal National Mortgage Assoc	2.00%	3/1/2051	147,994	147,740	123,355
Federal National Mortgage Assoc	2.00%	3/1/2051	162,548	163,031	133,370
Federal National Mortgage Assoc	2.50%	4/1/2051	141,662	146,509	123,228
Federal National Mortgage Assoc	2.00%	4/1/2051	76,381	77,061	64,262
Federal National Mortgage Assoc	2.50%	4/1/2051	7,539,109	7,828,893	6,499,628
Federal National Mortgage Assoc	2.50%	5/1/2051	3,910,530	4,061,452	3,335,813
Federal National Mortgage Assoc	2.50%	6/1/2051	2,286,194	2,360,496	1,950,774
Federal National Mortgage Assoc	2.00%	8/1/2051	599,837	561,738	494,566
Federal National Mortgage Assoc	2.50%	9/1/2051	251,124	262,268	216,799
Federal National Mortgage Assoc	2.50%	9/1/2051	1,401,288	1,458,435	1,201,694
Federal National Mortgage Assoc	3.00%	11/1/2051	32,275,990	27,884,470	28,606,845
Federal National Mortgage Assoc	2.00%	12/1/2051	10,340,481	8,580,983	8,459,740
Federal National Mortgage Assoc	2.50%	12/1/2051	433,484	417,770	372,699
Federal National Mortgage Assoc	3.50%	12/1/2051	162,606	159,150	150,808
Federal National Mortgage Assoc	2.50%	1/1/2052	255,363	257,518	220,261
Federal National Mortgage Assoc	2.50%	1/1/2052	123,845	95,070	106,127
Federal National Mortgage Assoc	3.50%	1/1/2052	251,424	267,491	231,767
Federal National Mortgage Assoc	2.00%	2/1/2052	87,652	84,722	72,329
Federal National Mortgage Assoc	2.50%	2/1/2052	262,249	263,315	226,275
Federal National Mortgage Assoc	2.50%	2/1/2052	88,797	89,546	76,572
Federal National Mortgage Assoc	2.50%	2/1/2052	255,647	251,642	220,450
Federal National Mortgage Assoc	3.50%	4/1/2052	443,283	404,218	408,349
Federal National Mortgage Assoc	3.50%	4/1/2052	166,712	163,013	155,479
Federal National Mortgage Assoc	4.00%	6/1/2052	3,766,342	3,715,732	3,567,178
Federal National Mortgage Assoc	4.00%	6/1/2052	5,598,101	5,320,820	5,346,156
Federal National Mortgage Assoc	4.00%	6/1/2052	62,718	54,525	59,403
Federal National Mortgage Assoc	4.00%	6/1/2052	71,298	67,867	67,526
Federal National Mortgage Assoc	5.00%	7/1/2052	4,355,860	4,444,339	4,319,633

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Federal National Mortgage Assoc	4.50%	7/1/2052	31,106	27,815	30,206
Federal National Mortgage Assoc	4.00%	9/1/2052	2,823,363	2,749,470	2,673,767
Federal National Mortgage Assoc	5.50%	10/1/2052	351,311	333,855	354,098
Federal National Mortgage Assoc	6.50%	1/1/2053	722,316	749,065	748,298
Federal National Mortgage Assoc	4.50%	3/1/2053	688,232	672,101	668,113
Federal Natl Mtg Assn	4.00%	3/1/2026	61,105	63,511	59,999
Federal Natl Mtg Assn	3.00%	6/1/2029	161,880	169,620	156,206
Federal Natl Mtg Assn	4.00%	2/1/2041	250,777	253,089	244,457
Federal Natl Mtg Assn	4.50%	4/1/2044	55,795	60,590	55,786
Federal Natl Mtg Assn	4.50%	4/1/2044	521,282	563,473	521,191
Federal Natl Mtg Assn	3.50%	11/1/2046	245,113	263,191	232,024
Federal Natl Mtg Assn Gtd Mtg	3.50%	4/1/2026	92,371	95,719	89,962
Federal Natl Mtg Assn Gtd Mtg	3.50%	5/1/2029	159,390	167,963	155,623
Federal Natl Mtg Assn Gtd Mtg	3.00%	11/1/2033	50,200	50,961	47,417
Federal Natl Mtg Assn Gtd Mtg	6.00%	9/1/2039	87,945	100,587	91,936
Federal Natl Mtg Assn Gtd Mtg	5.50%	5/1/2040	223,147	242,068	229,999
Federal Natl Mtg Assn Gtd Mtg	6.50%	5/1/2040	194,109	214,946	203,917
Federal Natl Mtg Assn Gtd Mtg	5.00%	5/1/2041	207,643	231,782	211,103
Federal Natl Mtg Assn Gtd Mtg	4.00%	6/1/2041	744,431	742,802	725,519
Federal Natl Mtg Assn Gtd Mtg	4.50%	8/1/2041	38,321	41,578	38,315
Federal Natl Mtg Assn Gtd Mtg	4.00%	4/1/2042	103,355	114,853	100,717
Federal Natl Mtg Assn Gtd Mtg	4.00%	4/1/2042	12,893	14,327	12,561
Federal Natl Mtg Assn Gtd Mtg	3.50%	8/1/2042	435,862	439,472	412,947
Federal Natl Mtg Assn Gtd Mtg	4.00%	4/1/2043	66,277	68,783	64,551
Federal Natl Mtg Assn Gtd Mtg	4.50%	9/1/2043	74,560	80,985	74,087
Federal Natl Mtg Assn Gtd Mtg	4.50%	1/1/2044	107,671	117,361	106,589
Federal Natl Mtg Assn Gtd Mtg	3.00%	12/1/2046	402,563	402,044	366,812
Federal Natl Mtg Assn Gtd Mtg	3.00%	2/1/2047	581,827	560,667	528,475
FFCB	3.33%	2/13/2034	5,950,000	5,428,244	5,427,582
FFCB	3.17%	4/28/2034	1,700,000	1,526,991	1,538,718
FHLMC	6.00%	1/1/2026	26,584	27,103	27,043
FHLMC	2.50%	9/1/2032	663,067	661,202	626,754
FHLMC	1.50%	10/1/2035	343,934	350,652	301,056
FHLMC	2.00%	10/1/2036	285,267	293,736	257,752
FHLMC	4.09%	1/1/2037	105,174	106,517	104,831
FHLMC	5.50%	5/1/2037	35,576	35,159	36,535
FHLMC	2.00%	11/1/2041	914,853	782,271	787,387
FHLMC	2.00%	8/1/2042	889,001	693,560	759,345
FHLMC	3.50%	7/1/2043	1,785,696	1,790,439	1,683,445
FHLMC	4.00%	11/1/2044	746,124	778,301	721,242
FHLMC	3.00%	4/1/2046	3,368,262	3,433,522	3,071,739
FHLMC	4.00%	4/1/2049	1,250,986	1,301,416	1,201,486
FHLMC	4.00%	7/1/2049	730,627	759,281	702,095
FHLMC	3.00%	9/1/2049	590,579	602,068	533,163
FHLMC	3.00%	11/1/2049	270,885	257,595	244,273

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FHLMC	3.00%	11/1/2049	5,608,494	5,750,459	5,023,277
FHLMC	3.50%	12/1/2049	317,948	329,698	296,289
FHLMC	2.50%	6/1/2050	621,793	482,181	532,768
FHLMC	2.50%	2/1/2051	340,152	353,311	291,460
FHLMC	1.50%	3/1/2051	6,482,624	6,391,462	5,077,634
FHLMC	2.00%	4/1/2051	70,529	70,848	58,732
FHLMC	2.50%	5/1/2051	164,631	171,268	142,100
FHLMC	2.00%	9/1/2051	85,923	80,446	71,257
FHLMC	2.50%	9/1/2051	172,802	159,545	148,959
FHLMC	3.00%	10/1/2051	139,779	146,768	124,033
FHLMC	3.00%	10/1/2051	132,172	138,760	118,018
FHLMC	3.00%	10/1/2051	267,352	266,934	240,061
FHLMC	2.50%	11/1/2051	17,509,575	14,705,307	14,916,232
FHLMC	2.50%	1/1/2052	255,349	256,705	220,251
FHLMC	3.00%	1/1/2052	9,012,598	7,287,530	8,062,358
FHLMC	3.50%	2/1/2052	1,865,788	1,921,703	1,715,531
FHLMC	2.50%	5/1/2052	388,247	314,116	332,789
FHLMC	3.00%	6/1/2052	75,847	71,959	67,180
FHLMC	4.50%	6/1/2052	9,310,856	9,408,329	9,038,160
FHLMC	4.50%	8/1/2052	2,647,653	2,583,117	2,570,109
FHLMC	4.00%	10/1/2052	2,234,611	2,143,742	2,116,209
FHLMC	4.00%	12/1/2052	135,427	128,910	128,231
FHLMC	4.00%	12/1/2052	131,973	125,622	124,966
FHLMC	6.50%	5/1/2053	191,356	199,869	199,033
FHLMC	6.50%	5/1/2053	187,068	194,807	194,360
FHLMC	6.50%	5/1/2053	285,490	296,698	295,538
FHLMC	4.50%	7/1/2053	296,076	285,795	287,405
FHLMC	6.00%	9/1/2053	11,576,637	11,489,812	11,763,461
FHLMC	3.77%	12/25/2028	1,000,000	1,029,918	975,024
FHLMC Gold	7.64%	5/1/2025	1,138,616	1,344,446	1,140,981
FHLMC Gold	6.00%	11/1/2026	55,210	55,913	56,162
FHLMC Gold	6.00%	9/1/2037	102,616	103,610	107,371
FHLMC Gold	7.00%	3/1/2039	81,980	96,788	87,455
FHLMC Gold	6.50%	9/1/2039	42,534	47,099	43,920
FHLMC Gold	4.00%	11/1/2041	900,971	929,971	878,926
FHLMC Gold	3.50%	10/1/2042	2,226,170	2,241,127	2,107,912
FHLMC Gold	3.50%	12/1/2042	19,545	20,731	18,411
FHLMC Gold	3.50%	12/1/2042	6,380	6,768	6,010
FHLMC Gold	3.50%	1/1/2043	13,355	14,166	12,397
FHLMC Gold	3.50%	1/1/2043	25,850	27,419	23,977
FHLMC Gold	3.50%	1/1/2043	6,058	6,426	5,627
FHLMC Gold	3.50%	2/1/2043	13,807	14,645	13,006
FHLMC Gold	3.50%	2/1/2043	41,601	44,126	39,186
FHLMC Gold	3.50%	2/1/2043	11,576	12,279	10,778
FHLMC Gold	3.50%	2/1/2043	20,853	22,119	19,656

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FHLMC Gold	4.00%	4/1/2043	150,166	155,129	146,088
FHLMC Gold	3.50%	5/1/2043	406,540	435,379	384,099
FHLMC Gold	4.00%	6/1/2043	31,199	32,281	30,453
FHLMC Gold	4.00%	7/1/2043	140,355	146,045	136,890
FHLMC Gold	4.00%	7/1/2043	187,863	194,952	183,226
FHLMC Gold	4.00%	8/1/2043	103,329	106,114	100,523
FHLMC Gold	3.50%	2/1/2044	2,548,831	2,559,783	2,396,844
FHLMC Gold	4.00%	9/1/2045	14,322	15,329	13,849
FHLMC Gold	3.50%	6/1/2046	158,053	159,213	148,577
FHLMC Gold	3.00%	10/1/2046	859,320	836,427	786,254
FHLMC Gold	3.00%	1/1/2047	409,502	409,630	372,718
FHLMC Gold	3.00%	1/1/2047	292,761	291,983	266,251
FHLMC Gold	3.00%	1/1/2047	184,429	183,766	167,932
FHLMC Gold	4.00%	6/1/2048	2,213,717	2,422,291	2,138,719
FHLMC Gold	3.50%	4/1/2049	1,362,432	1,405,008	1,272,782
FHLMC Multiclass	1.51%	1/25/2030	2,500,000	276,270	176,662
FHLMC Multiclass	3.00%	6/15/2040	1,760	1,729	1,750
FHLMC Multiclass	7.54%	5/25/2042	522,299	522,299	529,637
FHLMC Multiclass	4.00%	4/25/2052	800,000	807,750	733,760
FHLMC Multiclass	4.75%	5/25/2057	2,093,851	2,065,376	1,940,708
FHLMC Multiclass	4.75%	7/25/2058	2,910,000	2,647,936	2,656,275
FHLMC Multiclass	1.41%	7/25/2026	2,013,454	108,678	50,874
FHLMC Multiclass	3.54%	3/25/2034	7,890,000	9,539,999	7,292,015
FHLMC Multiclass Freddie Mac	3.09%	11/25/2027	182,636	184,451	173,612
FHLMC Multiclass Structured	0.86%	12/25/2030	5,688,989	222,674	237,638
FHLMC Umbs	2.00%	12/1/2041	1,456,505	1,161,961	1,244,999
FHLMC Umbs	2.00%	2/1/2051	769,646	795,441	641,393
FHLMC Umbs	2.00%	3/1/2051	128,654	129,398	106,992
FHLMC Umbs	2.50%	3/1/2051	143,682	148,599	125,095
FHLMC Umbs	2.50%	7/1/2051	163,843	171,395	140,937
FHLMC Umbs	2.50%	8/1/2051	501,024	503,764	432,376
FHLMC Umbs	2.00%	11/1/2051	182,852	182,737	150,889
FHLMC Umbs	2.50%	1/1/2052	83,278	83,434	71,812
FHLMC Umbs	3.50%	1/1/2052	241,083	256,828	222,694
FHLMC Umbs	5.50%	12/1/2052	11,349,839	11,580,382	11,434,202
FHLMC Umbs	6.50%	4/1/2053	554,666	575,553	569,657
FHLMC Umbs	5.00%	4/1/2053	2,395,064	2,220,673	2,391,113
FHLMC Umbs 15Y Fixed 09-01-2036	2.00%	9/1/2036	513,558	529,526	464,029
FHLMC Umbs 30Y	2.00%	3/1/2051	74,336	74,998	62,542
FHLMC Umbs 30Y	3.50%	2/1/2052	80,334	83,861	74,799
Florida St Brd Admin Fin Corp	1.71%	7/1/2027	12,400,000	11,937,194	11,227,091
FNMA	1.88%	9/24/2026	2,000,000	1,917,340	1,887,180
FNMA	6.25%	5/15/2029	15,000,000	19,656,167	16,659,572
FNMA	5.33%	4/1/2026	4,015,805	4,188,673	4,077,408
FNMA	3.05%	1/1/2027	10,133,000	10,112,417	9,717,848

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	2.90%	6/25/2027	198,261	202,350	187,712
FNMA	3.00%	9/1/2027	123,048	127,163	117,795
FNMA	2.50%	9/1/2027	500,008	519,852	481,775
FNMA	2.89%	1/1/2028	9,176,823	9,109,431	8,676,100
FNMA	3.00%	5/1/2028	39,290	40,597	38,037
FNMA	3.00%	5/1/2028	17,630	18,220	17,060
FNMA	3.50%	7/1/2028	71,412	75,253	69,734
FNMA	3.65%	9/1/2028	10,000,000	9,800,000	9,661,862
FNMA	5.34%	9/1/2028	100,000	101,719	104,124
FNMA	3.50%	3/1/2029	9,260	9,763	8,931
FNMA	3.50%	5/1/2029	2,260	2,382	2,202
FNMA	3.50%	5/1/2029	2,715	2,862	2,620
FNMA	3.50%	7/1/2029	8,606	9,072	8,307
FNMA	3.50%	8/1/2029	301,384	317,726	290,605
FNMA	3.00%	10/1/2029	214,600	221,759	206,797
FNMA	3.00%	10/1/2029	13,629	14,085	12,954
FNMA	3.00%	10/1/2029	19,486	20,137	18,804
FNMA	3.00%	10/1/2029	50,334	52,017	47,842
FNMA	3.00%	10/1/2029	88,726	91,693	85,506
FNMA	3.00%	11/1/2029	317,656	328,279	306,522
FNMA	3.00%	11/1/2029	146,982	151,897	141,647
FNMA	4.31%	2/1/2030	200,000	199,875	198,760
FNMA	4.31%	2/1/2030	200,000	199,875	198,760
FNMA	2.93%	6/1/2030	130,471	134,691	120,096
FNMA	1.70%	6/1/2030	10,115,000	10,617,936	8,657,609
FNMA	4.04%	8/1/2030	460,000	436,066	448,567
FNMA	4.00%	2/1/2031	710,385	775,119	696,656
FNMA	4.00%	4/1/2031	40,981	43,805	40,246
FNMA	2.50%	10/1/2031	649,761	673,429	613,258
FNMA	4.50%	12/1/2031	18,097	19,506	18,021
FNMA	2.15%	2/1/2032	357,882	346,810	301,532
FNMA	4.84%	10/1/2032	197,410	186,845	202,455
FNMA	5.18%	11/1/2032	200,000	193,453	209,954
FNMA	6.00%	12/1/2032	242,833	244,350	250,765
FNMA	4.87%	3/1/2033	100,000	103,363	103,035
FNMA	3.00%	4/1/2033	599,881	594,726	571,199
FNMA	5.50%	7/1/2033	230,149	232,450	237,192
FNMA	4.00%	11/1/2033	1,865,606	1,921,282	1,840,999
FNMA	5.36%	12/1/2033	700,000	685,891	748,922
FNMA	6.00%	2/1/2034	152,298	153,821	158,322
FNMA	6.00%	3/1/2034	201,950	203,970	210,012
FNMA	3.00%	7/1/2034	293,615	299,040	278,486
FNMA	3.50%	9/1/2034	50,092	52,628	48,068
FNMA	6.00%	11/1/2034	161,819	163,437	169,147
FNMA	3.50%	12/1/2034	153,493	165,797	147,189

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	3.50%	1/1/2035	92,154	99,584	88,369
FNMA	6.00%	4/1/2035	216,476	218,641	225,619
FNMA	5.50%	5/1/2035	77,286	78,047	80,414
FNMA	3.50%	5/1/2035	1,629,352	1,700,636	1,565,440
FNMA	2.50%	7/1/2035	376,276	396,324	347,595
FNMA	3.00%	7/1/2035	155,063	164,428	145,461
FNMA	5.50%	12/1/2035	108,401	106,360	111,723
FNMA	5.50%	1/1/2036	102,203	100,151	105,338
FNMA	2.00%	1/1/2036	330,430	345,816	298,577
FNMA	3.00%	2/1/2036	333,751	352,994	312,192
FNMA	6.50%	4/1/2036	7,357	7,453	7,553
FNMA	3.00%	4/1/2036	245,490	259,605	229,739
FNMA	5.00%	5/1/2036	87,227	84,604	88,730
FNMA	5.50%	5/1/2036	33,695	33,258	34,553
FNMA	3.00%	7/1/2036	541,867	573,701	505,816
FNMA	2.00%	7/1/2036	436,865	453,043	393,124
FNMA	2.00%	8/1/2036	224,243	232,862	202,618
FNMA	3.00%	8/1/2036	944,921	1,002,502	881,638
FNMA	5.50%	9/1/2036	459	445	473
FNMA	3.00%	10/1/2036	1,148,377	1,218,357	1,070,021
FNMA	2.00%	11/1/2036	4,315,841	4,431,830	3,899,611
FNMA	3.00%	12/1/2036	1,921,309	1,971,743	1,790,051
FNMA	6.00%	12/1/2036	92,693	93,229	96,898
FNMA	3.00%	12/1/2036	892,273	945,992	831,379
FNMA	3.50%	2/1/2037	81,174	86,996	77,561
FNMA	3.50%	3/1/2037	45,042	48,532	43,302
FNMA	5.50%	4/1/2037	5,240	5,071	5,373
FNMA	3.00%	5/1/2037	3,297,554	3,368,142	3,061,922
FNMA	5.50%	6/1/2037	69,895	67,514	72,037
FNMA	6.00%	8/1/2037	22,216	22,025	23,194
FNMA	6.00%	8/1/2037	32,787	33,252	33,964
FNMA	7.00%	11/1/2037	6,024	6,995	6,215
FNMA	3.50%	12/1/2037	74,295	80,610	70,747
FNMA	7.00%	12/1/2037	3,279	3,807	3,383
FNMA	7.00%	2/1/2038	1,196	1,389	1,234
FNMA	2.50%	3/1/2038	502,967	530,709	457,325
FNMA	5.00%	3/1/2038	158,150	149,501	160,879
FNMA	5.50%	3/1/2038	170,744	167,195	175,982
FNMA	3.00%	6/1/2038	284,401	300,799	265,730
FNMA	3.50%	7/1/2038	1,464,074	1,455,153	1,390,378
FNMA	4.50%	8/1/2038	33,694	36,073	33,646
FNMA	4.00%	9/1/2038	18,659,277	20,037,876	18,192,038
FNMA	7.00%	11/1/2038	6,571	7,631	6,922
FNMA	7.00%	11/1/2038	4,376	5,082	4,515
FNMA	7.00%	11/1/2038	2,512	2,917	2,591

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	5.50%	12/1/2038	6,000,000	6,082,500	6,085,937
FNMA	6.00%	12/1/2038	22,203	22,834	22,975
FNMA	7.00%	2/1/2039	90,530	104,562	95,424
FNMA	6.50%	6/25/2039	5,786	6,762	5,887
FNMA	4.50%	7/1/2039	2,478	2,691	2,465
FNMA	3.50%	8/1/2039	96,558	103,830	92,361
FNMA	3.00%	12/1/2039	18,602,368	19,576,996	17,302,766
FNMA	4.00%	1/1/2040	3,329,405	3,421,484	3,254,695
FNMA	3.50%	2/1/2040	233,635	253,348	224,341
FNMA	3.50%	2/1/2040	75,205	81,045	71,933
FNMA	3.00%	3/1/2040	283,252	298,942	263,731
FNMA	3.00%	5/1/2040	20,224,559	20,840,795	18,729,664
FNMA	3.00%	6/1/2040	15,284,244	16,084,278	14,116,728
FNMA	3.50%	6/1/2040	19,252,587	19,938,460	18,467,206
FNMA	3.00%	7/1/2040	15,508,250	16,274,016	14,332,817
FNMA	5.00%	8/1/2040	432,913	414,514	429,730
FNMA	2.00%	8/1/2040	285,300	245,269	245,695
FNMA	2.00%	9/1/2040	2,232,738	2,289,301	1,922,791
FNMA	2.00%	11/1/2040	3,382,341	3,464,976	2,912,795
FNMA	4.50%	11/1/2040	31,258	33,817	31,243
FNMA	2.00%	12/1/2040	703,595	732,948	605,916
FNMA	2.00%	12/1/2040	8,232,793	8,517,082	7,089,832
FNMA	2.00%	1/1/2041	1,037,254	1,080,770	893,246
FNMA	4.50%	2/1/2041	664,483	688,259	664,367
FNMA	2.50%	3/1/2041	301,964	316,921	269,084
FNMA	2.50%	4/1/2041	628,703	661,096	560,242
FNMA	1.50%	4/1/2041	159,098	120,616	132,394
FNMA	2.50%	5/1/2041	559,499	584,546	499,621
FNMA	6.00%	5/1/2041	389,483	394,351	407,155
FNMA	2.00%	5/1/2041	314,947	269,524	270,052
FNMA	2.00%	6/1/2041	400,225	362,829	343,172
FNMA	6.00%	7/1/2041	353,526	369,918	369,569
FNMA	2.00%	9/1/2041	172,843	155,585	148,685
FNMA	2.50%	11/1/2041	82,489	77,694	73,454
FNMA	2.50%	11/1/2041	45,213	38,275	40,278
FNMA	4.50%	11/1/2041	300,793	318,981	300,432
FNMA	2.00%	11/1/2041	335,456	287,656	288,548
FNMA	2.00%	12/1/2041	256,049	219,696	218,907
FNMA	6.99%	12/25/2041	2,340,000	2,340,000	2,307,126
FNMA	2.00%	2/1/2042	86,822	78,180	74,190
FNMA	2.00%	2/1/2042	519,370	438,163	443,712
FNMA	2.50%	3/1/2042	86,423	72,487	76,911
FNMA	2.50%	4/1/2042	177,273	157,440	156,552
FNMA	2.00%	5/1/2042	191,049	164,541	163,635
FNMA	2.00%	5/1/2042	449,992	404,149	384,301

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	2.50%	5/1/2042	886,732	787,529	789,110
FNMA	2.00%	6/1/2042	1,484,960	1,158,501	1,268,641
FNMA	8.29%	6/25/2042	1,825,389	1,841,285	1,879,680
FNMA	4.00%	7/1/2042	180,327	198,331	175,688
FNMA	3.50%	7/1/2042	182,492	191,389	172,079
FNMA	6.50%	7/25/2042	841,632	1,016,665	902,005
FNMA	3.00%	8/1/2042	766,872	795,150	707,588
FNMA	3.00%	9/1/2042	322,792	338,629	298,212
FNMA	4.00%	9/1/2042	17,613	19,608	17,160
FNMA	3.50%	9/1/2042	171,517	179,878	161,534
FNMA	4.50%	9/1/2042	10,168	11,083	10,066
FNMA	4.00%	10/1/2042	53,809	58,736	52,275
FNMA	4.00%	11/1/2042	272,027	292,599	264,272
FNMA	4.00%	12/1/2042	148,537	161,905	144,669
FNMA	4.00%	12/1/2042	13,027	14,476	12,692
FNMA	4.00%	12/1/2042	2,181,804	2,289,872	2,124,986
FNMA	5.50%	12/1/2042	216,770	207,354	220,066
FNMA	4.00%	1/1/2043	17,092	19,103	16,652
FNMA	3.00%	3/1/2043	1,687,234	1,692,243	1,553,253
FNMA	3.50%	5/1/2043	3,326,082	3,359,472	3,128,489
FNMA	4.00%	6/1/2043	82,542	85,805	80,393
FNMA	4.00%	6/1/2043	73,910	76,704	71,985
FNMA	3.00%	6/1/2043	70,566	68,107	64,958
FNMA	4.00%	6/1/2043	25,919	26,867	25,244
FNMA	4.00%	6/1/2043	31,410	32,509	30,878
FNMA	4.00%	6/1/2043	16,777	17,440	16,231
FNMA	4.00%	6/1/2043	20,816	21,577	20,274
FNMA	4.00%	6/1/2043	48,891	50,770	47,618
FNMA	4.00%	6/1/2043	63,801	66,264	62,140
FNMA	4.00%	6/1/2043	92,371	96,023	89,966
FNMA	4.00%	6/1/2043	28,508	29,550	27,766
FNMA	4.50%	6/1/2043	341,984	312,274	336,647
FNMA	4.00%	6/1/2043	20,114	20,874	19,590
FNMA	4.00%	6/1/2043	20,115	20,825	19,591
FNMA	4.00%	6/1/2043	185,509	192,060	180,677
FNMA	5.00%	6/1/2043	202,600	188,893	203,858
FNMA	3.00%	7/1/2043	155,654	150,230	143,283
FNMA	3.00%	7/1/2043	1,882,305	1,832,674	1,732,706
FNMA	4.00%	7/1/2043	331,909	344,460	323,264
FNMA	4.00%	7/1/2043	36,664	38,051	35,565
FNMA	4.00%	7/1/2043	183,301	190,089	178,527
FNMA	4.00%	8/1/2043	109,744	113,380	106,614
FNMA	3.00%	8/1/2043	3,257,329	3,218,648	2,998,521
FNMA	4.00%	8/1/2043	109,680	113,313	106,552
FNMA	4.00%	9/1/2043	1,840,862	1,964,833	1,792,918

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	4.00%	9/1/2043	941,223	1,002,844	916,725
FNMA	4.50%	9/1/2043	166,819	180,478	164,586
FNMA	3.50%	9/1/2043	369,480	368,441	347,758
FNMA	4.50%	9/1/2043	271,406	295,981	268,678
FNMA	3.00%	10/1/2043	145,817	140,736	134,240
FNMA	5.50%	10/1/2043	180,213	172,076	182,956
FNMA	4.50%	11/1/2043	137,974	150,392	136,587
FNMA	4.50%	12/1/2043	42,045	45,671	41,778
FNMA	4.50%	12/1/2043	192,973	210,401	191,034
FNMA	5.00%	2/1/2044	247,361	284,697	256,676
FNMA	2.50%	2/25/2044	15,251	15,280	14,943
FNMA	4.50%	3/1/2044	20,901	22,782	20,759
FNMA	4.00%	4/1/2044	2,389,482	2,430,925	2,323,254
FNMA	4.50%	5/1/2044	48,344	52,510	48,037
FNMA	4.50%	5/1/2044	20,587	22,286	20,312
FNMA	5.50%	5/1/2044	224,568	222,533	231,464
FNMA	5.00%	7/1/2044	417,275	411,277	433,770
FNMA	5.00%	7/1/2044	72,499	68,421	73,037
FNMA	4.00%	9/1/2044	1,949,031	2,080,895	1,881,422
FNMA	3.00%	9/1/2044	1,528,357	1,534,864	1,401,948
FNMA	4.50%	10/1/2044	771,891	846,427	766,994
FNMA	4.50%	1/1/2045	21,219	23,812	21,090
FNMA	3.00%	1/1/2045	163,026	157,015	150,086
FNMA	3.00%	2/1/2045	2,817,677	2,851,027	2,579,970
FNMA	4.00%	2/1/2045	999,748	1,095,766	973,730
FNMA	3.50%	4/1/2045	1,437,799	1,476,890	1,343,491
FNMA	3.50%	6/1/2045	248,302	264,868	231,478
FNMA	3.00%	6/1/2045	1,946,623	1,932,936	1,782,393
FNMA	4.00%	9/1/2045	22,493	24,050	21,712
FNMA	3.50%	11/1/2045	816,545	854,311	763,016
FNMA	3.50%	1/1/2046	31,394	32,341	29,497
FNMA	4.00%	1/1/2046	474,840	508,023	458,365
FNMA	4.00%	2/1/2046	2,402,074	2,531,561	2,319,463
FNMA	3.50%	6/1/2046	272,262	278,047	254,411
FNMA	3.00%	7/1/2046	239,168	235,132	218,457
FNMA	3.00%	7/1/2046	4,076,199	4,238,610	3,698,178
FNMA	3.00%	10/1/2046	4,267,616	4,389,143	3,885,527
FNMA	5.00%	11/1/2046	689,250	753,922	692,656
FNMA	3.50%	12/1/2046	181,338	196,044	169,448
FNMA	3.00%	1/1/2047	258,995	258,257	235,611
FNMA	3.00%	1/1/2047	5,636,661	5,563,135	5,115,731
FNMA	3.00%	1/1/2047	733,260	731,226	667,583
FNMA	3.00%	2/1/2047	902,666	901,079	821,137
FNMA	3.00%	2/1/2047	1,458,500	1,534,664	1,322,654
FNMA	4.00%	2/1/2047	322,372	330,330	311,186

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	4.00%	2/1/2047	45,998	49,987	44,404
FNMA	3.00%	2/1/2047	2,421,468	2,470,465	2,229,255
FNMA	4.00%	4/1/2047	4,833,744	5,108,034	4,665,997
FNMA	3.00%	4/1/2047	618,101	599,655	563,845
FNMA	3.00%	5/1/2047	4,869,890	4,225,391	4,354,408
FNMA	3.50%	5/1/2047	4,098,678	3,649,104	3,855,214
FNMA	4.00%	6/1/2047	2,690,983	2,841,930	2,607,210
FNMA	4.00%	7/1/2047	203,196	204,307	196,146
FNMA	3.50%	7/1/2047	6,494,850	6,314,212	6,136,706
FNMA	4.00%	8/1/2047	238,548	239,778	230,564
FNMA	3.50%	9/1/2047	1,238,177	1,276,677	1,163,435
FNMA	3.00%	9/1/2047	604,667	594,463	551,403
FNMA	3.50%	10/1/2047	2,877,998	2,453,044	2,698,173
FNMA	4.00%	10/1/2047	2,298,628	2,385,555	2,207,836
FNMA	3.50%	11/1/2047	3,672,929	3,848,776	3,432,055
FNMA	4.00%	11/1/2047	436,414	456,700	420,323
FNMA	3.50%	12/1/2047	530,690	526,295	495,893
FNMA	5.00%	12/1/2047	271,136	277,141	275,810
FNMA	3.00%	12/1/2047	790,410	789,298	713,439
FNMA	3.50%	1/1/2048	687,520	749,612	645,107
FNMA	3.50%	2/1/2048	295,547	308,246	276,165
FNMA	3.50%	4/1/2048	1,997,969	2,014,203	1,866,934
FNMA	4.00%	4/1/2048	2,740,507	2,805,594	2,666,545
FNMA	4.00%	5/1/2048	3,441,382	3,499,993	3,294,310
FNMA	4.00%	6/1/2048	1,988,018	1,999,822	1,919,027
FNMA	4.00%	6/1/2048	1,072,501	1,090,096	1,030,014
FNMA	5.00%	9/1/2048	228,085	258,449	232,065
FNMA	3.00%	11/1/2048	2,390,862	2,464,829	2,164,713
FNMA	3.00%	11/1/2048	2,110,815	2,079,153	1,917,258
FNMA	5.00%	11/1/2048	31,972	33,450	32,112
FNMA	3.50%	11/1/2048	1,731,439	1,850,610	1,617,910
FNMA	4.00%	11/1/2048	6,614,109	7,065,728	6,382,214
FNMA	3.00%	11/1/2048	167,680	161,628	154,369
FNMA	3.50%	11/1/2048	2,091,177	1,949,859	1,955,399
FNMA	3.00%	12/25/2048	3,384,898	543,663	542,833
FNMA	4.50%	1/1/2049	1,988,404	2,060,484	1,957,135
FNMA	3.50%	6/1/2049	1,164,162	1,198,996	1,084,909
FNMA	4.00%	6/1/2049	12,048,871	12,821,781	11,587,069
FNMA	3.50%	6/1/2049	954,269	937,904	891,689
FNMA	3.50%	8/1/2049	1,855,582	1,931,255	1,729,261
FNMA	3.00%	9/1/2049	2,435,518	2,531,416	2,183,203
FNMA	2.50%	11/1/2049	1,233,622	1,283,352	1,059,477
FNMA	3.00%	12/1/2049	226,953	209,861	204,773
FNMA	4.50%	1/1/2050	477,417	469,062	476,991
FNMA	3.00%	2/1/2050	453,695	479,749	412,419

2023 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%	3/1/2050	2,401,641	2,540,861	2,147,250
FNMA	4.50%	3/1/2050	264,307	238,537	260,424
FNMA	3.50%	3/1/2050	149,174	145,632	139,019
FNMA	3.00%	3/1/2050	2,628,845	2,344,190	2,354,190
FNMA	2.50%	4/1/2050	5,903,843	5,921,831	5,068,515
FNMA	2.50%	5/25/2050	753,214	102,714	103,699
FNMA	2.50%	6/1/2050	181,594	169,421	156,513
FNMA	2.50%	6/1/2050	852,872	702,820	731,411
FNMA	2.50%	6/1/2050	882,741	926,878	758,121
FNMA	3.00%	6/1/2050	5,325,683	5,616,099	4,761,558
FNMA	5.00%	6/1/2050	76,909	71,670	77,362
FNMA	3.50%	7/1/2050	1,922,919	1,993,527	1,797,165
FNMA	2.00%	7/25/2050	536,223	533,410	328,837
FNMA	2.00%	8/1/2050	128,975	128,733	107,634
FNMA	3.00%	8/1/2050	135,592	128,823	121,465
FNMA	2.00%	8/1/2050	3,327,249	2,777,213	2,728,674
FNMA	2.00%	9/1/2050	62,580	62,443	52,168
FNMA	3.00%	9/1/2050	186,191	194,744	166,421
FNMA	2.50%	10/1/2050	434,040	397,825	375,558
FNMA	2.50%	10/1/2050	316,707	290,083	272,611
FNMA	2.00%	10/1/2050	1,207,853	1,077,254	993,923
FNMA	2.50%	10/25/2050	221,300	27,864	35,260
FNMA	3.00%	11/1/2050	144,698	137,915	130,571
FNMA	2.50%	11/1/2050	85,197	78,062	73,570
FNMA	2.50%	12/1/2050	335,767	270,817	286,187
FNMA	2.00%	12/1/2050	1,852,495	1,565,213	1,524,896
FNMA	2.50%	1/1/2051	285,960	297,979	245,011
FNMA	2.50%	1/1/2051	152,798	139,953	132,169
FNMA	1.50%	1/1/2051	278,191	236,984	217,645
FNMA	2.00%	2/1/2051	164,653	170,339	135,277
FNMA	3.00%	2/1/2051	178,733	143,461	159,090
FNMA	2.50%	2/1/2051	186,028	194,043	160,265
FNMA	2.00%	2/1/2051	1,617,067	1,318,415	1,328,565
FNMA	2.00%	3/1/2051	314,150	314,494	261,485
FNMA	2.00%	3/1/2051	1,052,962	1,030,833	861,855
FNMA	2.00%	3/1/2051	76,268	76,232	62,700
FNMA	2.00%	3/1/2051	158,270	158,085	131,896
FNMA	2.00%	3/1/2051	1,006,496	1,006,811	839,740
FNMA	2.00%	3/1/2051	553,239	557,129	454,419
FNMA	2.00%	3/1/2051	79,182	79,912	66,064
FNMA	2.50%	3/1/2051	221,331	230,150	191,440
FNMA	1.50%	3/1/2051	1,115,250	950,627	870,385
FNMA	2.00%	4/1/2051	72,290	72,358	60,301
FNMA	2.00%	4/1/2051	144,529	144,777	120,286
FNMA	2.00%	4/1/2051	78,373	78,446	65,324

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	2.00%	4/1/2051	73,201	73,270	60,855
FNMA	2.00%	4/1/2051	556,332	558,070	456,930
FNMA	2.50%	4/1/2051	165,234	158,728	142,965
FNMA	2.50%	4/1/2051	2,129,894	1,969,819	1,823,923
FNMA	2.00%	4/1/2051	6,857,870	5,986,962	5,632,563
FNMA	2.00%	5/1/2051	85,148	74,924	69,829
FNMA	2.50%	5/1/2051	77,459	71,335	66,682
FNMA	3.00%	5/1/2051	3,376,752	3,527,123	2,995,862
FNMA	2.00%	5/1/2051	944,933	671,734	744,538
FNMA	2.50%	6/1/2051	3,134,290	2,565,221	2,698,097
FNMA	2.50%	6/1/2051	836,793	869,480	722,784
FNMA	2.50%	6/1/2051	329,948	341,135	284,853
FNMA	2.50%	6/1/2051	81,358	84,015	70,135
FNMA	3.00%	6/1/2051	4,069,705	4,289,723	3,611,123
FNMA	3.00%	6/1/2051	7,329,443	7,733,708	6,549,561
FNMA	3.00%	6/1/2051	143,481	136,127	129,954
FNMA	2.50%	6/1/2051	3,708,379	3,850,340	3,160,122
FNMA	3.00%	6/1/2051	9,183,568	9,698,709	8,152,461
FNMA	2.50%	6/25/2051	1,469,228	220,499	214,799
FNMA	2.50%	7/1/2051	158,694	165,835	136,883
FNMA	2.50%	7/1/2051	86,424	85,262	74,516
FNMA	3.00%	8/1/2051	831,758	833,447	752,513
FNMA	3.00%	8/1/2051	218,493	217,639	197,788
FNMA	2.50%	9/1/2051	77,276	80,174	67,200
FNMA	3.00%	9/1/2051	77,525	63,013	69,163
FNMA	3.50%	9/1/2051	63,538	61,781	58,765
FNMA	2.50%	9/1/2051	302,239	294,707	263,017
FNMA	2.50%	10/1/2051	480,130	496,409	414,265
FNMA	3.00%	10/1/2051	229,013	221,069	205,939
FNMA	4.00%	10/1/2051	15,993,868	16,939,368	15,281,435
FNMA	2.50%	10/1/2051	167,519	154,288	143,694
FNMA	2.00%	10/1/2051	95,159	80,290	79,168
FNMA	3.00%	11/1/2051	914,538	882,386	820,524
FNMA	3.00%	11/1/2051	245,028	245,909	221,404
FNMA	2.50%	11/1/2051	249,038	239,854	215,957
FNMA	2.50%	11/1/2051	251,026	241,142	216,943
FNMA	3.00%	11/1/2051	6,871,585	7,218,385	6,094,470
FNMA	3.00%	12/1/2051	335,141	336,241	302,739
FNMA	3.00%	12/1/2051	77,795	76,555	70,376
FNMA	2.50%	12/1/2051	834,525	774,934	718,182
FNMA	2.50%	1/1/2052	182,834	166,550	150,683
FNMA	3.00%	1/1/2052	2,607,452	2,635,971	2,311,200
FNMA	2.50%	1/1/2052	170,758	172,252	147,286
FNMA	3.00%	1/1/2052	496,407	490,978	448,577
FNMA	2.00%	1/1/2052	792,803	741,209	654,374
FNMA	2.50%	1/1/2052	257,813	251,650	224,679

2023 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%	1/1/2052	169,708	160,639	153,325
FNMA	2.50%	1/1/2052	343,261	344,388	296,042
FNMA	3.50%	1/1/2052	89,171	87,806	82,349
FNMA	3.00%	1/1/2052	6,557,623	6,452,087	5,862,277
FNMA	2.50%	1/1/2052	8,781,742	7,453,504	7,476,536
FNMA	2.50%	2/1/2052	1,822,485	1,777,774	1,552,548
FNMA	3.00%	2/1/2052	175,307	180,676	157,007
FNMA	2.50%	2/1/2052	355,760	355,871	306,267
FNMA	2.50%	2/1/2052	399,672	306,811	341,933
FNMA	2.50%	2/1/2052	263,450	241,880	227,238
FNMA	2.50%	2/1/2052	1,670,990	1,638,092	1,434,516
FNMA	2.50%	2/1/2052	260,170	255,902	224,350
FNMA	2.50%	2/1/2052	182,498	179,333	157,189
FNMA	2.00%	2/1/2052	174,589	168,840	144,770
FNMA	2.00%	2/1/2052	178,996	173,206	148,672
FNMA	2.00%	2/1/2052	344,962	322,863	286,073
FNMA	2.00%	2/1/2052	275,901	258,054	228,255
FNMA	3.00%	2/1/2052	41,590,742	35,642,614	36,866,836
FNMA	2.50%	2/1/2052	9,258,782	7,986,846	7,887,426
FNMA	3.00%	2/1/2052	4,028,607	4,129,951	3,568,787
FNMA	3.00%	3/1/2052	162,430	161,998	146,989
FNMA	2.50%	3/1/2052	539,970	529,424	465,057
FNMA	2.50%	3/1/2052	86,190	79,483	74,138
FNMA	3.00%	3/1/2052	2,678,389	2,685,294	2,407,057
FNMA	2.00%	3/1/2052	965,096	907,190	802,509
FNMA	3.00%	3/1/2052	11,046,289	9,925,263	9,791,027
FNMA	2.50%	3/1/2052	13,678,902	10,902,512	11,664,977
FNMA	2.00%	3/1/2052	568,690	476,989	469,716
FNMA	3.00%	3/1/2052	1,422,746	1,440,342	1,261,050
FNMA	4.00%	4/1/2052	259,917	234,636	246,181
FNMA	4.00%	4/1/2052	3,052,502	3,012,915	2,891,188
FNMA	3.00%	4/1/2052	410,586	327,121	363,945
FNMA	3.50%	4/1/2052	5,299,625	5,431,288	4,869,065
FNMA	3.50%	5/1/2052	88,765	86,781	82,393
FNMA	4.00%	5/1/2052	18,267,933	18,330,729	17,298,757
FNMA	3.00%	5/1/2052	20,189,714	17,208,576	17,883,321
FNMA	4.00%	5/1/2052	3,171,309	3,164,372	3,004,263
FNMA	3.50%	5/1/2052	179,912	174,796	166,776
FNMA	2.50%	5/1/2052	594,607	461,470	508,510
FNMA	3.50%	5/1/2052	2,578,455	2,556,143	2,368,907
FNMA	4.00%	5/1/2052	11,647,764	11,662,629	11,032,232
FNMA	4.50%	6/1/2052	3,393,404	3,270,393	3,294,018
FNMA	4.00%	6/1/2052	1,432,266	1,427,791	1,356,575
FNMA	4.50%	6/1/2052	13,828,785	14,046,350	13,423,768
FNMA	4.00%	7/1/2052	4,346,222	4,374,744	4,133,378
FNMA	4.50%	7/1/2052	2,473,748	2,450,557	2,401,297

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	4.50%	7/1/2052	3,380,245	3,357,006	3,282,519
FNMA	4.50%	7/1/2052	4,567,398	4,571,991	4,448,842
FNMA	4.00%	7/1/2052	415,600	385,859	395,249
FNMA	3.50%	7/1/2052	139,631	118,643	128,740
FNMA	3.00%	7/1/2052	306,724	256,929	271,717
FNMA	3.00%	7/1/2052	302,977	287,591	268,395
FNMA	3.50%	7/1/2052	11,973,539	11,106,429	11,000,470
FNMA	4.50%	7/1/2052	3,907,569	3,870,351	3,793,125
FNMA	5.00%	7/1/2052	8,889,260	8,964,605	8,807,174
FNMA	5.00%	8/1/2052	419,606	386,349	416,116
FNMA	2.50%	8/1/2052	1,660,556	1,274,736	1,414,231
FNMA	3.50%	8/1/2052	4,523,945	4,241,199	4,177,098
FNMA	3.50%	8/1/2052	219,388	199,438	201,582
FNMA	4.50%	8/1/2052	3,857,417	3,923,113	3,744,441
FNMA	4.00%	9/1/2052	399,884	344,322	378,843
FNMA	4.50%	9/1/2052	2,462,305	2,335,343	2,398,937
FNMA	4.00%	9/1/2052	12,045,426	11,595,383	11,408,209
FNMA	5.00%	9/1/2052	7,283,625	7,318,359	7,216,365
FNMA	4.00%	9/25/2052	699,677	659,910	673,469
FNMA	4.50%	10/1/2052	2,107,810	2,090,684	2,048,142
FNMA	4.50%	10/1/2052	9,278,530	8,718,202	9,006,780
FNMA	5.00%	10/1/2052	8,183,379	8,232,927	8,115,326
FNMA	4.00%	11/1/2052	8,351,672	7,601,978	7,909,444
FNMA	5.00%	12/1/2052	2,837,345	2,830,251	2,812,005
FNMA	5.00%	12/1/2052	4,489,144	4,526,320	4,451,807
FNMA	6.00%	1/1/2053	177,859	183,250	181,520
FNMA	6.50%	2/1/2053	181,972	186,805	186,716
FNMA	5.50%	2/1/2053	482,600	493,082	490,536
FNMA	4.00%	2/1/2053	772,362	735,192	731,385
FNMA	5.00%	2/1/2053	6,624,498	6,542,975	6,560,389
FNMA	5.50%	3/1/2053	13,896,887	13,838,259	13,964,870
FNMA	4.00%	3/1/2053	1,123,907	1,084,175	1,064,247
FNMA	5.00%	4/1/2053	943,070	938,650	934,492
FNMA	5.00%	4/1/2053	5,461,926	5,203,694	5,409,215
FNMA	6.00%	6/1/2053	183,134	186,997	187,035
FNMA	5.50%	6/1/2053	5,089,290	4,981,937	5,124,798
FNMA	5.00%	6/1/2053	390,799	365,763	391,041
FNMA	5.00%	6/1/2053	3,228,556	3,084,280	3,199,609
FNMA	5.50%	7/1/2053	10,926,839	10,640,804	10,984,234
FNMA	6.00%	7/1/2053	7,126,730	6,957,377	7,241,741
FNMA	6.00%	8/1/2053	360,373	351,279	366,953
FNMA	6.00%	8/1/2053	432,214	419,484	439,889
FNMA	5.50%	8/1/2053	390,793	374,787	392,916
FNMA	5.50%	8/1/2053	12,706,801	12,419,409	12,768,967
FNMA	5.50%	9/1/2053	413,386	391,632	415,856
FNMA	6.00%	9/1/2053	263,400	256,801	267,651

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
FNMA	5.00%	9/1/2053	3,588,495	3,381,596	3,597,499
FNMA	6.00%	9/1/2053	6,903,305	6,712,476	7,014,711
FNMA	5.00%	10/1/2053	3,354,164	3,239,651	3,331,439
FNMA	6.00%	10/1/2053	3,900,724	3,868,161	3,963,674
FNMA	5.00%	11/1/2053	4,860,432	4,847,521	4,840,317
FNMA	4.00%	2/1/2056	2,158,440	2,257,594	2,054,054
FNMA	5.50%	9/1/2056	752,396	852,147	781,942
FNMA	4.00%	6/1/2057	283,049	288,777	270,766
FNMA	4.50%	9/1/2057	695,398	729,353	678,078
FNMA	4.50%	8/1/2058	280,545	319,997	273,559
FNMA	3.00%	9/1/2061	449,166	366,492	393,361
FNMA	2.50%	6/1/2062	1,790,141	1,506,515	1,483,791
FNMA	2.23%	2/25/2027	100,159	100,475	94,930
FNMA	3.06%	5/25/2027	158,146	173,732	151,754
FNMA	4.50%	7/25/2028	450,000	438,469	450,667
FNMA	3.27%	2/25/2029	380,181	385,877	362,336
FNMA	1.32%	5/25/2030	10,050,000	10,250,725	8,446,046
FNMA	3.61%	2/25/2031	201,422	208,621	191,586
FNMA	2.72%	10/25/2031	183,303	184,492	163,058
FNMA Bond	1.63%	1/7/2025	3,020,000	3,010,366	2,926,768
FNMA Fannie Mae	2.13%	4/24/2026	9,000,000	8,640,563	8,602,777
FNMA Int Strip Smbs	2.50%	1/25/2048	920,067	107,389	106,941
FNMA Remic	5.50%	4/25/2035	598,336	652,624	618,570
FNMA Remic	5.50%	4/25/2042	379,778	437,872	389,850
FNMA Remic	2.56%	9/25/2029	585,970	598,041	534,985
FNMA Remic	3.73%	11/25/2045	6,319,613	7,222,380	5,671,079
FNMA Remic Tr	3.50%	10/25/2048	1,172,831	1,080,837	1,092,438
FNMA Remic Tr	2.50%	8/25/2050	303,439	36,379	47,231
FNMA Remic Tr	2.50%	2/25/2051	750,797	97,616	121,654
Freddie Mac	3.00%	4/1/2037	9,146,916	8,428,026	8,648,553
Freddie Mac	2.00%	8/1/2042	91,355	78,537	78,203
Freddie Mac	5.00%	6/1/2043	180,121	167,738	180,848
Freddie Mac	3.00%	11/1/2048	631,494	553,001	574,867
Freddie Mac	3.00%	9/25/2049	865,295	782,213	791,502
Freddie Mac	2.50%	9/1/2051	566,023	452,200	489,865
Freddie Mac	2.50%	2/1/2052	9,273,156	7,609,059	7,986,754
Freddie Mac	5.00%	9/1/2052	177,821	166,458	176,343
Freddie Mac	5.50%	10/1/2052	1,715,603	1,733,161	1,754,275
Freddie Mac	4.50%	11/1/2052	4,746,403	4,502,037	4,658,167
Freddie Mac	5.00%	8/1/2053	3,784,449	3,550,877	3,796,285
Freddie Mac Fr	3.00%	2/1/2052	36,078,207	30,142,215	31,978,419
Freddie Mac Fr	5.00%	3/1/2053	117,776	108,666	117,010
Freddie Mac Fr Qh	5.00%	8/1/2053	1,014,426	949,439	1,004,937
Freddie Mac Fr S	2.00%	3/1/2052	586,950	414,625	462,312
Freddie Mac Fr Sd	2.50%	12/1/2051	8,246,198	7,085,288	7,165,548
Freddie Mac Multiclass	7.59%	8/25/2033	4,428,384	4,428,384	4,415,719

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Freddie Mac Multiclass	7.34%	4/25/2042	352,101	352,431	355,301
Freddie Mac Stacr Remic	8.39%	1/25/2034	1,400,000	1,324,406	1,412,743
Freddie Mac Stacr Remic	8.74%	10/25/2041	460,000	463,684	467,422
Freddie Mac Stacr Remic	6.64%	2/25/2042	439,751	439,751	439,753
Freddie Mac Stacr Remic	7.64%	8/25/2042	1,915,332	1,915,332	1,947,266
Freddie Mac Stacr Remic	7.44%	4/25/2043	576,387	584,672	585,380
Freddie Mac Stacr Remic	10.55%	6/25/2050	405,410	438,856	444,300
Freddie Mac Stacr Remic	12.34%	3/25/2052	600,000	682,125	678,238
Freddie Mac Stacr Remic Tr	6.84%	10/25/2041	560,000	560,000	555,100
Freddie Mac Stacr Remic Tr	7.19%	1/25/2042	550,000	550,000	549,790
Freddie Mac Stacr Remic Tr	9.09%	2/25/2042	520,000	528,450	536,859
Freddie Mac Stacr Remic Trust	3.00%	1/1/2052	87,331	89,978	78,275
Freddie Mac-Stacr	6.99%	1/25/2034	355,693	355,693	357,181
Geneva N Y Dev Corp Rev	4.52%	9/1/2045	2,895,000	3,380,657	2,479,741
GNMA	5.00%	11/15/2033	54,123	53,852	54,436
GNMA	5.50%	12/15/2033	25,267	25,638	25,560
GNMA	5.50%	1/15/2034	11,537	11,707	11,672
GNMA	5.50%	3/15/2034	243,554	247,131	245,674
GNMA	5.50%	3/15/2034	35,918	36,445	36,335
GNMA	6.00%	10/15/2036	29,686	30,215	30,856
GNMA	5.00%	3/20/2037	245,061	237,288	249,402
GNMA	6.00%	11/15/2037	15,040	16,605	15,513
GNMA	6.50%	8/15/2038	110,332	113,745	115,605
GNMA	6.00%	12/15/2038	191,261	199,748	198,171
GNMA	6.00%	1/15/2039	62,339	69,119	64,303
GNMA	5.50%	2/15/2039	92,922	96,610	94,009
GNMA	5.00%	4/15/2039	426,963	416,956	431,757
GNMA	5.00%	6/15/2039	425,242	415,940	430,015
GNMA	3.00%	9/16/2039	31,337	32,110	30,141
GNMA	4.00%	10/15/2040	771,910	793,982	753,524
GNMA	5.00%	10/20/2040	245,827	281,012	250,648
GNMA	5.00%	11/15/2040	408,658	396,398	411,985
GNMA	5.00%	11/20/2040	5,395	5,798	5,501
GNMA	4.00%	12/15/2040	450,704	462,676	436,398
GNMA	4.00%	2/15/2041	564,756	563,432	548,499
GNMA	4.50%	4/20/2041	805,168	886,439	805,742
GNMA	6.00%	6/15/2041	183,004	214,858	189,601
GNMA	6.00%	6/20/2041	82,100	91,850	85,269
GNMA	6.00%	11/20/2041	187,643	209,926	198,184
GNMA	3.00%	9/15/2042	67,298	67,403	61,593
GNMA	3.00%	9/15/2042	426,267	423,403	389,550
GNMA	3.00%	10/15/2042	41,945	42,876	38,333
GNMA	3.00%	10/15/2042	210,557	216,084	189,968
GNMA	3.00%	11/15/2042	181,206	185,962	163,480
GNMA	3.00%	1/20/2044	115,697	116,710	106,733
GNMA	3.50%	2/20/2044	8,402,989	7,682,827	7,978,142

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
GNMA	4.00%	6/15/2044	20,993	22,387	20,751
GNMA	3.50%	4/15/2045	180,199	189,096	170,403
GNMA	4.00%	5/15/2045	167,257	179,330	165,329
GNMA	5.00%	12/15/2045	426,263	428,328	425,659
GNMA	3.50%	1/20/2046	75,484	80,414	71,395
GNMA	3.50%	3/20/2046	377,352	402,824	356,071
GNMA	3.50%	5/20/2046	81,507	87,008	76,904
GNMA	3.50%	7/20/2046	84,171	89,852	79,401
GNMA	3.50%	9/20/2046	46,075	47,896	43,385
GNMA	4.00%	1/20/2047	910,341	964,136	879,467
GNMA	3.50%	4/20/2047	2,267,556	2,357,350	2,138,127
GNMA	3.50%	5/20/2047	698,195	747,724	658,527
GNMA	3.50%	10/20/2047	299,252	311,678	280,210
GNMA	3.50%	10/20/2047	229,396	238,921	215,631
GNMA	4.00%	11/20/2047	508,073	528,595	490,772
GNMA	4.00%	4/20/2048	202,581	211,033	195,809
GNMA	4.50%	4/20/2048	228,296	248,308	225,896
GNMA	5.50%	4/20/2048	401,408	410,314	413,804
GNMA	5.50%	5/20/2048	399,973	406,535	410,420
GNMA	3.50%	6/15/2048	60,002	59,364	56,806
GNMA	4.50%	6/20/2048	20,726	21,694	20,495
GNMA	5.50%	6/20/2048	406,691	409,741	417,319
GNMA	4.50%	8/20/2048	405,147	439,410	400,575
GNMA	4.00%	8/20/2048	805,678	769,895	768,397
GNMA	3.50%	2/20/2049	543,673	499,521	499,451
GNMA	4.00%	3/20/2049	504,325	490,377	486,532
GNMA	4.50%	4/20/2049	32,775	34,299	32,396
GNMA	3.00%	7/20/2049	264,697	267,179	236,518
GNMA	4.00%	10/20/2049	58,120	61,167	56,317
GNMA	4.00%	11/20/2049	617,895	649,562	591,602
GNMA	4.00%	1/20/2050	35,894	38,036	35,136
GNMA	5.00%	2/20/2050	3,687,265	3,675,454	3,721,108
GNMA	3.50%	2/20/2050	55,711	58,740	51,893
GNMA	4.00%	2/20/2050	62,261	65,977	60,802
GNMA	4.00%	3/15/2050	31,753	34,020	30,544
GNMA	4.00%	3/20/2050	29,520	31,627	28,897
GNMA	3.00%	3/20/2050	364,745	381,826	321,787
GNMA	3.50%	5/15/2050	160,003	170,678	150,111
GNMA	2.50%	8/20/2050	209,874	26,649	27,045
GNMA	2.50%	8/20/2050	289,115	35,713	39,206
GNMA	2.50%	9/20/2050	1,245,814	1,102,302	1,071,715
GNMA	2.50%	9/20/2050	226,001	28,701	30,614
GNMA	2.50%	10/20/2050	226,444	28,367	32,158
GNMA	2.50%	12/20/2050	140,434	125,645	120,420
GNMA	2.00%	12/20/2050	1,948,865	182,939	211,168

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
GNMA	5.00%	1/20/2051	658,392	660,939	671,307
GNMA	3.00%	2/20/2051	100,322	92,359	91,635
GNMA	2.50%	11/20/2052	2,567,834	2,261,700	2,248,343
GNMA	6.50%	11/20/2052	1,500,850	1,520,300	1,539,119
GNMA	5.50%	5/20/2053	4,708,416	4,558,335	4,740,507
GNMA	6.00%	7/20/2053	27,750,108	27,715,848	28,223,933
GNMA	3.50%	8/20/2053	5,139,447	4,815,822	4,812,302
GNMA	6.00%	8/20/2053	1,188,716	1,178,559	1,209,013
GNMA	6.00%	10/20/2053	497,771	487,381	506,270
GNMA	6.00%	10/20/2053	400,000	382,188	420,488
GNMA	5.89%	2/20/2061	1,006,432	1,002,029	1,001,519
GNMA	5.94%	3/20/2061	130,441	130,441	129,907
GNMA	4.50%	1/16/2063	6,724,000	6,450,728	6,475,350
GNMA	2.00%	6/16/2064	2,799,711	2,116,407	2,161,672
GNMA	5.94%	7/20/2067	1,475,721	1,476,858	1,463,789
GNMA	5.79%	4/20/2070	170,306	162,699	164,357
GNMA	6.59%	5/20/2070	616,144	635,574	613,752
GNMA	5.94%	7/20/2070	48,923	48,990	47,581
GNMA	6.59%	1/20/2071	385,267	382,493	391,653
GNMA	1.75%	12/16/2045	704,978	714,011	643,101
GNMA	3.00%	3/16/2046	36,839	37,156	34,358
GNMA	2.76%	3/16/2046	19,869	20,964	18,355
GNMA	2.84%	11/16/2047	220,369	226,576	196,417
GNMA	3.25%	7/16/2048	194,392	189,699	192,570
GNMA	2.00%	10/16/2051	34,365	33,549	29,919
GNMA	2.60%	1/16/2052	2,248,333	2,243,064	1,924,787
GNMA	2.60%	11/16/2055	1,195,580	1,213,691	1,113,596
GNMA	0.58%	7/16/2058	491,815	33,788	13,893
GNMA	1.25%	1/16/2061	7,254,359	7,237,073	5,392,828
GNMA	0.64%	2/16/2061	1,157,498	65,405	57,951
GNMA	1.34%	6/16/2063	648,464	534,476	488,759
GNMA	1.40%	6/16/2063	1,213,990	1,011,974	917,735
GNMA	2.00%	10/16/2063	8,099,716	8,273,101	6,414,675
GNMA	2.20%	10/16/2063	12,730,000	10,238,395	8,931,727
GNMA	4.00%	8/16/2064	4,956,320	5,050,026	4,897,048
GNMA	3.00%	10/16/2064	600,000	460,125	451,740
GNMA 2020-H13 Remic Passthru Ctf	5.89%	7/20/2070	187,269	186,977	181,309
GNMA 2020-H13 Remic Passthru Ctf	5.89%	7/20/2070	94,525	94,377	91,612
GNMA 2021-002 Mtg Passthru Ctf	1.50%	6/16/2063	8,635,025	8,764,550	6,566,343
GNMA 2021-029 Remic Passthru Ctf CI Mx-Ag	5.00%	2/20/2051	953,345	957,031	950,873
GNMA 2022-139 Remic Passthru Ctf 07-20-2051	4.00%	7/20/2051	1,000,000	992,812	910,525
GNMA Fltg Rt	2.90%	10/16/2056	3,927,445	3,739,084	3,527,778
GNMA Fltg Rt	2.25%	6/16/2064	1,000,000	736,562	583,564
GNMA-I	3.00%	9/15/2042	47,822	51,140	43,703
GNMA-II	5.00%	2/20/2037	215,586	208,950	219,803

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
GNMA-II	6.00%	5/20/2038	7,537	8,431	7,960
GNMA-II	6.00%	7/20/2038	261,640	292,710	276,340
GNMA-II	5.00%	7/20/2040	36,084	38,566	36,770
GNMA-II	3.50%	11/20/2042	105,331	109,607	97,332
GNMA-II	3.50%	6/20/2044	44,456	44,025	42,221
GNMA-II	3.50%	3/20/2045	28,689	29,222	27,098
GNMA-II	3.50%	4/20/2046	187,951	200,637	177,339
GNMA-II	3.50%	6/20/2046	152,801	163,116	144,151
GNMA-II	4.00%	6/20/2047	89,308	95,190	86,148
GNMA-II	4.50%	8/20/2047	150,963	165,800	149,678
GNMA-II	4.00%	9/20/2047	689,811	714,170	666,384
GNMA-II	3.50%	11/20/2047	32,150	32,497	30,293
GNMA-II	4.00%	12/20/2047	163,818	169,116	157,967
GNMA-II	4.00%	2/20/2048	176,660	184,830	170,781
GNMA-II	4.00%	3/20/2048	148,304	154,538	143,361
GNMA-II	5.00%	7/20/2048	2,277,339	2,280,186	2,297,432
GNMA-II	4.50%	9/20/2048	20,736	21,680	20,501
GNMA-II	4.50%	12/20/2048	91,348	98,199	90,299
GNMA-II	4.50%	1/20/2049	105,012	110,328	103,800
GNMA-II	3.50%	2/20/2049	52,835	54,704	49,638
GNMA-II	4.50%	3/20/2049	360,067	374,379	355,917
GNMA-II	3.00%	1/20/2050	59,583	61,538	54,074
GNMA-II	4.00%	4/20/2050	241,659	258,905	232,297
GNMA-II	2.50%	10/20/2050	2,426,160	2,146,014	2,128,210
GNMA-II	3.00%	5/20/2051	4,135,826	3,625,956	3,757,471
GNMA-II	2.50%	6/20/2051	5,953,573	5,087,979	5,212,762
GNMA-II	3.00%	8/20/2051	3,067,736	2,795,050	2,785,785
GNMA-II	3.00%	9/20/2051	3,650,196	3,578,493	3,309,498
GNMA-II	3.50%	11/20/2051	11,790,519	12,411,364	11,000,780
GNMA-II	2.50%	12/20/2051	340,146	281,763	297,759
GNMA-II	3.50%	1/20/2052	16,471,185	17,171,210	15,340,841
GNMA-II	3.00%	3/20/2052	91,413	90,049	81,662
GNMA-II	3.00%	4/20/2052	655,046	618,609	580,307
GNMA-II	4.00%	6/20/2052	1,469,703	1,409,766	1,403,240
GNMA-II	4.00%	9/20/2052	2,541,550	2,338,921	2,426,611
GNMA-II	4.50%	9/20/2052	0	-	-
GNMA-II	5.50%	9/20/2052	893,702	902,500	900,562
GNMA-II	5.00%	11/20/2052	1,228,964	1,223,539	1,221,624
GNMA-II	5.50%	3/20/2053	2,119,311	2,091,661	2,133,756
GNMA-II	5.50%	4/20/2053	97,236	97,229	97,899
Golden St Tob Securitization Corp	2.35%	6/1/2030	3,300,000	3,297,954	2,834,266
Government National Mortgage	3.00%	10/20/2051	1,268,571	216,618	222,817
Government National Mortgage A	5.00%	3/16/2064	3,726,951	3,641,930	3,615,452
Government National Mortgage Assoc	3.50%	10/20/2050	500,000	461,562	425,559

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Government National Mortgage Assoc	2.00%	1/20/2051	4,407,785	3,797,927	3,737,802
Government National Mortgage Assoc	4.50%	7/20/2052	0	-	-
Government National Mortgage Assoc	6.00%	9/20/2052	1,890,018	1,920,831	1,922,289
Government National Mortgage Assoc	5.50%	10/20/2052	1,720,934	1,724,833	1,732,949
Government National Mortgage Assoc	5.00%	10/20/2052	9,350,953	9,371,409	9,305,543
Grand Parkway Transn Corp Tex Sys Toll R	3.24%	10/1/2052	615,000	623,525	461,939
Hawaii St	2.14%	8/1/2036	8,050,000	8,178,639	6,052,586
Hawaii St	6.20%	10/1/2041	135,000	140,717	145,401
Houston Tex	4.06%	3/1/2035	60,000	69,481	56,273
I/O Fannie Mae	0.00%	8/25/2055	151,108	13,034	7,227
I/O Fed Home Ln Mtg Corp	3.50%	10/15/2027	314,020	30,848	10,957
I/O Federal Home Ln Mtg Corp	0.00%	4/15/2041	123,253	10,207	6,444
I/O Federal Home Ln Mtg Corp	1.24%	1/25/2030	3,426,787	174,706	182,808
I/O Federal National Mortgage Assn	1.20%	3/25/2042	235,608	50,350	15,955
I/O Federal Natl Mtg Assn Gtd Remic Pass Thr Tr	0.00%	3/25/2042	16,829	15,449	15,170
I/O FHLMC Multiclass	3.50%	10/15/2032	156,826	23,952	14,248
I/O FHLMC Multiclass	0.00%	2/15/2038	9,663	883	573
I/O FHLMC Multiclass	0.58%	5/15/2038	19,396	1,794	1,525
I/O FHLMC Multiclass	0.78%	1/15/2040	139,930	18,973	14,676
I/O FHLMC Multiclass	0.50%	10/15/2041	86,558	14,318	8,738
I/O FHLMC Multiclass	0.55%	8/15/2042	502,143	93,817	60,384
I/O FHLMC Multiclass	0.80%	9/15/2042	102,247	17,658	9,053
I/O FHLMC Multiclass	0.50%	2/15/2044	187,889	34,913	18,993
I/O FHLMC Multiclass	0.55%	5/15/2044	122,587	23,898	11,525
I/O FHLMC Multiclass	2.50%	5/25/2049	869,538	111,696	118,831
I/O FHLMC Multiclass	2.50%	9/25/2050	398,224	48,383	62,999
I/O FHLMC Multiclass	2.50%	1/25/2051	739,587	108,058	115,638
I/O FHLMC Multiclass	2.00%	3/25/2051	797,992	107,729	107,466
I/O FHLMC Multiclass	1.81%	4/25/2030	1,489,954	140,226	121,017
I/O FHLMC Multiclass	1.44%	7/25/2035	166,187	20,186	17,190
I/O FHLMC Multiclass Federal Home Ln Mtg Corp	1.01%	6/25/2029	1,979,947	111,471	77,792
I/O FHLMC Multiclass Federal Home Ln Mtgcorp	1.28%	6/25/2029	4,950,000	495,951	271,043
I/O FHLMC Multiclass K	1.36%	6/25/2027	1,444,230	68,080	32,953
I/O FNMA	3.00%	4/25/2027	135,562	8,773	4,304
I/O FNMA	3.00%	9/25/2027	117,126	9,703	3,969
I/O FNMA	3.00%	4/25/2032	15,952	6,908	562
I/O FNMA	5.00%	1/25/2038	28,597	6,080	4,500
I/O FNMA	6.00%	7/25/2038	51,612	8,961	10,819
I/O FNMA	5.00%	1/25/2039	32,637	6,597	6,261
I/O FNMA	5.00%	1/25/2039	17,063	3,462	3,281
I/O FNMA	5.50%	1/25/2039	14,890	2,757	3,131
I/O FNMA	4.50%	11/25/2039	68,288	7,901	12,572
I/O FNMA	4.00%	4/25/2042	180,180	30,852	33,004
I/O FNMA	0.70%	12/25/2042	227,122	29,362	29,689

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
I/O FNMA	0.00%	8/25/2044	303,200	27,592	12,750
I/O FNMA	0.70%	8/25/2045	109,063	24,389	14,660
I/O FNMA	2.00%	3/25/2050	1,660,643	201,872	197,762
I/O FNMA	2.50%	8/25/2050	1,612,671	260,989	261,244
I/O FNMA	2.00%	10/25/2050	2,828,562	345,394	344,762
I/O FNMA	2.50%	12/25/2050	1,543,090	169,699	236,136
I/O FNMA	2.50%	2/25/2051	1,459,246	169,614	221,690
I/O FNMA	1.55%	9/25/2034	1,138,837	106,570	57,269
I/O FNMA Remic	4.00%	9/25/2027	2,854	367	48
I/O FNMA Remic	0.70%	9/25/2041	403,864	72,380	29,093
I/O FNMA Remic	0.70%	12/25/2042	155,705	34,585	18,324
I/O FNMA Remic Tr	1.03%	4/25/2040	206,043	31,199	24,181
I/O FNMA Remic Tr	2.50%	10/25/2047	792,353	114,520	111,477
I/O FNMA Remic Tr 2012-75 CI-Ns Var Rate 07-25-2042	1.15%	7/25/2042	47,938	9,067	5,936
I/O FNMA Remic Trust	2.50%	12/25/2047	843,871	114,450	112,679
I/O FNMA Strip Tr	4.00%	11/25/2041	253,091	53,093	45,477
I/O FNMA Stripped Mtg Backed Secs Smbs	6.00%	1/25/2038	70,273	12,057	14,880
I/O GNMA	4.00%	10/16/2026	20,129	1,542	524
I/O GNMA	0.58%	3/20/2042	175,430	32,131	21,176
I/O GNMA	3.50%	5/20/2043	327,540	64,782	52,359
I/O GNMA	0.68%	6/16/2043	94,583	19,767	4,307
I/O GNMA	3.50%	4/20/2050	485,233	75,408	81,374
I/O GNMA	3.50%	4/20/2050	206,336	32,348	34,015
I/O GNMA	2.50%	10/20/2050	916,570	119,659	122,955
I/O GNMA	2.50%	11/20/2050	2,106,811	259,447	284,593
I/O GNMA	1.72%	10/20/2062	382,533	44,724	9,732
I/O GNMA	0.61%	6/16/2064	1,999,794	119,592	124,513
I/O GNMA	0.17%	6/16/2054	7,216,265	465,072	25,573
I/O GNMA	0.88%	7/16/2063	2,649,580	185,421	174,591
I/O GNMA	0.87%	11/16/2063	2,354,644	167,087	151,972
I/O GNMA 2007-017 Remic Passthru Ctf Cl Ib Reg	0.78%	4/20/2037	163,834	31,786	6,510
I/O GNMA 2010-085 Remic Passthru Ctf Cl Hs Var Rt 01-20-2040 Reg	1.18%	1/20/2040	2,549	1,591	13
I/O GNMA 2015-167 Remic Pass Thru Ctf Cloi 04-16-2045	4.00%	4/16/2045	147,554	31,801	27,045
I/O GNMA Gtd Remic	1.01%	4/20/2040	15,491	2,409	1,825
I/O GNMA Remic	0.63%	8/16/2042	143,946	27,290	16,668
I/O GNMA Remic	0.73%	8/20/2044	428,143	88,240	54,118
I/O GNMA Remic	0.66%	11/16/2055	2,450,708	271,112	62,550
I/O Government National Mortgage Assoc	0.61%	9/16/2063	7,487,035	299,668	284,905
I/Ognma	2.50%	10/20/2050	156,619	19,996	21,234
Illinois Mun Elec Agy Pwr Supply Sys Rev	6.83%	2/1/2035	170,000	226,860	181,743
Illinois St	7.10%	7/1/2035	175,000	183,294	188,177
Illinois St	7.10%	7/1/2035	4,300,000	5,779,071	4,677,000

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Illinois St Toll Hwy Auth Toll Highway Rev	5.85%	12/1/2034	4,930,000	6,799,357	5,312,664
Indianapolis Ind Loc Pub Impt Bd Bk	6.12%	1/15/2040	450,000	647,402	489,747
Israel(State Of) Aid-Israel	5.50%	9/18/2033	5,947,000	6,854,668	6,544,329
Jobsohio Beverage Sys Ohio Statewide Liquor Profits Rev	4.53%	1/1/2035	245,000	312,150	242,568
Kentucky St Ppty & Bldgs Commn Revs	6.16%	11/1/2029	2,415,000	2,874,212	2,501,043
Kentucky St Ppty & Bldgs Commn Revs	2.12%	9/1/2030	190,000	162,163	160,714
Ks St Dev Fin Auth Rev Pub Employees Retsys-C	5.50%	5/1/2034	3,000,000	3,734,370	3,126,831
Lee Mem Health Sys Fla Hosp Rev	7.28%	4/1/2027	700,000	868,350	744,730
Los Angeles Calif Cmnty College Dist	6.68%	8/1/2036	100,000	120,433	115,433
Los Angeles Calif Cmnty College Dist	6.60%	8/1/2042	135,000	220,252	161,443
Los Angeles Calif Cmnty College Dist	6.75%	8/1/2049	25,000	43,960	31,171
Los Angeles Calif Dept Arpts Arpt Rev	7.05%	5/15/2040	265,000	389,571	316,382
Los Angeles Calif Dept Wtr & Pwr Rev	6.57%	7/1/2045	125,000	214,246	148,637
Los Angeles Calif Dept Wtr & Pwr Rev Build America Bonds	5.72%	7/1/2039	75,000	82,342	80,471
Los Angeles Calif Dept Wtr & Pwr Wtrwks Rev	6.01%	7/1/2039	245,000	332,536	263,847
Los Angeles Calif Taxable-Social-Ser A	3.88%	9/1/2038	200,000	164,258	180,095
Los Angeles Calif Uni Sch Dist	5.75%	7/1/2034	7,255,000	9,265,478	7,701,877
Los Angeles Calif Uni Sch Dist	6.76%	7/1/2034	4,525,000	6,363,477	5,111,159
Los Angeles Cnty Calif Pub Wks Fing Authlease Rev	7.49%	8/1/2033	100,000	115,743	112,024
Los Angeles Cnty Calif Pub Wks Fing Authlease Rev	7.62%	8/1/2040	755,000	1,169,764	932,915
Louisiana Loc Govt Environmental Facs	4.14%	2/1/2033	8,500,000	8,522,610	8,366,551
Massachusetts St Spl Oblig Rev	3.77%	7/15/2029	7,500,000	7,500,000	7,331,094
Massachusetts St Spl Oblig Rev	4.11%	7/15/2031	37,669	36,626	37,363
Massachusetts St Wtr Pollutn Abatement Tr	5.19%	8/1/2040	70,000	69,640	70,485
Md St Transn Auth Transn Facs Prjs Tax-Build Amer Bds-B	5.79%	7/1/2029	110,000	111,986	113,144
Met Govt Nshvle & Davidson Cnty	3.23%	7/1/2052	2,900,000	2,909,294	1,930,312
Met Govt Nshvle & Davidson Cnty Tenn Wtr& Swr Rev	6.57%	7/1/2037	1,450,000	1,616,562	1,608,960
Metropoli Govt Nashville & Dvdsn Cnty Tenn Convention	6.73%	7/1/2043	100,000	118,810	113,990
Miami-Dade Cnty Fla Seaport Rev	1.84%	10/1/2029	200,000	164,388	171,850
Miami-Dade Cnty Fla Spl Oblig	7.50%	4/1/2040	180,000	255,483	215,718
Michigan Fin Auth Rev	3.08%	12/1/2034	3,920,000	4,149,986	3,415,792
Michigan St Strategic Fd Ltd Oblig Rev	3.22%	9/1/2047	630,000	651,892	493,885
Michigan St Univ Revs	6.17%	2/15/2050	3,200,000	4,086,478	3,383,966
Michigan St Univ Revs	4.16%	8/15/2122	3,300,000	2,634,588	2,670,936
Minnesota St Hsg Fin Agy Homeownership Fin	2.05%	9/1/2051	5,234,240	5,234,240	4,158,214
Mississippi Dev Bk Spl Oblig	6.41%	1/1/2040	3,100,000	4,587,597	3,403,527
Missouri Jt Mun Elec Util Commn Pwr Projrev	7.73%	1/1/2039	130,000	182,534	161,872
Missouri Jt Mun Elec Util Commn Pwr Projrev	6.89%	1/1/2042	2,065,000	3,042,943	2,339,354
Missouri St Hwys & Transn Commn St Rd Rev	5.45%	5/1/2033	125,000	137,969	129,152
Mn St Hsg Fin Agy Homeownership Fin	3.00%	10/1/2047	2,312,765	2,312,765	2,009,995

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
N.J Econ Dev Auth St Pension Fdg Rev	7.43%	2/15/2029	2,375,000	2,985,806	2,566,375
Nebraska Invt Fin Auth Single Family Hsgrev	5.86%	9/1/2048	110,000	108,054	113,600
New Jersey St Tpk Auth Tpk Rev	7.41%	1/1/2040	760,000	1,244,104	946,941
New Jersey St Tpk Auth Tpk Rev	7.10%	1/1/2041	2,845,000	4,519,954	3,439,282
New York N Y City Mun Wtr Fin Auth Wtr &Swr Sys Rev	5.95%	6/15/2042	1,150,000	1,700,179	1,285,684
New York N Y City Transitional Fin Auth Rev	2.40%	11/1/2032	5,500,000	5,554,780	4,606,405
New York N Y City Transitional Fin Auth Rev	5.51%	8/1/2037	135,000	182,563	139,116
New York NY	5.65%	6/1/2027	5,000,000	5,805,350	5,067,655
New York NY	5.21%	10/1/2031	3,150,000	3,812,952	3,214,670
New York NY	5.97%	3/1/2036	1,520,000	2,058,773	1,637,313
New York NY City Mun Wtr Fin Auth Wtr &Swr Sys Rev	5.95%	6/15/2042	200,000	309,554	223,597
New York NY City Transitional Fin Auth Rev	5.27%	5/1/2027	125,000	154,212	127,314
New York NY City Transitional Fin Auth Rev	5.01%	8/1/2027	350,000	431,648	353,944
New York NY City Transitional Fin Auth Rev	5.51%	8/1/2037	2,035,000	2,285,864	2,097,051
New York NY City Transitional Fin Auth Rev	5.57%	11/1/2038	50,000	67,713	51,523
New York St Dorm Auth Revs	4.85%	7/1/2048	950,000	1,077,079	908,687
New York St Dorm Auth Revs	4.95%	8/1/2048	245,000	277,904	223,890
New York St Dorm Auth Revs Non St -	4.95%	8/1/2048	335,000	363,557	306,135
New York St Dorm Auth St Pers Income Taxrev	5.50%	3/15/2030	3,225,000	3,729,110	3,297,205
New York St Dorm Auth St Pers Income Taxrev	5.63%	3/15/2039	665,000	849,640	688,569
New York St Urban Dev Corp	5.84%	3/15/2040	1,500,000	1,680,870	1,564,785
New York St Urban Dev Corp Rev	3.32%	3/15/2029	165,000	185,597	156,030
New York St Urban Dev Corp Rev	5.84%	3/15/2040	40,000	40,694	41,728
Newport Beach Calif Ctfs	7.17%	7/1/2040	870,000	1,104,382	1,027,481
Nma	4.00%	6/1/2043	14,993	15,541	14,513
Ny NY Cy Mun Wtr Fin Auth Wtr&Taxable 2Nd Genser Ee	6.01%	6/15/2042	85,000	116,898	95,674
Oklahoma Dev Fin Auth Health Sys Rev	5.45%	8/15/2028	750,000	815,925	673,202
Oregon St	5.89%	6/1/2027	180,000	200,337	184,200
Overseas Private Inv Cor	3.42%	7/15/2038	9,620,536	9,626,020	8,883,493
Overseas Private Invt Corp Partn Ctf Ser641-2015-184-Ig	3.28%	10/5/2034	1,893,424	1,909,443	1,758,293
Overseas Private Invt Corp U S Govt Gtd Ctfs Partn	2.46%	8/16/2027	550,000	602,806	602,564
Overseas Private Invt Corp U S Govt Gtd Ctfs Partn	3.17%	10/5/2034	7,884,094	7,670,119	7,275,238
P/O FNMA	0.00%	3/25/2042	8,415	7,724	7,560
Pasadena Calpub Fing Auth Lease Rev Taxable-Ser	7.15%	3/1/2043	100,000	122,352	120,146
Pennsylvania St Higher Edl Facs Auth Rev	6.14%	4/1/2030	3,000,000	3,710,430	3,173,228
Philpa Auth For Indl Dev Pension Ret Sys	6.35%	4/15/2028	100,000	110,820	104,864
Philpa Auth For Indl Dev Pension Ret Sys-Ser A	6.35%	4/15/2028	580,000	676,402	608,212
Port Auth NY & NJ	5.65%	11/1/2040	280,000	362,251	298,471
Port Auth NY & NJ	5.31%	8/1/2046	1,300,000	1,440,681	1,273,365
Port Auth NY & NJ	3.17%	7/15/2060	1,685,000	1,043,588	1,182,224

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Port St Lucie Fla Spl Oblig Rev	5.03%	5/1/2042	70,000	75,354	67,733
Riverside Calif Elec Rev	7.61%	10/1/2040	415,000	643,562	518,224
Salt River Proj Ariz Agric Impt & Pwr Dist	4.84%	1/1/2041	120,000	119,252	118,497
San Antonio Tex Elec & Gas Rev	5.72%	2/1/2041	545,000	783,133	581,540
San Antonio Tex Elec & Gas Rev Taxable	5.81%	2/1/2041	2,875,000	4,130,628	3,086,146
San Diego Cnty Calif Wtr Auth Fing Agy Wtr Rev	6.14%	5/1/2049	170,000	239,315	190,790
San Fran Cal Cy & Cnty Pub Util	5.75%	10/1/2035	40,000	55,212	42,540
San Francisco Calif Cy & Cnty Pub Utils Commn Wtr Rev	6.95%	11/1/2050	200,000	340,460	247,415
San Joaquin Hills Cal Transn	3.49%	1/15/2050	2,775,000	2,568,679	2,127,886
Santa Cruz Cnty Calif Pension Oblig	2.65%	6/1/2036	100,000	100,050	78,010
SBA 23-25K CI 1	5.71%	11/1/2048	2,600,000	2,600,000	2,736,289
Sedgwick Cnty Kans Uni Sch Dist No 259 Wichita	6.22%	10/1/2028	60,000	75,000	62,524
Small Business Admin Gtd De Part Ctf	3.62%	9/1/2033	2,673,743	2,784,192	2,576,210
Small Business	3.55%	9/10/2028	232,382	232,382	221,614
Small Business	2.78%	1/1/2036	1,704,754	1,704,754	1,584,062
Small Business Admin	2.85%	3/10/2027	2,073,883	2,084,326	1,996,774
Small Business Admin	2.28%	9/10/2029	1,081,973	1,081,973	983,842
Small Business Admin	3.54%	12/1/2038	6,533,610	6,575,737	6,108,553
Small Business Admin	3.42%	3/1/2044	413,199	413,199	382,335
Small Business Admin 23-25L CI 1	5.28%	12/1/2048	1,410,000	1,410,000	1,452,350
Small Business Admin Gtd	2.98%	4/1/2039	160,224	160,224	147,142
Small Business Admin Gtd Dev Partn	1.98%	5/1/2024	116,015	116,015	114,384
Small Business Admin Gtd Dev Partn	5.87%	7/1/2028	381,283	415,034	378,508
Small Business Admin Gtd Dev Partn	5.17%	3/10/2033	10,900,566	10,900,566	10,941,705
Small Business Admin Gtd Dev Partn	3.38%	11/1/2033	179,804	187,727	171,417
Small Business Admin Gtd Dev Partn	3.21%	3/1/2034	2,369,262	2,431,715	2,243,261
Small Business Admin Gtd Dev Partn	3.54%	7/1/2038	3,800,781	3,806,975	3,573,897
Small Business Admin Gtd Dev Partn	3.37%	1/1/2039	1,853,115	1,862,381	1,730,885
Small Business Admin Gtd Dev Partn	3.26%	2/1/2039	3,719,245	3,748,185	3,470,563
Small Business Admin Gtd Dev Partn	2.69%	7/1/2044	10,703,115	11,339,018	9,452,490
Small Business Admin Gtd Dev Partn Ctf	4.99%	9/1/2024	60,994	66,711	60,551
Small Business Admin Gtd Dev Partn Ctf	4.88%	11/1/2024	34,990	34,644	34,665
Small Business Admin Gtd Dev Partn Ctf	5.87%	5/1/2026	86,934	90,010	86,287
Small Business Admin Gtd Dev Partn Ctf	5.37%	10/1/2026	38,801	40,025	38,753
Small Business Admin Gtd Dev Partn Ctf	5.72%	1/1/2029	138,496	143,256	136,963
Small Business Admin Gtd Dev Partn Ctf	4.95%	6/1/2029	368,080	388,735	366,071
Small Business Admin Gtd Dev Partn Ctf	2.63%	2/1/2032	58,603	58,603	55,157
Small Business Admin Gtd Dev Partn Ctf	3.65%	9/1/2043	4,956,759	4,958,413	4,628,327
Small Business Admin Gtd Dev Partn Ctf	2.22%	10/1/2044	454,968	454,968	388,061
Small Business Admin Gtd Dev Partn Ctf	1.77%	4/1/2045	4,384,989	4,384,989	3,609,415
Small Business Admin Gtd Dev Partn Ctf	3.50%	4/1/2047	3,871,919	3,871,919	3,553,108
Small Business Admin Gtd Dev Partn Ctf	6.07%	7/1/2026	27,001	28,359	26,826
Small Business Admin Gtd Dev Partn Ctf	5.51%	11/1/2027	371,828	395,501	369,204

2023 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 Gtd Dev Partn Ctf	5.29%	12/1/2027	230,740	244,026	229,415
Small Business Admin Gtd Dev Partn Ctf 2004-20 F Partn Ctf	5.52%	6/1/2024	14,197	14,663	14,161
Small Business Admin Gtd Dev Partn Partnctf	1.34%	6/1/2045	5,895,541	5,838,930	4,684,538
Small Business Admin Gtd Dev Partn Partnctf	1.34%	2/1/2046	4,519,514	4,455,666	3,651,939
Small Business Admin Gtd Dev Partn Partnctf	1.75%	11/1/2046	4,403,354	4,403,354	3,587,415
Small Business Admin Gtd Dev Partn Partnctf	3.94%	5/1/2047	4,039,940	4,039,940	3,772,614
Small Business Admin Gtd Dev Partn Partnctf	4.26%	9/1/2047	10,712,743	10,712,743	10,452,396
Small Business Admin Gtd Partn Ctfs	2.52%	9/10/2027	7,759,911	7,564,457	7,296,929
Small Business Admin Gtd Partn Ctfs	1.30%	9/10/2031	7,451,759	7,451,759	6,281,380
Small Business Admin Gtd Partn Ctfs	5.69%	9/10/2033	2,505,000	2,504,702	2,607,721
Small Business Admin Gtd Partn Ctfs Gtd	2.94%	3/10/2032	1,523,932	1,523,932	1,387,507
Small Business Admin Gtd Partn Ctfs Srs 2020-10A CI 1	2.08%	3/10/2030	584,284	584,284	529,786
Small Business Admin Partn Certs	5.11%	8/1/2025	112,972	121,222	111,931
Small Business Administration	3.87%	11/1/2038	5,611,011	5,738,597	5,322,131
Small Business Administration	4.93%	3/1/2048	1,970,854	1,970,854	1,988,413
Small Business Administration	5.15%	8/1/2048	1,595,000	1,595,000	1,626,021
Small Business Administration	5.41%	9/1/2048	1,650,000	1,650,000	1,701,321
Small Business Administration 22-10B	4.26%	9/10/2032	1,452,159	1,452,159	1,410,148
Small Business Fixed	3.55%	9/10/2028	277,848	277,848	264,973
State Pub Sch Bldg Auth Pa Rev	5.09%	9/15/2029	100,000	122,828	102,113
Tampa-Hillsborough Cnty Fla Expwy Auth Rev	1.24%	7/1/2025	300,000	282,138	284,086
Tenn Val Auth	5.88%	4/1/2036	385,000	582,062	440,615
Tenn Valley Authority	1.50%	9/15/2031	145,000	144,974	120,325
Tennessee Vy Auth Tennessee Valley Authority	4.65%	6/15/2035	9,232,000	9,597,527	9,423,004
Texas St	5.52%	4/1/2039	300,000	422,380	321,293
Texas Transn Commn St Hwy Fd Rev	5.18%	4/1/2030	4,460,000	5,447,981	4,562,886
Thirax 1 LLC	1.46%	3/7/2033	680,733	673,769	595,732
Totem Ocean Trailer Express Inc	6.36%	4/15/2028	2,242,000	2,701,610	2,279,602
U S Intl Dev Fin Corp	1.44%	11/20/2037	2,174,586	1,875,580	1,740,210
United States Of Amer	2.63%	7/31/2029	11,710,000	10,837,076	10,978,582
United States Of Amer T-Bill	0.00%	4/25/2024	600,000	587,191	590,170
United States Of Amer Treas Bd	2.38%	5/15/2027	14,371,000	14,435,262	13,658,064
United States Of Amer Treas Bills	0.00%	4/11/2024	840,000	822,302	827,899
United States Of Amer Treas Bonds	4.38%	8/15/2043	9,470,000	9,149,452	9,702,311
United States Of Amer Treas Bonds	3.75%	11/15/2043	17,000,000	15,275,625	15,946,133
United States Of Amer Treas Bonds	2.50%	2/15/2045	90,295,000	69,992,122	68,659,471
United States Of Amer Treas Bonds	2.50%	5/15/2046	33,450,000	36,417,028	25,154,139
United States Of Amer Treas Bonds	2.00%	8/15/2051	23,296,000	15,041,454	15,293,460
United States Of Amer Treas Bonds	3.63%	2/15/2053	65,550,000	62,697,672	60,823,230
United States Of Amer Treas Bonds	3.63%	5/15/2053	280,000	221,156	260,138
United States Of Amer Treas Bonds	4.13%	8/15/2053	25,020,000	23,674,701	25,410,938
United States Of Amer Treas Notes	2.75%	5/15/2025	38,005,000	37,462,981	37,109,804
United States Of Amer Treas Notes	4.75%	7/31/2025	40,000	39,694	40,188

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
United States Of Amer Treas Notes	5.00%	8/31/2025	190,000	189,508	191,781
United States Of Amer Treas Notes	4.88%	11/30/2025	4,490,000	4,526,130	4,537,531
United States Of Amer Treas Notes	1.50%	1/31/2027	10,010,000	9,244,020	9,296,397
United States Of Amer Treas Notes	4.13%	9/30/2027	5,000,000	5,035,254	5,035,156
United States Of Amer Treas Notes	4.00%	6/30/2028	20,000	19,780	20,112
United States Of Amer Treas Notes	4.13%	7/31/2028	190,000	188,891	192,138
United States Of Amer Treas Notes	4.88%	10/31/2028	800,000	803,172	835,875
United States Of Amer Treas Notes	3.50%	1/31/2030	530,000	525,984	519,027
United States Of Amer Treas Notes	4.13%	8/31/2030	18,300,000	17,716,406	18,555,914
United States Of Amer Treas Notes	2.88%	5/15/2032	10,495,000	9,586,835	9,743,132
United States Of Amer Treas Notes	4.13%	11/15/2032	150,000	157,066	152,760
United States Of Amer Treas Notes	4.50%	11/15/2033	2,655,000	2,746,114	2,793,143
United States Of Amer Treas Notes	1.69%	10/15/2027	9,500,000	9,459,495	9,800,544
United States Of Amer Treas Notes	1.16%	1/15/2033	8,840,000	8,793,628	8,663,815
United States Treas	2.25%	2/15/2027	30,250,000	31,087,878	28,731,592
United States Treas	2.38%	2/15/2042	24,885,000	21,168,103	19,169,227
United States Treas Bd	0.00%	5/15/2045	36,501,000	14,749,269	14,849,232
United States Treas Bds	6.25%	5/15/2030	30,000,000	34,669,258	33,955,078
United States Treas Bds	4.75%	2/15/2037	44,190,000	58,675,234	48,489,894
United States Treas Bds	3.50%	2/15/2039	16,000,000	21,074,766	15,205,000
United States Treas Bds	1.13%	5/15/2040	17,000,000	14,184,133	11,002,188
United States Treas Bds	1.38%	11/15/2040	4,626,000	4,043,465	3,082,072
United States Treas Bds	2.25%	5/15/2041	14,795,000	13,029,742	11,313,552
United States Treas Bds	2.00%	11/15/2041	25,340,000	19,503,523	18,404,165
United States Treas Bds	3.88%	2/15/2043	3,840,000	3,841,800	3,674,700
United States Treas Bds	4.75%	11/15/2043	5,660,000	5,691,159	6,092,459
United States Treas Bds	3.13%	8/15/2044	7,640,000	9,123,928	6,494,597
United States Treas Bds	3.00%	2/15/2047	15,000,000	13,861,853	12,316,406
United States Treas Bds	3.00%	5/15/2047	5,000,000	4,120,703	4,101,758
United States Treas Bds	3.13%	5/15/2048	450,000	377,535	376,594
United States Treas Bds	1.25%	5/15/2050	47,110,000	30,109,358	25,531,411
United States Treas Bds	1.88%	2/15/2051	56,500,000	45,684,476	36,018,750
United States Treas Bds	2.38%	5/15/2051	33,055,000	26,874,943	23,709,215
United States Treas Bds	1.88%	11/15/2051	200,000	199,876	127,125
United States Treas Bds	2.25%	2/15/2052	25,170,000	23,276,110	17,539,361
United States Treas Bds	4.00%	11/15/2052	350,000	376,578	346,951
United States Treas Bds	4.75%	11/15/2053	8,640,000	8,873,495	9,734,850
United States Treas Bds Bd	3.75%	8/15/2041	49,200,000	50,024,921	46,984,078
United States Treas Nts	1.63%	5/15/2026	11,615,000	10,772,912	10,963,017
United States Treas Nts	4.63%	9/15/2026	20,000	19,875	20,287
United States Treas Nts	1.13%	2/28/2027	6,475,000	6,438,905	5,934,489
United States Treas Nts	3.25%	6/30/2027	2,550,000	2,473,679	2,493,521
United States Treas Nts	2.88%	8/15/2028	545,000	510,757	522,050
United States Treas Nts	1.38%	12/31/2028	25,960,000	23,081,936	23,055,725
United States Treas Nts	2.63%	2/15/2029	15,500,000	14,602,927	14,608,750

2023 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	4.00%	10/31/2029	7,540,000	7,734,391	7,584,474
United States Treas Nts	4.38%	11/30/2030	5,880,000	5,885,300	6,055,481
United States Treas Nts	1.63%	5/15/2031	34,575,000	30,562,119	29,708,839
United States Treas Nts	1.88%	2/15/2032	122,025,000	106,893,796	105,103,564
United States Treas Nts	2.75%	8/15/2032	6,215,000	5,678,813	5,702,505
United States Treas Nts	3.50%	2/15/2033	117,545,000	112,383,978	114,211,497
United States Treas Nts	0.61%	4/15/2024	10,790,000	12,913,317	12,995,899
United States Treas Nts	0.66%	7/15/2032	2,250,000	2,256,792	2,182,813
United States Treas Nts Dtd 09/30/2023	4.63%	9/30/2030	420,000	415,355	438,441
United States Treasury	2.25%	11/15/2027	7,890,000	7,829,352	7,424,305
United STS Treas Nts	0.50%	2/28/2026	10,000,000	9,848,619	9,244,141
United STS Treas Nts	1.13%	2/15/2031	102,620,000	89,427,535	85,799,941
Univ Calif Regts Med Ctr Pooled Rev	6.55%	5/15/2048	1,610,000	2,278,290	1,881,392
University Calif Revs	5.77%	5/15/2043	300,000	428,790	324,418
University Calif Revs	4.76%	5/15/2044	1,385,000	1,327,786	1,363,743
University Calif Revs	4.13%	5/15/2045	3,000,000	3,536,100	2,735,305
University Calif Revs	6.30%	5/15/2050	65,000	69,945	68,401
University Calif Revs	4.86%	5/15/2112	50,000	46,090	47,069
University Mass Bldg Auth Proj Rev	5.45%	11/1/2040	165,000	225,233	171,535
University Mich Univ Revs Taxable	4.45%	4/1/2122	225,000	195,182	201,662
University Minn	4.05%	4/1/2052	125,000	107,610	112,718
University N C Chapel Hill Rev Ref-Taxable-Gen	3.85%	12/1/2034	150,000	135,544	142,153
University Tex Perm Univ Fd	5.26%	7/1/2039	275,000	388,356	284,405
University Va Univ Revs	3.23%	9/1/2119	150,000	88,006	98,999
US Treas Bd	0.00%	5/15/2043	12,819,000	5,062,254	5,687,048
US Treasury N/B	2.38%	5/15/2029	86,290,000	90,187,442	80,074,423
US Treasury N/B	1.50%	2/15/2030	65,020,000	56,436,056	56,724,871
US Treasury N/B	1.25%	8/15/2031	110,000	109,893	91,184
Ut Tran Auth Sales TX Rev	5.94%	6/15/2039	800,000	1,080,447	871,553
Utd States Treas	3.63%	3/31/2028	55,215,000	53,259,609	54,658,537
Vessel Mgmt Svcs Inc U S Gov Gtd Ship Fing Obligs	5.13%	4/16/2035	3,436,000	3,697,349	3,539,320
Vessel Mgmt Svcs Inc US Govt Gtd Ship Fing	5.85%	5/1/2027	64,000	75,435	64,199
Virginia St Hsg Dev Auth Comwlth Mtg	2.13%	7/25/2051	6,971,266	6,971,266	5,295,216
Wa Biomedical Resh Facs 3 Wash L Amer	6.52%	7/1/2042	1,090,000	1,201,287	1,202,322
Washington St	5.48%	8/1/2039	100,000	101,162	105,979
Washoe Cnty Nev Hwy Rev	7.97%	2/1/2040	150,000	212,180	186,333
Wi Treasury Sec	3.38%	5/15/2033	12,885,000	12,265,509	12,391,746
Yuma Ariz Pledged Rev	1.27%	7/15/2026	270,000	270,000	248,720
Total Government & Government Agency Securities			\$4,402,287,009	\$4,077,344,454	\$3,842,467,856

FIXED INCOME

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	\$ 1,689,831,118
CF Wa Opportunistic US \$ High Yield Sec Port LLC	0.00%		678,941	23,141,666	28,598,351
CF Wa Floating Rate High Income Fund LLC	0.00%		1,324,826	28,686,039	34,302,392
MFB NT Collective Aggregate Bond Index Fund - Lending - Tier H	0.00%		2,042,291	753,394,887	1,161,369,064
Total Fixed Income Funds			\$26,642,584	\$2,219,002,417	\$2,914,100,925

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Argentina					
Argentina Rep Amortizing Step Up	0.75%	7/9/2030	\$ 3,250,804	\$ 1,674,197	\$ 1,299,531
Argentina Rep Bd	1.00%	7/9/2029	221,065	120,480	87,763
Argentina Rep Reg	3.50%	7/9/2041	2,430,000	1,087,449	825,981
Argentina Rep Step Up	3.63%	7/9/2035	958,994	443,535	327,319
Buenos Aires(Prov)	6.38%	9/1/2037	1,009,728	1,001,467	385,429
Australia					
Australia & New Zealand Bkg Group Ltd	2.57%	11/25/2035	7,435,000	7,132,555	6,006,162
BHP Billiton Fin	5.00%	9/30/2043	600,000	599,910	606,654
Coronado Fin Pty Ltd	10.75%	5/15/2026	1,084,000	1,126,090	1,129,325
Glencore Fdg LLC	4.00%	3/27/2027	1,750,000	1,750,053	1,700,526
Glencore Funding LLC	3.38%	9/23/2051	8,000,000	5,103,760	5,651,837
Macquarie Bk Ltd Sub	3.05%	3/3/2036	2,000,000	1,980,896	1,611,885
Mineral Res Ltd	8.13%	5/1/2027	3,612,000	3,738,057	3,675,266
Mineral Res Ltd	8.00%	11/1/2027	1,855,000	1,848,097	1,901,907
Mineral Res Ltd	9.25%	10/1/2028	2,400,000	2,399,750	2,553,048
Mineral Res Ltd	8.50%	5/1/2030	2,200,000	2,200,620	2,293,118
National Australia Bk Ltd	2.33%	8/21/2030	6,700,000	6,594,810	5,465,782
National Australia Bk Ltd	6.43%	1/12/2033	1,400,000	1,400,000	1,485,057
Northern Star Resources Ltd	6.13%	4/11/2033	2,600,000	2,574,208	2,616,604
Rio Tinto Fin USA	7.13%	7/15/2028	200,000	270,346	220,309
Westpac Bkg Corp	3.02%	11/18/2036	1,900,000	1,900,000	1,545,826
Xstrata Fin Cda Ltd	6.00%	11/15/2041	770,000	700,546	785,909
Austria					
Benteler International Aktieng	10.50%	5/15/2028	4,450,000	4,498,332	4,687,764
Barbados					
Global Sc Fin VII Srl Asset Backed	2.17%	10/17/2040	7,589,798	7,523,802	6,985,129
Belgium					
Anheuser Busch Inbev Wor	5.55%	1/23/2049	120,000	143,759	129,379
Anheuser-Busch	4.00%	4/13/2028	230,000	228,197	227,327
Anheuser-Busch	3.50%	6/1/2030	210,000	209,559	200,243
Anheuser-Busch	4.35%	6/1/2040	590,000	589,628	553,187
Anheuser-Busch	4.60%	4/15/2048	43,000	52,769	40,708
Anheuser-Busch Cos LLC Corp	3.65%	2/1/2026	372,000	378,012	365,137
Anheuser-Busch Cos LLC Corp	4.70%	2/1/2036	2,165,000	2,083,065	2,166,317

2023 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Anheuser-Busch Cos LLC Corp	4.90%	2/1/2046	6,880,000	6,019,271	6,747,837
Anheuser-Busch Inbev Wor	8.20%	1/15/2039	100,000	161,132	133,842
Anheuser-Busch Inbev Worldwide Inc	4.75%	1/23/2029	510,000	516,291	518,381
Bermuda					
Symphony Clo	6.98%	1/14/2034	1,610,000	1,610,000	1,612,892
Brazil					
Cosan Luxembourg	7.00%	1/20/2027	918,000	911,285	922,828
Petrobras Global Finance	5.30%	1/27/2025	5,168,000	4,969,197	5,141,426
Petrobras Global Finance Bnds	6.85%	6/5/2115	180,000	183,420	169,571
Suzano Austria	5.00%	1/15/2030	9,000,000	9,810,925	8,701,614
Suzano Austria GmbH	3.75%	1/15/2031	1,160,000	1,202,816	1,017,332
Suzano Austria GmbH	3.13%	1/15/2032	250,000	246,568	207,355
Vale Overseas Ltd	6.13%	6/12/2033	2,125,000	2,106,236	2,205,183
Burkina Faso					
Iamgold Corp	5.75%	10/15/2028	3,950,000	3,243,519	3,396,562
Canada					
1011778 B C Unlimited Liability Co	3.88%	1/15/2028	1,910,000	1,858,131	1,803,939
1011778 B C Unlimited Liability Co/New	4.00%	10/15/2030	5,750,000	5,349,368	5,155,399
1375209 B C Ltd	9.00%	1/30/2028	1,320,000	1,547,310	1,287,132
Apache Fin Cda	7.75%	12/15/2029	8,753,000	9,042,780	9,438,973
Arkland Corp/Canada	4.50%	10/1/2029	2,450,000	2,200,325	2,245,352
Arkland Corp/Canada	4.63%	5/1/2030	1,900,000	1,794,325	1,748,000
Arkland Fuel Corp	5.88%	7/15/2027	1,240,000	1,219,950	1,234,993
Bank Montreal Medium Term	1.85%	5/1/2025	960,000	959,270	920,504
Bank Montreal Que	3.80%	12/15/2032	7,085,000	6,895,637	6,522,289
Bank Nova Scotia BC	1.30%	6/11/2025	520,000	518,846	492,818
Bank Nova Scotia BC	4.59%	5/4/2037	370,000	366,371	331,781
Barrick N Amer Fin	5.70%	5/30/2041	590,000	655,352	623,698
Bausch Health Cos Inc	7.00%	1/15/2028	1,000,000	1,000,000	434,610
Bausch Health Cos Inc	7.25%	5/30/2029	1,000,000	1,000,000	455,934
BC Unlimited Liability Co	5.75%	4/15/2025	1,000,000	1,014,900	996,691
Brookfield Residential PPTYS	6.25%	9/15/2027	1,280,000	1,280,456	1,240,175
Canadian Natl Ry Co	3.65%	2/3/2048	190,000	212,270	158,460
Canadian Pac Ry Co New	3.10%	12/2/2051	540,000	571,990	391,911
Canadian Pacific Railway Company	3.13%	6/1/2026	5,675,000	5,398,409	5,437,277
Cascades Inc / Cascades USA Inc	5.13%	1/15/2026	775,000	775,000	753,688
Cascades Inc/Cascades USA Inc	5.38%	1/15/2028	1,500,000	1,525,014	1,451,250
Enbridge Inc	5.70%	3/8/2033	1,400,000	1,398,208	1,458,121
Fairfax Finl Hldgs	8.30%	4/15/2026	485,000	417,425	512,472
First Quantum Minerals Ltd	6.88%	3/1/2026	1,369,000	1,180,632	1,230,635
Gfl Environmental Inc	6.75%	1/15/2031	85,000	85,000	87,590
Manulife Finl Corp	4.06%	2/24/2032	2,350,000	2,459,577	2,213,807
Methanex Corp	5.13%	10/15/2027	1,200,000	1,209,750	1,172,463
Methanex Corp	5.25%	12/15/2029	2,035,000	1,742,188	1,957,974
Nova Chemicals Corp	5.25%	6/1/2027	3,250,000	2,838,278	3,046,904
Nova Chemicals Corp	8.50%	11/15/2028	1,250,000	1,261,428	1,310,825
Open Text Corp	6.90%	12/1/2027	1,290,000	1,290,000	1,341,284

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Open Text Corp	3.88%	2/15/2028	1,470,000	1,451,381	1,366,709
Open Text Corp	3.88%	12/1/2029	500,000	500,000	448,297
Open Text Corporation 2023 Replacement	0.00%	1/31/2030	2,035,067	1,974,015	2,038,384
Open Text Hldgs Inc	4.13%	2/15/2030	3,250,000	3,154,752	2,941,352
Open Text Hldgs Inc	4.13%	12/1/2031	1,100,000	1,100,000	972,647
Rimo Wtr Hldgs Inc	4.38%	4/30/2029	1,750,000	1,626,175	1,612,437
Ritchie Bros Auctioneers	6.75%	3/15/2028	860,000	860,000	885,432
Ritchie Bros Auctioneers	7.75%	3/15/2031	2,835,000	2,852,750	3,022,422
Royal Bank Of Canada	4.90%	1/12/2028	1,545,000	1,544,181	1,562,923
Royal Bk Cda	6.00%	11/1/2027	2,770,000	2,889,531	2,904,079
Royal Bk Cda Global Medium Term Bk Nt	1.15%	6/10/2025	510,000	508,225	483,431
Teck Resources Ltd	6.00%	8/15/2040	30,000	30,870	30,513
Thomson Reuters	3.85%	9/29/2024	190,000	206,576	187,161
Toronto Dominion Bank	5.52%	7/17/2028	300,000	300,000	309,076
Toronto Dominion Bk	1.15%	6/12/2025	490,000	489,976	463,893
Toronto Dominion Bk	4.46%	6/8/2032	540,000	541,840	525,555
Transalta Corp	7.75%	11/15/2029	1,300,000	1,312,247	1,379,480
Videotron Ltd	5.13%	4/15/2027	1,220,000	1,220,831	1,201,700
Videotron Ltd / Videotron Ltee	5.38%	6/15/2024	1,810,000	1,841,754	1,800,950
Cayman Islands					
Kings Pk Clo Ltd	6.80%	1/21/2035	420,000	415,800	420,226
Logan Clo I Ltd / Logan Clo I LLC	6.84%	7/20/2034	280,000	278,236	280,517
Neuberger Berman Ln Advisers	6.79%	10/19/2031	260,000	259,610	259,889
Starwood Commercial Mortgage Trust	6.69%	11/15/2038	1,990,000	1,911,644	1,913,781
Chile					
Agrosuper	4.60%	1/20/2032	700,000	700,000	599,887
Corporacion Nacional Del Cobre	5.95%	1/8/2034	2,000,000	1,997,740	2,027,300
Empresa Nacional	3.75%	8/5/2026	12,000,000	11,133,725	11,393,027
Latam Airls Group	13.38%	10/15/2027	500,000	472,115	558,847
Sociedad Quimica Y	4.25%	5/7/2029	1,935,000	2,191,388	1,824,882
China					
NXP B V / NXP Fdg LLC / NXP USA Inc	2.70%	5/1/2025	310,000	311,461	298,995
Prosus NV	3.06%	7/13/2031	2,360,000	2,360,000	1,909,298
Rosus NV	4.03%	8/3/2050	300,000	320,250	196,671
Colombia					
Colombia Rep Colom	4.13%	2/22/2042	650,000	640,198	463,414
Ecopetrol	4.63%	11/2/2031	480,000	480,000	407,147
Ecopetrol	5.88%	5/28/2045	1,080,000	1,094,350	852,948
Ecopetrol SA	8.88%	1/13/2033	2,500,000	2,498,750	2,716,648
Republic Of Colombia	3.25%	4/22/2032	640,000	633,805	507,955
Denmark					
Danske Bk A/S	5.38%	1/12/2024	940,000	947,351	939,785
Danske Bk A/S	3.24%	12/20/2025	230,000	230,000	224,079
Danske Bk A/S	6.26%	9/22/2026	250,000	250,000	254,347
Dominican Republic					
Dominican Republic	5.95%	1/25/2027	9,000,000	8,784,000	9,019,350

2023 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
France					
Altice France	5.13%	7/15/2029	1,000,000	1,004,050	776,594
Arcelormittal Step CPN	7.00%	10/15/2039	270,000	213,300	292,941
BNP Paribas	3.38%	1/9/2025	300,000	279,123	293,724
BNP Paribas	2.22%	6/9/2026	650,000	650,000	620,560
BNP Paribas	4.63%	3/13/2027	480,000	476,232	470,410
BNP Paribas	5.13%	1/13/2029	1,770,000	1,772,656	1,784,425
BNP Paribas	2.16%	9/15/2029	2,800,000	2,805,346	2,437,625
BNP Paribas	4.38%	3/1/2033	250,000	236,287	234,193
BNP Paribas	5.89%	12/5/2034	1,180,000	1,184,339	1,235,021
BNP Paribas	8.50%	12/31/2049	650,000	654,721	680,733
BNP Paribas Medium Term Nts Book Entry	5.34%	6/12/2029	1,775,000	1,777,144	1,802,130
BNP Paribas Non Pfd Med	4.40%	8/14/2028	1,190,000	1,183,610	1,160,085
Calderys Fing LLC	11.25%	6/1/2028	1,130,000	1,135,250	1,183,551
Credit Agricole	4.00%	1/10/2033	440,000	438,459	407,813
Pvt PI BNP Paribas Non Pfd	4.70%	1/10/2025	810,000	809,921	809,930
Germany					
Allianz SE	6.35%	9/6/2053	21,000,000	20,791,175	21,773,640
Bayer US Fin LLC	6.50%	11/21/2033	2,500,000	2,447,825	2,581,395
Iho Verwaltungs Gmbh	6.00%	5/15/2027	8,717,000	8,122,139	8,493,184
Iho Verwaltungs Gmbh	6.38%	5/15/2029	3,642,000	3,583,125	3,573,936
Mercer Intl Inc	5.50%	1/15/2026	1,300,000	1,252,099	1,244,686
Mercer Intl Inc	12.88%	10/1/2028	2,065,000	2,067,412	2,257,107
Mercer Intl Inc	5.13%	2/1/2029	6,225,000	5,605,406	5,347,035
Schaeffler Verwaltung Zwei Gmbh	4.75%	9/15/2026	2,600,000	2,431,188	2,489,500
Vertical Holdco GmbH	7.63%	7/15/2028	1,650,000	1,627,488	1,620,780
Vertical US Newco Inc	5.25%	7/15/2027	2,978,000	2,942,313	2,926,417
ZF North America Capital Inc	6.88%	4/14/2028	650,000	649,808	674,933
Greece					
Eletson Hldgs Inc Fixed	0.00%	1/15/2022	350,818	296,637	119,717
Guam					
Guam Govt Business Privilege Tax Rev	3.25%	11/15/2026	315,000	315,000	303,547
Hong Kong					
Sands China Ltd	5.13%	8/8/2025	1,950,000	1,747,772	1,923,124
Seaspan Corp	5.50%	8/1/2029	2,680,000	2,425,775	2,242,033
India					
Reliance Inds Ltd	1.87%	1/15/2026	310,526	310,526	299,556
Reliance Inds Ltd	2.88%	1/12/2032	300,000	291,774	257,076
Reliance Inds Ltd	3.63%	1/12/2052	830,000	802,660	610,017
Indonesia					
Ctplpt Pt Freeport Indonesia	5.32%	4/14/2032	10,000,000	10,087,500	9,805,800
Indonesia(Rep Of)	6.50%	2/15/2031	71,879,000,000	5,038,475	4,649,703
Ireland					
Aercap Ireland Cap	3.15%	2/15/2024	570,000	566,175	567,739
Aercap Ireland Cap / Globa	3.00%	10/29/2028	890,000	891,120	813,459
Aercap Ireland Cap / Globa	3.30%	1/30/2032	2,790,000	2,835,707	2,431,007

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Aercap Ireland Cap Designated	6.45%	4/15/2027	8,327,000	8,152,041	8,627,146
Aercap Ireland Cap/Globa	1.65%	10/29/2024	3,269,000	3,068,806	3,154,573
Aercap Ireland Cap/Globa	2.45%	10/29/2026	2,270,000	2,280,007	2,102,061
Aercap Ireland Cap/Globa	3.85%	10/29/2041	185,000	184,565	149,469
Aercap Ireland Capital Dac Gtd	3.40%	10/29/2033	5,615,000	5,300,591	4,821,438
Smurfit Cap Fdg	7.50%	11/20/2025	3,635,000	3,479,900	3,730,377
Israel					
Israel St	3.38%	1/15/2050	290,000	316,100	205,538
State Of Israel	2.75%	7/3/2030	500,000	500,000	441,250
Teva	3.15%	10/1/2026	1,195,000	1,090,400	1,106,517
Teva	5.13%	5/9/2029	2,240,000	2,240,000	2,139,053
Teva Pharmaceutical Indst Ltd	4.10%	10/1/2046	2,000,000	1,516,073	1,353,744
Italy					
F-Brasile S P A/F-Brasile US LLC	7.38%	8/15/2026	1,500,000	1,487,838	1,466,032
Intesa Sanpaolo	5.71%	1/15/2026	200,000	214,836	199,038
Intesa Sanpaolo SPA	5.02%	6/26/2024	340,000	315,690	336,464
Telecom Italia Cap	6.38%	11/15/2033	3,345,000	3,946,994	3,270,573
Jamaica					
Government Of Jamaica	9.63%	11/3/2030	97,000,000	621,365	633,790
Japan					
Mitsubishi UFJ Finl Group Inc	3.84%	4/17/2026	370,000	370,000	362,879
Mitsubishi UFJ Finl Group Inc	4.08%	4/19/2028	380,000	380,000	369,709
Mizuho Finl Group Inc	5.78%	7/6/2029	2,120,000	2,120,000	2,182,429
Mizuho Finl Group Inc	2.56%	9/13/2031	3,450,000	3,000,914	2,810,973
Nissan Mtr Ltd	3.52%	9/17/2025	1,220,000	1,220,000	1,174,673
Nissan Mtr Ltd	4.34%	9/17/2027	1,130,000	1,130,000	1,081,754
Nissan Mtr Ltd	4.81%	9/17/2030	6,200,000	6,070,642	5,805,807
Nomura Amer Fin LLC	3.40%	12/31/2033	85,000	48,450	48,832
Jersey, Channel Islands					
Bain Cap Cr Clo Fltg Rt	7.22%	4/16/2036	1,815,000	1,815,000	1,816,946
Kazakhstan					
Kazmunaigaz Fin Sub Bv Gtd Global Medium	6.38%	10/24/2048	320,000	316,816	300,416
Kenya					
Kenya (Republic Of)	6.88%	6/24/2024	480,000	495,950	467,528
Kenya Rep	6.30%	1/23/2034	800,000	799,928	639,855
Kuwait					
Equate	4.25%	11/3/2026	650,000	642,076	627,255
Macau					
Sands China Ltd	2.55%	3/8/2027	430,000	429,058	391,449
Sands China Ltd	5.40%	8/8/2028	340,000	350,261	337,319
Sands China Ltd	3.10%	3/8/2029	670,000	668,573	584,239
Mexico					
Comision Federal De Electricidad	4.69%	5/15/2029	1,300,000	1,299,740	1,221,347
Mexichem SAB De CV	6.75%	9/19/2042	1,500,000	1,401,094	1,496,979
Mexichem SAB De CV	5.88%	9/17/2044	3,500,000	3,465,000	3,175,504
Mexico(United Mexican States)	10.00%	12/5/2024	288,900	2,735,313	1,697,822

2023 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Mexico(United Mexican States)	7.75%	11/13/2042	932,600	4,899,756	4,848,452
Mexico(Utd Mex St)	8.50%	5/31/2029	819,300	4,595,001	4,737,324
Mexico(Utd Mex St)	7.75%	11/23/2034	1,189,300	5,604,156	6,420,303
Mexico(Utd Mex St)	8.50%	11/18/2038	993,800	5,453,701	5,602,122
Mexico(Utd Mex St)	8.00%	11/7/2047	1,121,400	6,079,548	5,923,564
Orbia Advance Corp	1.88%	5/11/2026	780,000	779,150	716,076
Orbia Advance Corp SAB De CV	2.88%	5/11/2031	740,000	731,238	612,320
Petleos Mexicanos	6.70%	2/16/2032	2,250,000	2,126,588	1,867,357
Petroleos Mexicanos	6.38%	1/23/2045	900,000	899,467	586,550
Petroleos Mexicanos Gtd	6.88%	8/4/2026	660,000	658,779	640,538
Pvptl Mexichem SAB	4.00%	10/4/2027	10,000,000	9,199,000	9,491,232
United Mexican States	4.28%	8/14/2041	1,250,000	1,249,225	1,031,753
United Mexican STS	3.50%	2/12/2034	3,000,000	2,983,680	2,538,066
Morocco					
Ocp	5.13%	6/23/2051	340,000	334,019	257,162
OCP OCPMR	3.75%	6/23/2031	390,000	387,524	335,010
Multi-National Agencies Region					
Inter-Amer Dev Bk	7.35%	10/6/2030	379,000,000	4,570,119	4,653,565
Netherlands					
ABN Amro Bk NV	4.75%	7/28/2025	400,000	398,928	391,944
Aercap Ireland Cap	3.65%	7/21/2027	1,700,000	1,778,741	1,616,308
Ahold Lease	8.62%	1/2/2025	1,449	1,778	1,449
Flutter Entertainment PLC	0.00%	11/15/2030	1,060,000	1,057,350	1,063,975
ING Groep NV	6.36%	4/1/2027	5,054,000	4,994,770	4,984,863
Rabobank Nederland	1.34%	6/24/2026	610,000	610,000	575,087
Rabobank Nederland	3.65%	4/6/2028	400,000	400,000	381,490
Shell International Fin	4.55%	8/12/2043	310,000	325,258	293,892
Shell International Fin	4.38%	5/11/2045	420,000	419,164	386,141
Shell Intl Fin BV	4.00%	5/10/2046	230,000	241,309	200,261
Ziggo BV	4.88%	1/15/2030	2,000,000	1,732,300	1,783,264
Nigeria					
Nigeria Fed Rep	6.50%	11/28/2027	390,000	390,000	355,716
Nigeria Fed Rep	7.14%	2/23/2030	420,000	420,000	377,840
Panama					
CMO La Hipotecaria El Salvadorian	3.50%	10/25/2041	236,333	234,856	239,685
Paraguay					
Paraguay Rep	3.85%	6/28/2033	330,000	329,980	291,390
Peru					
Peru Rep	5.63%	11/18/2050	510,000	573,392	531,267
Peru Rep	2.78%	12/1/2060	240,000	149,400	149,400
Peru Rep Bd	6.55%	3/14/2037	130,000	167,505	144,625
Southn Copper Corp	5.25%	11/8/2042	2,890,000	2,929,015	2,800,599
South Africa					
Anglo Amern Cap	4.75%	4/10/2027	620,000	631,089	612,219
Anglo Amern Cap	4.00%	9/11/2027	490,000	470,588	471,025
Anglo Amern Cap PLC Gtd	3.63%	9/11/2024	200,000	199,890	196,762

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Spain					
Banco Santander	2.75%	5/28/2025	1,200,000	1,210,845	1,157,952
Banco Santander	4.18%	3/24/2028	200,000	199,626	192,591
Grifols Escr	4.75%	10/15/2028	2,000,000	1,897,330	1,813,740
Telefonica Emisiones	5.21%	3/8/2047	280,000	296,450	260,072
Sweden					
Stena Intl	6.13%	2/1/2025	3,665,000	3,654,288	3,643,791
Switzerland					
Cr Suisse AG New	7.95%	1/9/2025	1,280,000	1,277,440	1,308,331
Cr Suisse AG New York Brh	2.95%	4/9/2025	550,000	550,517	532,989
Credit Suisse AG New York Brh Medium Ter	5.00%	7/9/2027	470,000	468,623	470,384
Credit Suisse AG New York Brh Medium Ter	7.50%	2/15/2028	1,610,000	1,609,608	1,764,855
Swiss RE Fin Luxembourg	5.00%	4/2/2049	1,000,000	1,100,978	955,000
UBS AG London Brh Callable	1.50%	2/2/2031	2,800,000	2,761,500	2,068,220
UBS Group AG	2.59%	9/11/2025	650,000	650,000	635,923
UBS Group AG	4.19%	4/1/2031	510,000	510,000	475,490
UBS Group AG	3.09%	5/14/2032	3,525,000	3,177,926	3,008,275
UBS Group AG	2.75%	2/11/2033	210,000	192,408	172,567
UBS Group AG	9.02%	11/15/2033	320,000	320,000	394,030
UBS Group AG	9.25%	12/31/2049	250,000	256,875	277,066
UBS Group AG	9.25%	12/31/2049	1,110,000	1,124,300	1,197,442
UBS Group Fdg Switz AG	4.25%	3/23/2028	600,000	615,340	579,382
UBS Group Fdg Switz AG Conv Corp	7.00%	12/31/2049	1,690,000	1,690,000	1,689,479
UBS Group Funding	4.13%	9/24/2025	360,000	359,327	352,156
Vistajet Malta Fin P L C/Xo Mgmt Hldg	6.38%	2/1/2030	1,350,000	1,353,375	942,046
Vistajet Malta Fin PLC/Xo Mgmt Hldg	7.88%	5/1/2027	100,000	98,986	86,082
Tunisia					
Tunisia Aid US	6.53%	5/15/2028	694,245	783,430	884,427
Turkey					
Eldorado Gold Corp	6.25%	9/1/2029	1,750,000	1,423,750	1,650,550
United Arab Emirates					
DP World Ltd Global Medium Term Nts Book	5.63%	9/25/2048	1,020,000	1,006,779	976,077
United Kingdom					
180 Med Inc	3.88%	10/15/2029	1,665,000	1,615,669	1,499,749
Barclays PLC	4.97%	5/16/2029	440,000	439,820	432,298
Barclays PLC	6.49%	9/13/2029	1,865,000	1,865,000	1,943,283
Barclays PLC	5.09%	6/20/2030	1,450,000	1,465,888	1,406,404
Barclays PLC	2.89%	11/24/2032	1,975,000	1,975,000	1,621,549
Barclays PLC	7.12%	6/27/2034	7,040,000	7,024,582	7,517,050
Barclays PLC	3.81%	3/10/2042	2,900,000	2,900,000	2,176,161
BAT Cap Corp	3.56%	8/15/2027	638,000	640,689	609,240
BAT Cap Corp	4.54%	8/15/2047	290,000	290,000	223,380
Bat Capital Corp	3.21%	9/6/2026	2,750,000	2,652,100	2,631,627
Connect Finco Sarl/Connect U S Finco L	6.75%	10/1/2026	7,075,000	7,010,074	7,033,613
Glencore Fdg LLC	4.13%	3/12/2024	410,000	411,502	408,496

2023 DETAILED LIST OF INVESTMENTS



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
Glencore Fdg LLC Gtd	4.63%	4/29/2024	910,000	925,925	906,062
HSBC Hldgs PLC	4.25%	8/18/2025	660,000	654,588	645,309
HSBC Hldgs PLC	4.30%	3/8/2026	2,560,000	2,657,890	2,518,066
HSBC Hldgs PLC	1.64%	4/18/2026	5,000,000	5,051,650	4,753,226
HSBC Hldgs PLC	4.76%	3/29/2033	410,000	411,580	382,593
HSBC Hldgs PLC	6.50%	5/2/2036	400,000	513,148	425,434
HSBC Holdings PLC	4.25%	3/14/2024	740,000	735,116	737,188
HSBC Holdings PLC	5.40%	8/11/2033	4,045,000	4,045,000	4,069,936
Jaguar Ld Rover Automotive PLC	5.88%	1/15/2028	750,000	752,850	740,144
Lloyds Bkg Group	4.58%	12/10/2025	233,000	202,347	228,059
Lloyds Bkg Group	4.38%	3/22/2028	400,000	399,957	391,291
Lloyds Bkg Group	7.95%	11/15/2033	2,750,000	2,750,000	3,147,345
Lloyds Bkg Group PLC	3.90%	3/12/2024	680,000	678,994	677,217
Lloyds Bkg Group PLC	4.55%	8/16/2028	400,000	398,792	393,778
Mead Johnson	4.13%	11/15/2025	205,000	199,650	202,200
Merlin Entertainments Pl	5.75%	6/15/2026	3,000,000	2,999,162	2,969,986
Motion Bondco Designated Activity Co	6.63%	11/15/2027	2,150,000	2,020,651	1,987,716
National Grid PLC	5.81%	6/12/2033	1,320,000	1,321,106	1,389,797
Natwest Group PLC	4.60%	12/31/2049	2,155,000	2,138,502	1,617,165
Natwest Group PLC Fxd/Fltg Srmt	4.27%	3/22/2025	680,000	680,000	677,618
Nvent Fin SA	5.65%	5/15/2033	1,600,000	1,575,077	1,626,241
P & O Princess	7.88%	6/1/2027	125,000	137,290	130,312
Reynolds Amern Inc	5.85%	8/15/2045	380,000	405,128	356,676
Rolls-Royce PLC Gtd	5.75%	10/15/2027	7,085,000	6,888,679	7,097,455
Royal Bk Scotland	3.07%	5/22/2028	2,125,000	2,018,580	1,974,790
Royal Bk Scotland Group PLC	4.89%	5/18/2029	230,000	230,393	226,032
Shell Intl Fin BV	2.75%	4/6/2030	460,000	459,719	420,801
Shell Intl Fin BV	3.25%	4/6/2050	880,000	860,490	664,095
Virgin Media Fin	5.00%	7/15/2030	2,750,000	2,432,724	2,427,042
Virgin Media Secd Fin PLC	5.50%	5/15/2029	500,000	466,250	483,022
Vmed O2 Uk Fing I PLC	4.75%	7/15/2031	550,000	554,125	491,262
Weir Group PLC Sustainability Lkd	2.20%	5/13/2026	1,510,000	1,506,779	1,404,347
Uruguay					
Uruguay(Rep Of)	4.88%	7/2/2040	16,340,000	524,186	557,765
Zambia					
First Quantum Minerals	7.50%	4/1/2025	1,450,000	1,366,625	1,385,354
First Quantum Minerals Ltd	6.88%	10/15/2027	1,900,000	1,599,300	1,614,706
Total International Securities			\$ 72,898,851,127	\$ 545,390,426	\$ 531,315,932

International Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost	Fair Value
CF Babson Cap Global Ln Tranche B Dist Fundnvc Clcits B Eursv Inv	0.00%		\$ 17,841,381	\$ 1,735,000,000	\$1,686,188,951
Total International			\$ 72,916,692,509	\$ 2,280,390,426	\$ 2,217,504,883
Total Fixed Income			\$ 80,855,155,065	\$ 12,042,939,397	\$12,246,680,701

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
10X Genomics Inc	447,146.00	\$42,218,135.00	\$25,022,290.00
1St Comwlth Fncl Corp	56,215	776,507	867,960
1St Indl Rlty Tr Inc	85,086	4,509,775	4,481,480
3M Co	140,220	19,908,421	15,328,850
5Th 3Rd Bancorp	237,942	5,140,477	8,206,620
A10 Networks Inc	40,806	622,337	537,415
Aaon Inc	38,916	2,490,895	2,874,725
AAR Corp	19,471	1,070,413	1,214,990
Abbott Lab	329,908	36,149,867	36,312,974
Abbvie Inc	440,479	53,648,002	68,261,031
Abercrombie & Fitch Co	28,976	1,028,036	2,556,263
ABM Inds Inc	166,318	5,963,280	7,456,036
Academy Sports & Outdoors Inc	116,331	5,374,901	7,677,846
Acadia Healthcare Co Inc	14,239	1,180,821	1,107,225
Acadia Pharmaceuticals Inc	269,024	6,483,533	8,423,141
Acadia Rlty	53,677	773,765	911,972
Accenture PLC	63,927	15,801,391	22,432,624
Accenture PLC Cls A	87,315	20,460,880	30,639,707
ACI Worldwide Inc	63,018	1,871,118	1,928,351
Acuity Brands Inc	43,806	5,896,002	8,972,783
Acv Auctions Inc	93,043	1,444,405	1,409,601
Addus Homecare Corp	9,238	850,011	857,748
Adeia Inc	61,495	653,844	761,923
Adient PLC Adient PLC Ltd	118,350	5,045,905	4,303,206
Adobe Inc	97,266	39,301,200	58,028,896
ADR GSK PLC	945,054	36,324,247	35,023,701
ADT Inc	407,280	2,810,801	2,777,650
Adtalem Global Ed Inc	23,382	958,407	1,378,369
Adtran Hldgs Inc	575,092	5,126,402	4,221,175
Advance Auto Pts Inc	43,188	3,971,453	2,635,764
Advanced Drain Sys Inc	14,714	1,527,151	2,069,377
Advanced Energy Inds Inc	100,195	9,956,969	10,913,239
Advanced Micro Devices Inc	152,357	9,846,002	22,458,945
Advansix Inc	16,279	573,510	487,719
Aecom	43,167	2,498,852	3,989,926
Aerovironment Inc	16,722	1,724,399	2,107,641
AES Corp	127,857	2,534,568	2,461,247
Affiliated Managers Group Inc	64,607	8,793,691	9,782,792
AFLAC Inc	319,897	14,662,655	26,391,502
Agco Corp	69,123	3,842,611	8,392,223
Agilent Technologies Inc	120,678	15,216,594	16,777,862
Agilon Health Inc	24,866	600,384	312,068
Agilysys Inc	11,791	842,703	1,000,113
Agnc Invt Corp	57,177	823,919	560,906
Agree Rlty Corp	10,369	790,610	652,729



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Air Prod & Chem Inc	24,782	6,824,526	6,785,312
Airbnb Inc	310,637	37,579,577	42,290,121
Akamai Technologies Inc	149,138	13,319,034	17,650,482
Alamo Group Inc	6,018	1,105,517	1,264,923
Alarm Com Hldgs Inc	28,417	1,440,896	1,836,307
Alaska Air Group Inc	335,702	13,444,489	13,115,877
Albany Intl Corp	78,362	4,437,563	7,696,716
Albemarle Corp	8,974	1,319,713	1,296,564
Albertsons Cos Inc	119,566	2,972,573	2,750,018
Alcoa Corporation	8,310	427,469	282,540
Alexander & Baldwin Inc	41,317	765,186	785,849
Alexandria Real Estate Equities Inc	22,161	3,482,318	2,809,350
Align Technology Inc	113,218	30,062,905	31,021,732
Allegiant Travel Co	8,389	973,281	693,015
Allegion PLC	28,819	3,145,647	3,651,079
Allegro Microsystems Inc	29,289	1,090,901	886,578
Alliant Energy Corp	574,388	33,166,171	29,466,104
Allison Transmission Holding	95,264	3,945,207	5,539,602
Allstate Corp	150,450	16,917,168	21,059,991
Ally Finl Inc	122,970	3,640,316	4,294,112
Alnylam Pharmaceuticals Inc	47,423	3,644,742	9,077,236
Alpha & Omega Semiconductor Ltd	13,237	392,677	344,956
Alpha Metallurgical Res Inc	6,792	2,145,576	2,301,945
Alphabet Inc	481,907	34,165,231	67,915,154
Alphabet Inc	518,602	51,102,817	72,443,513
Alphabet Inc Cap	600,852	40,751,909	84,678,072
Alphabet Inc Capital Stock	723,545	59,574,762	101,072,001
Altair Engr Inc	7,810	524,266	657,212
Alteryx Inc	6,091	662,975	287,252
Altria Group Inc	624,266	28,516,501	25,182,890
Amazon Com Inc	2,456,686	264,390,253	373,268,871
Ambac Finl Group Inc	26,645	376,790	439,110
AMC Networks Inc	18,428	228,178	346,262
Arcor PLC	180,154	2,065,497	1,736,685
Amdocs	214,378	15,607,435	18,841,682
Amer Elec Pwr Co Inc	134,511	10,970,288	10,924,983
Amer Finl Group Inc	32,692	1,937,125	3,886,752
Ameren Corp	219,716	17,106,150	15,894,255
American Airlines Inc	129,861	2,311,898	1,784,290
American Assets Tr Inc	27,862	547,925	627,174
American Axle & Mfg Hldgs Inc	63,941	504,325	563,320
American Eagle Outfitters Inc	104,299	1,248,577	2,206,967
American Equity Invt Life Hldg Co	36,204	1,546,941	2,020,183
American Express Co	77,474	11,452,241	14,513,979
American Homes 4 Rent	38,323	1,294,087	1,378,095

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
American International Group Inc	386,936	22,933,781	26,214,914
American STS Wtr Co	20,840	1,818,017	1,675,953
American Tower Corp	414,008	84,560,754	89,376,047
American Wtr Wks Co Inc	24,075	3,514,002	3,177,659
Americas Car-Mart Inc	4,567	421,550	346,042
Americold Rlty Tr Inc	15,423	444,915	466,854
Ameriprise Finl Inc	48,022	7,624,459	18,240,196
Ameris Bancorp	160,056	3,849,397	8,490,971
Amerisafe Inc	10,967	581,733	513,036
Amern Woodmark Corp	8,343	581,652	774,648
Ametek Inc	20,724	2,560,268	3,417,180
Amgen Inc	220,997	47,786,989	63,651,556
Amkor Technology Inc	98,897	2,256,615	3,290,303
Amn Healthcare Svcs Inc	22,144	2,379,434	1,658,143
Amphastar Pharmaceuticals Inc	21,593	1,164,119	1,335,527
Amphenol Corp	48,266	3,443,798	4,784,609
Amphenol Corp New	24,993	1,609,433	2,477,556
Analog Devices Inc	37,236	5,612,292	7,393,580
Andersons Inc	17,952	810,655	1,032,958
Ani Pharmaceuticals Inc	86,921	4,338,676	4,792,824
Annaly Capital Management Inc	216,972	5,208,014	4,202,748
Ansys Inc	13,213	3,668,774	4,794,733
Antero Midstream Corporation	10,861	116,729	136,088
Antero Res Corp	43,395	1,465,274	984,199
Anywhere Real Estate Inc	60,050	380,620	487,006
Aon PLC	23,490	4,820,436	6,836,060
APA Corp	294,603	10,728,386	10,570,356
Apartment Income REIT Corp	15,004	747,121	521,089
Apellis Pharmaceuticals Inc	15,175	1,292,790	908,376
Api Group Corporation	59,712	1,724,745	2,066,035
Apogee Enterprises Inc	12,100	532,471	646,261
Apollo Coml Real Estate Fin Inc	76,754	868,385	901,092
Apollo Global Management Inc	68,271	4,444,565	6,362,174
Appfolio Inc	3,281	571,739	568,400
Apple Hospitality REIT Inc	125,314	2,148,822	2,081,466
Apple Inc	2,351,871	219,755,681	452,805,724
Applied Indl Technologies Inc	26,404	3,608,253	4,559,707
Applied Materials Inc	307,061	25,337,758	49,765,376
Applovin Corp	151,430	2,224,979	6,034,486
Aptargroup Inc	5,416	626,030	669,526
Aptiv PLC	21,647	2,260,652	1,942,169
Aramark	21,111	521,685	593,219
Arbor Rlty Tr Inc	104,314	1,670,437	1,583,487
Arcbest Corp	15,584	1,392,652	1,873,353
Arch Capital Group	128,561	6,908,309	9,548,225

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Archer-Daniels-Midland Co	176,550	12,794,283	12,750,441
Archrock Inc	81,936	826,874	1,261,814
Arcosa Inc	27,806	2,038,077	2,297,888
Ardagh Metalpackaging SA	11,344	48,318	43,561
Ares Management LP	32,628	1,876,910	3,880,122
Arista Networks Inc	84,844	8,954,728	19,981,610
Arlo Technologies Inc	55,112	600,189	524,666
Armada Hoffer Pptys Inc	37,585	454,216	464,926
Armstrong World Inds Inc	71,057	5,607,008	6,986,324
Array Technologies Inc	350,554	6,861,544	5,889,307
Arrow Electr Inc	60,424	4,960,380	7,386,834
Artisan Partners Asset Mgmt Inc	203,168	6,670,268	8,975,962
Artivion Inc	23,334	377,579	417,212
Asbury Automotive Group Inc	53,137	9,952,371	11,954,231
Asgn Incorporated	19,267	1,386,300	1,852,907
Ashland Inc	10,125	1,020,980	853,639
Aspen Aerogels Inc	311,967	2,825,406	4,922,839
Assocfd Banc-Corp	48,300	1,017,013	1,033,137
Assurant Inc	10,427	1,397,514	1,756,845
Assured Guaranty Ltd	32,708	1,756,799	2,447,540
Astec Inds Inc	13,322	601,271	495,578
Astrana Health Inc	24,655	773,434	944,286
AT&T Inc	2,579,806	57,277,341	43,289,145
Ati Inc	559,821	17,029,529	25,455,061
Atkore Inc	10,771	1,705,776	1,723,360
Atlantic Un Bankshares Corp	253,087	7,979,591	9,247,799
Atlassian Corp	421,831	74,331,101	100,336,722
Atmos Energy Corp	149,515	17,008,352	17,328,788
Atn Intl Inc	6,572	259,790	256,111
Autodesk Inc	48,162	10,670,735	11,726,484
Autoliv Inc	5,731	484,083	631,499
Automatic Data Processing Inc	61,514	11,243,682	14,330,917
Autonation Inc	37,724	3,496,302	5,665,390
Autozone Inc	5,847	11,213,507	15,118,062
Avalonbay Cmnty REIT	55,989	10,377,532	10,482,261
Avangrid Inc	17,122	622,684	554,924
Avanos Med Inc	222,982	4,987,911	5,001,486
Avantor Inc	1,021,563	20,772,247	23,322,283
Avery Dennison Corp	14,836	2,508,790	2,999,246
Avient Corporation	228,710	7,696,347	9,507,475
Avis Budget Group Inc	698	154,169	123,727
Avista Corp	42,914	1,721,237	1,533,746
Avnet Inc	55,300	2,432,996	2,787,120
Axalta Coating Systems Ltd	20,775	619,122	705,727
Axcelis Technologies Inc	19,633	3,301,103	2,546,204

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Axis Capital Holdings Ltd	17,129	631,315	948,433
Axon Enterprise Inc	13,646	1,655,778	3,525,171
Axonics Inc	130,532	7,585,833	8,123,006
Axos Finl Inc	27,483	1,105,517	1,500,572
Axsome Therapeutics Inc.	42,792	3,394,433	3,405,815
Azz Inc	14,092	568,988	818,604
B & G Foods Inc	39,849	544,323	418,414
Badger Meter Inc	16,806	2,502,184	2,594,342
Baker Hughes Co	566,423	15,635,283	19,360,338
Balchem Corp	17,910	2,416,985	2,664,112
Ball Corp	24,120	1,708,881	1,387,382
Banc Calif Inc	359,275	6,166,484	4,825,063
Bancfirst Corp	8,031	745,781	781,657
Bancorp Inc	31,950	1,107,400	1,231,992
Bank New York Mellon Corp	1,334,413	55,953,946	69,456,197
Bank Of America Corp	1,733,423	44,942,137	58,364,352
Bankunited Inc	42,657	952,207	1,383,367
Banner Corp	18,494	846,418	990,539
Barnes Group Inc	28,949	1,195,899	944,606
Bath & Body Works Inc	47,413	1,878,979	2,046,345
Bausch + Lomb Corp	48,989	728,644	835,752
Baxter Intl Inc	342,236	13,654,027	13,230,844
Beacon Roofing Supply Inc	239,681	16,157,670	20,857,041
Becton Dickinson & Co	31,705	7,750,365	7,730,630
Belden Inc	180,124	10,445,181	13,914,579
Benchmark Electrs Inc	20,782	518,709	574,414
Bentley Sys Inc	28,363	1,497,369	1,479,981
Berkley WR Corp	38,325	2,497,223	2,710,344
Berkshire Hathaway Inc	262,152	67,228,030	93,499,132
Berkshire Hills Bancorp Inc	24,501	554,928	608,360
Berry Global Group Inc	122,824	5,923,893	8,277,109
Best Buy Inc	145,784	12,666,613	11,411,972
Bill Holdings Inc	5,842	592,526	476,649
Bio Rad Laboratories Inc	1,632	873,838	526,956
Biogen Inc	60,200	15,369,932	15,577,954
Biomarin Pharmaceutical Inc	177,936	14,643,981	17,156,589
Bio-Techne Corp	43,585	3,212,444	3,363,019
Birkenstock Holding PLC	910	44,308	44,344
Bjs Restaurants Inc	13,338	414,942	480,301
Bjs Whsl Club Hldgs Inc	63,438	3,437,394	4,228,777
Bk Haw Corp	21,611	1,096,165	1,565,933
Blackrock Inc	18,770	13,009,871	15,237,486
Blackstone Inc	89,943	9,357,810	11,775,338
Blackstone Mtg Tr Inc	108,501	2,436,661	2,307,816
Block H & R Inc	31,749	1,048,977	1,535,699



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Block Inc	898,156	87,213,288	69,472,367
Bloom Energy Corp	37,344	581,317	552,691
Bloomin Brands Inc	298,562	6,089,506	8,404,520
Blue Owl Cap Inc Com	6,369	71,038	94,898
Blueprint Medicines Corp	26,369	1,944,713	2,432,277
Boeing Co	31,708	7,666,451	8,265,007
Boeing Co Com	13,847	2,760,798	3,609,359
Boise Cascade Co	22,786	1,802,979	2,947,597
Bok Finl Corp	7,168	510,758	613,939
Booking Hldgs Inc	13,376	24,358,925	47,447,615
Boot Barn Hldgs Inc	17,431	1,356,192	1,338,004
Booz Allen Hamilton Hldg Corp	37,676	2,898,552	4,819,137
Borg Warner Inc	445,284	17,477,095	15,963,431
Boston Beer Inc	6,011	3,452,416	2,077,341
Boston Scientific Corp	263,026	11,916,244	15,205,533
Boyd Gaming Corp	219,673	10,819,282	13,753,727
Brady Corp	133,841	6,842,476	7,855,128
Brandywine Rlty Tr	101,231	455,815	546,647
Bread Financial Holdings Inc	28,715	880,759	945,872
Bright Horizons FA	29,696	2,570,796	2,798,551
Brighthouse Finl	422	20,027	22,332
Brighthouse Finl Inc	110,000	4,821,452	5,821,200
Brightsphere Invt Group Inc	208,590	4,453,342	3,996,584
Brinker Intl Inc	24,101	879,091	1,040,681
Brinks Co	115,837	8,410,330	10,187,864
Bristol Myers Squibb Co	1,088,793	65,948,991	55,865,969
Bristow Group Inc	14,234	359,381	402,395
Brixmor Ppty Group Inc	79,436	1,578,026	1,848,476
Broadcom Inc	62,663	25,300,249	69,947,574
Broadridge Finl Solutions Inc	21,043	2,865,457	4,329,597
Brookfield Renewable Corp Class A Subordinate Voting Shares Wi	99,324	3,028,325	2,859,538
Brookline Bancorp Inc	50,821	475,686	554,457
Brown & Brown Inc	33,413	1,891,537	2,375,998
Brown Forman Corp	3,749	219,346	223,403
Brown-Forman Inc	168,969	10,581,056	9,648,130
Bruker Corp	23,778	1,407,222	1,747,207
Brunswick Corp	10,133	766,651	980,368
Bstn Pptys Inc	174,862	11,089,283	12,270,067
Buckle Inc	16,292	551,998	774,196
Builders Firstsource Inc	233,610	25,446,734	38,998,853
Bunge Global SA	51,600	5,342,788	5,209,020
Bunge Global SA F	100,038	9,649,337	10,098,836
Bunge Global SAF	11,116	1,163,593	1,122,160
Burlington Stores Inc	44,949	8,061,009	8,741,682

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Bwx Technologies Inc	75,542	4,993,583	5,796,338
C H Robinson Worldwide Inc	47,247	4,541,311	4,081,668
Cable One Inc	1,150	653,918	640,078
Caci Intl Inc	13,957	3,530,582	4,520,114
Cadence Design Sys Inc	116,256	14,606,334	31,664,647
Caesars Entmt Inc	379,029	19,384,293	17,768,880
Cal Maine Foods Inc	128,807	6,161,444	7,392,234
Calavo Growers Inc	8,649	271,817	254,367
Caleres Inc	21,872	547,798	672,127
California Res Corp	39,508	2,258,228	2,160,297
California Wtr Svc Group	32,328	1,687,785	1,676,853
Callon Pete Co	205,304	7,561,441	6,651,850
Camden Ppty Tr	19,889	2,383,148	1,974,779
Campbell Soup Co	50,023	2,365,573	2,162,494
Capital One Finl Corp	392,230	28,666,402	51,429,198
Capitol Fed Finl Inc	71,892	456,985	463,703
Capri Holdings Ltd	73,047	3,230,279	3,669,881
Cardinal Hlth Inc	137,522	8,957,254	13,862,218
Caretrust REIT Inc	308,109	5,902,243	6,895,479
Cargurus Inc	52,103	927,955	1,258,808
Carlisle Companies Inc	7,812	1,533,356	2,440,703
Carlyle Group Inc	35,688	1,369,291	1,452,145
Carmax Inc	23,359	1,790,730	1,792,570
Carnival Corp	33,704	597,488	624,872
Carnival Corp Com Paired	556,485	9,182,729	10,317,232
Carnival CorpPaired	22,323	596,563	413,868
Carpenter Technology Corp	246,215	10,556,159	17,432,022
Carrier Global Corporation	238,871	6,225,737	13,723,139
Cars Com Inc	36,596	674,280	694,226
Carter Inc	84,441	6,468,440	6,323,786
Carvana Co	16,626	432,234	880,180
Caseys Gen Stores Inc	17,245	3,394,946	4,737,891
Catalent Inc	122,006	5,449,938	5,481,730
Catalyst Pharmaceuticals Inc	60,806	751,120	1,022,149
Caterpillar Inc	113,569	23,640,824	33,578,946
Cathay General Bancorp Inc	40,486	1,791,769	1,804,461
Cava Group Inc	3,120	108,039	134,098
Cavco Inds Inc	4,388	1,212,147	1,520,969
CBIZ Inc	91,896	921,462	5,751,771
CBOE Global Markets Inc	10,912	1,186,157	1,948,447
CBRE Group Inc	45,731	3,241,058	4,257,099
CCC Intelligent Solutions Hldgs Inc	75,134	809,982	855,776
CDW Corp	28,014	3,554,960	6,368,142
Celanese Corp	75,459	4,277,294	11,724,065
Celsius Hldgs Inc	37,183	1,466,758	2,027,217



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Cencora Inc	42,673	5,405,272	8,764,181
Cent Garden & Pet Co	165,559	5,174,585	7,291,218
Centene Corp	97,272	6,639,190	7,218,555
Centerpoint Energy Inc	1,666,353	44,829,343	47,607,705
Centerspace	8,743	538,560	508,843
Centralpac Finl Corp	15,280	254,293	300,710
Century Alum Co	33,530	326,253	407,054
Century Cmnty Inc	15,945	1,128,371	1,453,227
Cerence Inc	24,590	833,252	483,439
Certara Inc	62,323	1,139,602	1,096,262
Ceva Inc	14,276	364,978	324,208
CF Inds Hldgs Inc	64,913	4,449,647	5,160,584
Championx Corporation	16,425	585,674	479,774
Chargepoint Holdings Inc	24,598	354,733	57,559
Charles Riv Laboratories Intl Inc	3,887	837,335	918,887
Charter Communications Inc	105,392	41,623,169	40,963,763
Chatham Lodging	30,225	286,895	324,012
Cheesecake Factory Inc	26,414	897,920	924,754
Chefs' Warehouse Holdings In	20,865	696,686	614,057
Chemed Corp	6,155	3,019,196	3,599,136
Cheniere Energy Inc	349,218	37,421,485	59,615,005
Chesapeake Energy Corp	39,400	3,900,328	3,031,436
Chesapeake Utils Corp	12,092	1,473,377	1,277,278
Chevron Corp	316,146	46,428,177	47,156,337
Chewy Inc	25,378	1,265,321	599,682
Chipotle Mexican Grill Inc	4,488	5,463,315	10,263,876
Choice Hotels Intl Inc	7,371	853,961	835,134
Chord Energy Corporation	1,972	313,101	327,806
Chubb Ltd	105,668	19,427,459	23,880,968
Church & Dwight Inc	133,622	12,035,393	12,635,296
Churchill Downs Inc	10,940	1,314,509	1,476,134
Chuys Holdings Inc	10,535	420,840	402,753
Ciena Corp	15,887	819,930	715,074
Cin Fncl Corp	83,956	8,601,421	8,686,088
Cinemark Hldgs Inc	63,961	978,443	901,210
Cintas Corp	32,747	12,064,886	19,735,307
Cisco Systems Inc	1,299,522	53,943,250	65,651,851
Citigroup Inc	494,336	32,429,478	25,428,644
Citizens Finl Group Inc	225,304	9,368,586	7,466,575
City Hldg Co	8,197	791,258	903,801
Civitas Res Inc	10,280	731,603	702,946
Clean Hbrs Inc	10,145	815,982	1,770,404
Clearwater Paper Corp	9,771	316,779	352,929
Clearway Energy Inc	43,285	1,236,532	1,107,230
Clearway Energy Inc	158,890	4,594,253	4,358,353

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Cleveland Cliffs	64,131	1,201,500	1,309,555
Clorox Co	117,320	18,453,902	16,728,659
Cloudflare Inc	401,855	43,383,293	33,458,447
CME Group Inc	48,055	9,248,323	10,120,383
CMS Energy Corp	373,706	23,461,638	21,701,107
Cna FncI Corp	26,677	1,147,654	1,128,704
Coca Cola Co	613,580	33,104,290	36,158,269
Coca-Cola Consolidated Inc	3,886	1,993,054	3,607,762
Cogent Communications Hldgs Inc	24,300	1,592,647	1,848,258
Cognex Corp	10,575	693,133	441,400
Cognizant Tech Solutions Corp	444,974	30,302,362	33,608,886
Coherent Corp	673,037	27,941,493	29,297,301
Cohu Inc	27,822	1,097,464	984,621
Colgate-Palmolive Co	359,345	27,402,341	28,643,390
Collegium Pharmaceutical Inc	19,879	452,458	611,876
Columbia Sportswear Co	23,267	1,995,970	1,850,657
Comcast Corp	2,059,824	73,764,797	90,323,282
Comerica Inc	26,775	1,673,281	1,494,313
Comm Bancshares Inc	13,054	833,270	697,193
Commercial Metals Co	143,622	6,471,392	7,186,845
Community Bk Sys Inc	29,381	1,504,706	1,531,044
Community Healthcare Tr Inc	14,145	478,445	376,823
Compass Minerals Intl Inc	20,250	710,326	512,730
Comstock Res Inc	59,392	616,633	525,619
Conagra Brands Inc	316,819	11,179,291	9,080,033
Concentrix Corp	27,681	3,111,504	2,718,551
Conduent Inc	1,007,739	7,450,613	3,678,247
Confluent Inc	16,819	465,490	393,565
Conmed Corp	17,917	2,427,535	1,962,091
Conocophillips	337,980	23,119,909	39,229,339
Cons Edison Inc	557,357	49,807,687	50,702,766
Consol Energy Inc	17,711	1,078,907	1,780,487
Constellation Brands Inc	22,621	5,004,612	5,468,627
Constellation Energy Corporation	119,324	6,966,733	13,947,782
Copart Inc	292,453	10,048,833	14,330,197
Copt Defense Properties	251,601	6,733,065	6,448,534
Corcept Therapeutics Inc	49,852	1,148,557	1,619,193
Core & Main Inc	40,871	1,098,510	1,651,597
Core Laboratories Inc	27,921	623,100	493,085
Corebridge Finl Inc	149,168	2,829,508	3,230,979
Corecivic Inc	70,354	673,355	1,022,244
Corning Inc	98,480	3,406,647	2,998,716
Corsair Gaming Inc	25,931	461,622	365,627
Corteva Inc	77,876	3,474,412	3,731,818
Corvel Corp	7,731	1,542,347	1,911,181

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Costar Group Inc	435,779	19,807,280	38,082,727
Costco Wholesale Corp	124,502	48,259,454	82,181,280
Coterra Energy Inc	322,075	8,682,921	8,219,354
Coty Inc	275,591	1,936,826	3,422,840
Couchbase Inc	85,750	2,357,765	1,931,090
Cracker Barrel Old Country Store	60,576	7,545,794	4,669,198
Credit Accep Corp Mich	1,427	916,512	760,206
CRH	73,814	4,509,245	5,104,976
Crispr Therapeutics AG	114,996	6,191,035	7,198,750
Crocs Inc	17,987	1,859,033	1,680,166
Cross Ctry Healthcare Inc	19,914	556,448	450,853
CrowdStrike Hldgs Inc	28,134	5,143,728	7,183,173
Crown Castle Inc	343,986	47,658,173	39,623,747
CSG Sys Intl Inc	113,348	5,103,081	6,031,247
CSX Corp	700,309	22,261,812	24,279,713
CTS Corp	17,934	785,432	784,433
Cubalmart	20,823	901,197	965,146
Cullen / Frost Bankers Inc	5,086	625,967	551,780
Cummins Inc	103,441	19,639,228	24,781,360
Curtiss Wright Corp	6,777	861,684	1,509,848
Cushman & Wakefield Inc	96,382	870,969	1,040,926
Customers Bancorp Inc	15,328	427,955	883,199
CVB Finl Corp	73,668	1,099,425	1,487,357
CVR Energy Inc	17,954	507,441	544,006
CVS Health Corp	906,529	70,414,380	71,579,530
CWT Travel Holdings Inc	130,664	1,844,939	391,992
D R Horton Inc	128,895	11,362,022	19,589,462
Dana Inc	73,075	1,113,605	1,067,626
Danaher Corp	73,837	16,445,972	17,081,452
Darden Restaurants Inc	17,544	2,363,355	2,882,479
Darling Ingredients Inc	179,280	10,183,652	8,935,315
Datadog Inc	533,421	50,789,253	64,746,641
Dave & Busters Entmt Inc	19,121	791,011	1,029,666
Davita Inc	59,615	5,732,481	6,245,267
Dayforce Inc	6,677	519,569	448,160
Deckers Outdoor Corp	14,825	4,336,285	9,909,475
Deere & Co	40,628	14,145,422	16,245,918
Dell Technologies Inc	156,723	8,423,834	11,989,310
Delta Air Lines Inc	165,155	6,557,558	6,644,186
Deluxe Corp	368,015	10,675,247	7,893,922
Dentsply Sirona Inc	42,841	1,868,674	1,524,711
Designer Brands Inc	175,009	2,105,601	1,548,830
Devon Energy Corp	80,355	3,600,943	3,640,082
Dexcom Inc	953,314	95,160,456	118,296,734
Diamondback Energy Inc	96,409	12,027,507	14,951,108

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Diamondrock Hospitality Co	122,399	982,142	1,149,327
Dicks Sporting Goods Inc	63,506	3,979,799	9,332,207
Digi Intl Inc	20,976	791,763	545,376
Digital Rlty Tr Inc	19,121	2,418,714	2,573,304
Digitalbridge Group Inc	638,063	10,905,667	11,191,625
Dillards Inc	5,109	1,945,784	2,062,248
Dime Cmnty Bancshares Inc	19,610	365,163	528,097
Dine Brands Global Inc	8,481	503,491	421,082
Diodes Inc	235,883	18,440,572	18,993,299
Discover Finl Svcs	96,849	7,005,986	10,885,828
Dnow Inc	59,831	603,783	677,287
Docusign Inc	49,673	5,323,193	2,953,060
Dolby Laboratories Inc	21,316	1,686,294	1,837,013
Dollar Gen Corp	59,204	10,983,512	8,048,784
Dollar Tree Inc	128,525	16,190,085	18,256,976
Dominion Energy Inc	585,957	31,356,456	27,539,979
Dominos Pizza Inc	14,762	5,568,585	6,085,339
Donaldson Inc	39,366	2,187,875	2,572,568
Donnelley Finl Solutions Inc	14,496	653,914	904,116
Doordash Inc	420,151	51,074,058	41,548,732
Dorian Lpg Limited	19,831	515,216	869,986
Dorman Prods Inc	15,692	1,288,890	1,308,870
Doubleverify Hldgs Inc	108,665	3,873,279	3,996,699
Douglas Emmett Inc	88,036	1,188,167	1,276,522
Dover Corp	18,578	2,254,369	2,857,482
Dow Inc	94,376	5,225,821	5,175,580
Doximity Inc	5,101	192,049	143,032
Draftkings Inc	64,464	2,100,923	2,272,356
Dril-Quip Inc	216,838	7,200,920	5,045,820
Dropbox Inc	133,448	3,037,671	3,934,047
DT Midstream Inc	12,672	759,021	694,426
DTE Energy Co	419,747	47,727,681	46,281,304
DTE Energy Co Com	10,904	1,309,640	1,202,275
Duke Energy Corp	283,775	27,406,200	27,537,526
Dun & Bradstreet Hldgs Inc	71,346	852,829	834,748
Duolingo Inc	3,280	487,498	744,068
Dupont De Nemours Inc	47,789	4,149,906	3,676,408
DXC Technology Co	473,859	14,084,522	10,837,155
Dxp Enterprises Inc	7,573	272,140	255,210
Dycom Inds Inc	16,824	1,765,042	1,936,274
Dynatrace Inc	35,288	1,389,986	1,929,901
Dynavax Technologies Corp	77,139	1,006,439	1,078,403
E L F Beauty Inc	38,733	4,322,299	5,590,721
Eagle Bancorp Inc	17,158	386,704	517,142
Eagle Matls Inc	122,313	20,551,858	24,809,969

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
East West Bancorp Inc	70,800	3,764,864	5,094,060
Easterly Government Properti	51,887	762,856	697,361
Eastern Bankshares Inc	395,717	7,456,384	5,619,181
Eastgroup Pptys Inc	5,259	833,029	965,237
Eastman Chem Co	76,170	5,279,883	6,841,589
Eaton Corp PLC	61,553	10,173,928	14,823,193
Ebay Inc	442,910	20,207,199	19,319,734
Ecolab Inc	35,619	7,046,383	7,065,029
Ecovyst Inc	522,213	5,656,586	5,102,021
Edgewellpers Care Co	132,100	4,937,021	4,838,823
Edison Intl	230,473	15,612,348	16,476,515
Edwards Lifesciences Corp	591,335	33,046,463	45,089,294
Elanco Animal Health Inc	1,540,004	27,457,989	22,946,060
Elastic NV	20,016	1,889,787	2,255,803
Electr Arts	133,892	17,316,412	18,317,765
Elevance Health Inc	63,777	28,310,100	30,074,682
Eli Lilly & Co	164,067	38,069,111	95,637,936
Ellington Finl LLC	39,266	533,017	499,071
Elme Communities	311,565	5,924,828	4,548,849
Elpollo Loco Hldgs Inc	223,318	2,816,683	1,969,665
Emcor Group Inc	29,339	3,074,607	6,320,501
Emerson Electric Co	61,796	4,677,306	6,014,605
Empire St Rlty Tr Inc	590,877	6,939,706	5,725,598
Employers Hldgs Inc	14,918	576,685	587,769
Encompass Health Corp	21,340	1,350,341	1,423,805
Encore Cap Group Inc	13,683	676,884	694,412
Encore Wire Corp	9,515	1,761,915	2,032,404
Energizer Hldgs Inc	38,946	1,234,997	1,233,809
Enerpac Tool Group Corp	31,260	857,578	971,873
Enersys	29,970	2,363,439	3,025,771
Enhabit Inc	29,849	367,418	308,937
Enova Intl Inc	17,134	882,391	948,538
Enovis Corporation	171,179	10,207,225	9,589,448
Enphase Energy Inc	27,317	2,815,992	3,609,668
Enpro Inc	12,113	1,462,841	1,898,592
Ensign Group Inc	45,043	4,240,141	5,054,275
Entegris Inc	378,842	31,589,417	45,392,848
Entergy Corp	56,151	5,576,364	5,681,920
Entergy Corp New	253,697	25,601,343	25,671,599
Enterprise Finl Svcs Corp	110,312	3,274,470	4,925,431
Investnet Inc	27,652	1,312,295	1,369,327
Enviri Corporation	42,318	322,713	380,862
Envista Hldgs Corp	38,015	1,414,578	914,641
EOG Resources Inc	129,752	13,883,708	15,693,504
Epam Sys Inc	34,881	9,274,284	10,371,517

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Eplus Inc	14,969	840,075	1,195,125
EQT Corp	158,754	6,136,572	6,137,430
Eqty Lifestyle Pptys Inc	10,522	725,149	742,222
Eqty Lifestyle Pptys Inc REIT	5,644	328,840	398,128
Eqty Resdntl	94,274	6,673,826	5,765,798
Equifax Inc	13,896	2,537,645	3,436,342
Equinix Inc	10,317	6,482,496	8,309,209
Equitable Hldgs Inc	74,127	2,100,325	2,468,429
Erie Indty Co	4,832	965,919	1,618,333
Esco Technologies Inc	15,043	1,485,379	1,760,482
Essent Group Ltd	113,131	4,357,583	5,966,529
Essential Utils Inc	289,432	12,199,854	10,810,285
Essentialproperties Realty	88,076	2,156,483	2,251,223
Essex Ppty Tr REIT	33,114	7,982,027	8,210,285
Estee Lauder Companies Inc	41,913	9,857,150	6,129,776
Ethan Allen Interiors Inc	12,728	361,947	406,278
Etsy Inc	28,636	3,330,601	2,320,948
Euronet Worldwide Inc	10,391	1,125,204	1,054,583
Evercore Inc	51,611	5,916,852	8,828,062
Everest Group Ltd	64,174	12,491,914	22,690,643
Evergy Inc	231,871	13,666,933	12,103,666
Eversource Energy	240,455	15,754,449	14,840,883
Evertec Inc	36,358	1,316,836	1,488,497
Exact Sciences Corp	35,598	2,826,880	2,633,540
Exelixis Inc	121,233	2,561,187	2,908,380
Exelon Corp	391,465	14,781,929	14,053,594
Exide Technologies	1,399,229	5,536,913	979,460
Exlservice Com Inc	27,115	941,328	836,498
Exp World Holdings Inc	39,032	678,691	605,777
Expedia Group Inc	82,149	9,192,852	12,469,397
Expeditors Intl Wash Inc	110,838	11,239,315	14,098,594
Exponent Inc	12,127	1,088,752	1,067,661
Expro Group Holdings N.V	296,282	6,637,475	4,716,809
Extra Space Storage Inc	16,161	2,438,054	2,591,093
Extra Space Storage Inc.	5,673	737,332	909,552
Extreme Networks Inc	75,461	1,871,211	1,331,132
Exxon Mobil Corp	1,004,165	88,232,356	100,396,417
Ezcorp Inc	29,775	257,598	260,234
F5 Inc	66,435	10,864,847	11,890,536
Fabrinet	21,269	2,775,120	4,048,129
Factset Resh Sys Inc	18,154	6,893,000	8,660,366
Fair Isaac Corporation	18,355	8,509,070	21,365,404
Fastenal Co	267,537	13,729,506	17,328,371
Fb Finl Corp	19,436	565,190	774,525
Federal Rlty Invt Tr	5,733	685,469	590,786



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Federal Signal Corp	35,328	2,198,986	2,711,071
Fedex Corp	268,596	50,476,945	67,946,730
Ferguson PLC	8,507	1,198,869	1,642,446
Fidelity Natl Finl	35,563	1,376,549	1,814,424
Fidelity Natl Finl Inc	145,305	5,727,915	7,413,461
Fidelity Natl Information Svcs Inc	455,293	36,581,321	27,349,451
First Amern Finl Corp	21,187	1,148,254	1,365,290
First Bancorp NC	130,058	4,122,126	4,813,447
First Bancorp PR	100,574	1,277,169	1,654,442
First Ctzn Bancshares Inc	109	73,456	154,668
First Finl Bancorp Ohio	51,552	1,103,284	1,224,360
First Hawaiian Inc	71,893	1,369,298	1,643,474
First Horizon Corporation	414,640	5,150,456	5,871,302
First Merchants Corp	130,389	4,388,589	4,834,824
First Solar Inc	8,171	1,378,198	1,407,700
Firstenergy Corp	75,920	3,028,399	2,783,227
Fiserv Inc	434,291	46,852,062	57,691,216
Five Below Inc	8,440	1,196,202	1,799,070
Five9 Inc	6,602	737,467	519,511
Fleetcor Technologies Inc	11,126	2,529,107	3,144,319
Flex Ltd	357,171	7,850,141	10,879,429
Floor & Decor Hldgs Inc	292,493	12,849,752	32,630,519
Flowers Foods Inc	118,003	2,947,144	2,656,248
Flowserve Corp	15,077	549,820	621,474
FMC Corp	17,751	1,545,516	1,119,201
FMC Corp Com	1,875	185,281	118,219
Foot Locker Inc	125,510	5,691,473	3,909,636
Ford Mtr Co	1,124,806	15,768,649	13,711,385
Formfactor Inc	46,933	1,446,624	1,957,575
Forrester Resh Inc	6,919	209,059	185,498
Fortinet Inc	213,389	8,083,407	12,489,658
Fortive Corp	20,408	1,336,162	1,502,641
Fortrea Hldgs Inc	49,801	1,456,635	1,738,055
Fortune Brands Innovations Inc	11,471	815,215	873,402
Forum Energy Technologies Inc	19,046	499,587	422,250
Forward Air Corp	15,070	1,558,722	947,451
Four Corners Ppty Tr Inc	222,865	6,003,973	5,638,484
Fox Corp	941,479	32,777,189	27,933,682
Fox Corp	220,648	7,017,648	6,100,917
Fox Factory Hldg Corp	4,705	518,856	317,493
Franklin Bsp Realty Trust Inc	47,579	675,583	642,792
Franklin Elec Inc	22,409	2,243,222	2,165,830
Freeport-Mcmoran Inc	93,551	3,478,232	3,982,466
Fresh Del Monte Inc	18,766	503,231	492,608
Freshpet Inc	1,070	172,932	92,833

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Frkln Res Inc	75,292	1,995,226	2,242,949
Frontdoor Inc	46,231	1,439,586	1,628,256
Ftai Aviation Ltd	675,372	16,702,028	31,337,261
FTI Consulting Inc	7,502	1,065,746	1,494,023
Fulgent Genetics Inc	12,534	475,600	362,358
Fuller H B Co	30,614	2,029,525	2,492,286
Fulton Finl Corp	90,942	1,184,480	1,496,905
Gallagher Arthur J & Co	22,107	2,991,785	4,971,422
Gaming & Leisure Pptys Inc	101,473	4,695,424	5,007,693
Gap Inc	425,000	8,461,267	8,886,750
Garmin Ltd	84,110	8,885,022	10,811,499
Gartner Inc	64,755	19,247,718	29,211,628
Gatx Corp	5,811	717,237	698,598
GE Healthcare Technologies Inc	286,434	20,081,623	22,147,077
Gen Digital Inc	122,041	2,721,698	2,784,976
Gen Mtrs Co	430,110	14,997,006	15,449,551
Generac Hldgs Inc	1,832	173,452	236,768
General Dynamics Corp	29,317	6,223,304	7,612,745
General Elec Co	282,816	21,557,138	36,095,806
General Mills Inc	133,864	8,572,820	8,719,901
Genon Holdings Class A Com Pb	12,019	-	510,808
Gentex Corp	31,360	930,568	1,024,218
Gentherm Inc	19,703	1,136,889	1,031,649
Genuine Parts Co	48,893	6,346,210	6,771,680
Genworth Finl Inc	267,369	1,467,935	1,786,025
Geo Group Inc(The)	76,146	580,557	824,661
Getty Rlty Corp	25,673	888,749	750,165
Gibraltar Inds Inc	17,239	1,016,638	1,361,536
G-Iii Apparel Group Ltd	23,955	489,200	813,991
Gilead Sciences Inc	896,359	63,878,136	72,614,043
Ginkgo Bioworks Holdings Inc	13,874	37,983	23,447
Gitlab Inc	8,219	400,533	517,468
Glaukos Corp	29,336	2,014,113	2,331,919
Global Net Lease Inc	107,744	1,090,449	1,072,053
Globalpmts Inc	56,012	7,482,314	7,113,524
Globant SA	3,842	602,185	914,319
Globant SA Usd	13,388	1,364,707	3,186,076
Globe Life Inc	19,719	2,075,203	2,400,197
Globus Med Inc	33,186	2,036,701	1,768,482
Gms Inc	155,554	10,485,443	12,822,316
Godaddy Inc	40,222	2,981,275	4,269,968
Gogo Inc	35,382	433,650	358,420
Golden Entmt Inc	12,316	528,747	491,778
Goldman Sachs Group Inc	105,942	20,913,110	40,869,245
Goodyear Tire & Rubber Co	213,800	6,921,274	3,061,616

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Goosehead Ins Inc	14,287	1,043,382	1,082,955
Graco Inc	45,675	2,949,749	3,962,763
Graftech Intl Ltd	711,622	5,440,472	1,558,452
Grainger W W Inc	25,914	11,928,667	21,474,673
Grand Canyon Ed Inc	809	82,048	106,820
Granite Const Inc	490,981	18,519,399	24,971,294
Graphic Packaging Hldg Co	181,259	4,039,969	4,468,034
Great Lakes Dredge & Dock Corp	385,385	5,645,423	2,959,757
Green Brick Partners Inc	14,340	799,327	744,820
Green Dot Corp	25,339	498,112	250,856
Green Plains Inc	37,750	1,204,093	952,055
Greenbrier Cos Inc	176,638	6,299,376	7,803,867
Greif Inc.	71,956	2,933,025	4,719,594
Grid Dynamics Holdings Inc	346,825	3,906,072	4,623,177
Griffon Corp	28,497	1,181,932	1,736,892
Group 1 Automotive Inc	8,290	1,996,329	2,526,295
Guess Inc	16,516	342,475	380,859
Guidewire Software Inc	48,891	4,564,902	5,331,075
Gxo Logistics Inc	21,215	905,725	1,297,509
Hain Celestial Group Inc	52,462	638,020	574,459
Haleon PLC	1,350,000	9,707,151	11,110,500
Halliburton Co	100,492	3,812,430	3,632,786
Hancock Whitney Corp	165,490	8,073,958	8,041,159
Hanmi Finl Corp	17,567	284,651	340,800
Hanover Ins Group Inc	5,442	697,853	660,768
Harley Davidson	172,752	7,993,182	6,364,184
Hartford Finl Svcs Group Inc	317,797	16,982,208	25,544,523
Hasbro Inc	10,190	961,030	520,301
Hashicorp Inc	5,888	154,167	139,192
Haverty Furniture Cos Inc	7,932	230,613	281,586
Hawkins Inc	11,236	554,236	791,239
Haynes Intl Inc	7,760	397,102	442,708
Hayward Hldgs Inc	69,062	920,424	939,243
HCA Healthcare Inc	57,191	7,221,078	15,480,460
Hci Group Inc	3,457	200,898	302,142
Healthcare Realty Trust Inc	32,283	890,912	556,236
Healthcare Svcs Group Inc	43,471	625,886	450,794
Healthpeak Op LLC	491,890	10,672,529	9,739,422
Healthstream Inc	13,658	332,349	369,176
Heartland Express Inc	26,561	429,416	378,760
Hecla Mng Co	1,246,660	6,170,841	5,996,435
Heico Corp	8,382	1,167,659	1,499,288
Heico Corp	6,977	685,000	993,804
Heico Corp New	7,144	954,206	1,017,591
Heidrick & Struggles Intl Inc	11,647	308,305	343,936

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Helix Energy Solutions Group Inc	88,023	634,818	904,876
Helmerich & Payne Inc	60,219	2,048,593	2,181,132
Henry Schein Inc	105,181	7,897,594	7,963,254
Herc Hldgs Inc	61,851	8,350,270	9,208,995
Heritage Finl Corp	19,881	332,549	425,255
Hershey Company	57,784	10,407,360	10,773,249
Hess Corp	85,800	8,706,536	12,368,928
Hewlett Packard Enterprise Co	1,938,969	23,666,060	32,923,694
Hexcel Corp	134,069	8,015,533	9,887,589
HF Sinclair Corporation	177,702	9,081,911	9,874,900
Hibbett Inc	7,445	282,231	536,189
Highwoods Pptys Inc	58,053	1,382,910	1,332,897
Hillenbrand Inc	315,996	14,000,208	15,120,409
Hilltop Hldgs Inc	25,138	805,901	885,109
Hilton Worldwide Hldgs Inc	18,150	2,227,167	3,304,934
Hni Corp	26,595	712,660	1,112,469
Hologic Inc	191,944	13,989,834	13,714,399
Home Depot Inc	221,223	63,225,020	76,664,831
Honeywell Intl Inc	73,070	12,123,518	15,323,510
Hope Bancorp Inc	66,625	596,662	804,830
Horace Mann Educators Corp	23,986	719,315	784,342
Hormel Foods Corp	49,648	2,169,822	1,594,197
Host Hotels & Resorts Inc	133,602	2,244,941	2,601,231
Host Hotels & Resorts Inc REIT	856,314	15,368,132	16,672,434
Houlihan Lokey Inc	15,249	1,206,170	1,828,508
Howmet Aerospace Inc	43,599	1,488,766	2,359,578
HP Inc	849,795	15,640,810	25,570,332
Hub Group Inc	98,331	5,493,795	9,040,552
Hubbell Inc	23,767	6,933,005	7,817,679
Hubspot Inc	26,745	10,977,632	15,526,542
Humana Inc	39,154	17,686,256	17,925,093
Hunt J B Trans Svcs Inc	11,421	2,053,706	2,281,231
Huntington Bancshares Inc	153,223	1,953,930	1,948,997
Huntington Ingalls Inds Inc	27,023	5,437,224	7,016,252
Huntsman Corp	79,372	1,510,223	1,994,618
Huron Consulting Group Inc	13,514	1,257,691	1,389,239
Hyatt Hotels Corp	7,610	699,949	992,420
Ichor Holdings Ltd	18,120	653,849	609,376
Icos Merger	72,498	373,909	549,535
ICU Med Inc	12,371	1,229,894	1,233,884
Idacorp Inc	5,953	574,567	585,299
Ide Technologies Declaration Of Worthless	59,863	266,336	59,863
IDEX Corp	11,516	2,263,021	2,500,239
Idexx Labs Inc	21,771	8,189,101	12,083,994
Ill Tool Wks Inc	85,239	16,759,420	22,327,504

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Illumina Inc	16,650	4,055,042	2,318,346
IMAX Corp Com	83,399	1,505,041	1,252,653
Incyte Corp	428,580	32,126,440	26,910,538
Independence Rlty Tr Inc	56,620	1,005,533	866,286
Independent Bk Corp Mass	24,882	1,140,371	1,637,484
Independent Bk Group Inc	20,005	762,004	1,017,854
Indie Semiconductor Inc	1,138,655	9,043,564	9,234,492
Informatica Inc	100,649	1,486,535	2,857,425
Ingersoll Rand Inc	82,471	5,430,703	6,378,307
Ingevity Corp	19,948	1,010,028	941,945
Ingredion Inc	58,810	3,922,589	6,382,649
Innospec Inc	14,065	1,404,027	1,733,371
Innovative Indlpptys Inc	15,880	1,184,718	1,601,022
Innoviva Inc	31,719	421,306	508,773
Insight Enterprises Inc	15,946	2,330,516	2,825,472
Inspire Med Sys Inc	103,990	19,347,659	21,154,686
Installed Bldg Prods Inc	52,788	7,591,059	9,650,702
Insteel Inds Inc	10,812	340,872	413,991
Insulet Corp	67,634	11,967,660	14,675,225
Integer Hldgs Corp	149,107	10,933,902	14,773,522
Integra Lifesciences Hldg Corp	14,633	823,341	637,267
Intel Corp	783,210	31,040,083	39,356,302
Inter Parfums Inc	13,410	1,897,435	1,931,174
Interactive Brokers Group Inc	7,278	528,073	603,346
Intercontinental Exchange Inc	62,785	6,347,080	8,063,478
Interdigital Inc	14,948	1,364,484	1,622,456
Interface Inc	33,002	276,998	416,485
International Business Machs Corp	147,276	20,778,278	24,086,990
International Seaways Inc International Seaways Inc	365,600	16,320,172	16,627,488
Interpublic Group Companies Inc	64,513	1,598,845	2,105,704
Intl Flavors & Fragrances Inc	153,021	12,181,684	12,390,110
Intlpaper Co	222,225	9,219,392	8,033,434
Intuit	42,774	13,585,391	26,735,033
Intuitive Surgical Inc	53,620	11,573,391	18,089,243
Invesco Ltd	239,658	4,178,759	4,275,499
Invitation Homes Inc	154,899	5,050,103	5,283,605
Ionis Pharmaceuticals Inc	11,467	484,266	580,116
Ipg Photonics Corp	80,687	7,405,022	8,757,767
Iqvia Hldgs Inc	34,712	6,663,835	8,031,663
Iridium Communications Inc	24,884	1,521,262	1,024,225
Irit Realty Merger Realty Income	13,237	526,402	578,325
Iron Mtn Inc	44,995	1,836,935	3,148,750
Itron Inc	25,680	1,853,532	1,939,097
ITT Inc	6,296	525,071	751,239
J & J Snack Foods Corp	8,511	1,327,224	1,422,529

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Jabil Inc	99,240	7,198,021	12,643,176
Jack Henry & Assoc Inc	55,908	9,212,792	9,135,926
Jack In The Box Inc	11,101	1,004,190	906,175
Jackson Financial Inc	43,110	1,828,878	2,207,232
Jacobs Solutions Inc	18,980	2,040,279	2,463,604
Janus Henderson Group PLC	51,577	1,205,789	1,555,047
Jazz Pharmaceuticals PLC	89,578	11,803,386	11,018,094
JBG Smith Properties	51,579	794,949	877,359
Jefferies Finl Group Inc	69,821	1,945,143	2,821,467
Jetblue Awys Corp	184,095	1,039,677	1,021,727
John Bean Technologies Corp	18,654	2,231,251	1,855,140
Johnson & Johnson	539,238	84,808,388	84,520,164
Johnson Ctls Intl PLC	594,733	24,833,947	34,280,410
JPMORGAN Chase & Co	475,710	56,821,476	80,918,271
Juniper Networks Inc	479,390	12,643,903	14,132,417
Kaiser Alum Corp	9,667	689,138	688,194
Kaman Corp	16,414	372,118	393,115
Karuna Therapeutics Inc	3,098	703,872	980,548
Kbr Inc	84,890	3,987,919	4,703,755
Kellanova	43,629	2,654,424	2,439,297
Kelly Services Inc	18,778	340,197	405,980
Kennametal Inc	44,831	1,280,027	1,156,191
Kennedy-Wilson Hldgs Inc	66,030	1,112,644	817,451
Kenvue Inc	489,815	10,543,351	10,545,717
Keurig Dr Pepper Inc	428,612	13,868,129	14,281,352
Keycon Pwr Hldgs LLC Ltd Liability Int	2,700	-	810,000
Keycorp	71,207	1,140,026	1,025,381
Keysight Technologies Inc	120,349	17,501,198	19,146,322
Kilroy Rlty Corp	77,334	2,671,018	3,080,987
Kimberly-Clark Corp	227,458	29,886,869	27,638,422
Kimco Realty Corporation	50,857	989,179	1,083,763
Kinder Morgan Inc	885,724	15,192,331	15,624,171
Kinsale Cap Group Inc	4,691	1,374,785	1,571,063
Kite Rlty Group Tr	307,928	6,580,550	7,039,234
Kkr & Co Inc	26,494	1,472,519	2,195,028
Kkr Real Estate Fin Tr Inc	35,542	441,154	470,221
Kla Corporation	41,570	11,566,366	24,164,641
Knight-Swift Transn Hldgs Inc	109,525	5,996,689	6,314,116
Knowles Corp	407,490	6,625,747	7,298,146
Kohls Corp	172,296	7,483,234	4,941,449
Kontoor Brands Inc	29,825	1,260,495	1,861,676
Koppers Hldgs Inc	12,465	416,558	638,457
Korn Ferry	106,574	5,283,718	6,325,167
Kraft Heinz Co	903,780	34,460,289	33,421,784
Kratos Defense & Security Solutions Inc	198,751	3,540,690	4,032,658

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Kroger Co	541,941	18,423,372	24,772,123
Kulicke & Soffa Inds Inc	145,719	5,382,023	7,973,744
L3Harris Technologies Inc	20,210	4,131,808	4,256,630
La Z Boy Inc	216,257	7,278,940	7,984,208
Lab Corp Amer Hldgs	17,566	3,233,446	3,992,576
Lakeland Finl Corp	14,110	753,434	919,408
Lam Resh Corp	96,217	42,396,756	75,362,927
Lamar Advertising Co	11,796	1,251,072	1,253,679
Lamb Weston Hldgs Inc	32,861	2,767,160	3,551,945
Lancaster Colony Corp	5,894	934,642	980,703
Landstar Sys Inc	23,294	3,434,629	4,510,883
Lantheus Hldgs Inc	100,302	3,936,054	6,218,724
Las Vegas Sands Corp	55,803	3,143,617	2,746,066
Lattice Semiconductor Corp	36,071	1,855,460	2,488,538
Lci Industries	23,097	2,880,809	2,903,524
Lear Corp	32,576	2,145,550	4,600,057
Leggett & Platt Inc	28,067	655,294	734,513
Leidos Hldgs Inc	34,326	3,439,239	3,715,446
Lemaitre Vascular Inc	11,355	759,628	644,510
Lennar Corp	160,845	12,300,814	23,972,339
Lennar Corp	15,588	1,042,695	2,089,571
Lennox Intl Inc	7,779	2,009,119	3,481,258
Levi Strauss & Co New	41,865	721,449	692,447
LGI Homes Inc	11,891	1,561,750	1,583,406
Liberty Broadband Corp	291	32,724	23,466
Liberty Broadband Corp	7,100	886,984	572,189
Liberty Energy Inc	101,900	1,867,430	1,848,466
Liberty Media Corp	23,757	1,321,411	1,499,779
Liberty Media Corp	18,672	957,515	1,082,603
Liberty Media Corp	112,783	3,161,769	3,245,895
Liberty Media Corp	97,020	1,743,417	2,788,355
Ligand Pharmaceuticals Incorporated	9,368	724,307	669,063
Lincoln Elec Hldgs Inc	22,831	2,753,754	4,964,829
Lincoln Natl Corp	1,635	68,695	44,096
Linde PLC	62,918	20,500,950	25,841,052
Lindsay Corporation	6,399	811,425	826,495
Liquidity Svcs Inc	12,753	202,055	219,479
Lithia Mtrs Inc	72,832	20,469,209	23,982,121
Littelfuse Inc	2,278	524,153	609,502
Live Nation Entertainment Inc	3,389	209,970	317,210
Liveramp Holdings Inc	37,803	985,447	1,431,978
LKQ Corp	204,264	9,819,979	9,761,777
LKQ CorpLKQ Corp	20,355	872,853	972,765
Lockheed Martin Corp	56,632	22,400,043	25,667,888
Loews Corp	81,579	4,446,412	5,677,083

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Louisiana-Pacific Corp	139,938	8,297,871	9,911,809
Lowes Cos Inc	136,351	23,627,659	30,344,915
LPL Finl Hldgs Inc	24,868	3,319,844	5,660,454
Ltc Pptys Inc	23,256	783,465	746,983
Lululemon Athletica Inc	64,994	19,399,527	33,230,782
Lxp Industrial Trust	165,337	1,702,321	1,640,143
Lyft Inc	33,591	1,481,267	503,529
Lyondellbasell Ind	76,905	6,413,753	7,312,127
Lyondellbasell Ind NV	224,802	18,203,352	21,374,174
M & T Bk Corp	54,143	7,404,578	7,421,922
M / I Homes Inc	15,558	1,207,645	2,142,959
M D C Hldgs Inc	32,787	1,477,037	1,811,482
Macerich Co	114,423	1,397,366	1,765,547
Macys Inc	194,760	4,660,315	3,918,571
Madden Steven Ltd	183,051	5,527,820	7,688,142
Madison Square Garden Entmt Corp	215,701	7,635,791	6,857,135
Madison Square Garden Sports Corp	9,693	1,728,354	1,762,478
Manhattan Assocs Inc	33,042	3,876,005	7,114,603
Manpowergroup Inc	38,398	3,398,762	3,051,489
Maplebear Inc	1,773	43,634	41,612
Marathon Oil Corp	599,163	14,616,913	14,475,778
Marathon Pete Corp	238,190	17,336,133	35,337,868
Maravai Lifesciences Hldgs Inc	7,019	236,129	45,974
Marcus & Millichap Inc	13,506	441,305	589,942
Marcus Corp	14,144	223,871	206,220
Marinemax Inc	11,038	375,549	429,378
Markel Group Inc	9,540	12,812,113	13,545,846
Marketaxess Hldgs Inc	11,075	3,744,784	3,243,314
Marriott Intl Inc	29,545	4,294,253	6,662,693
Marriott Vacations Worldwide Corp	46,958	6,683,939	3,986,265
Marsh & McLennan Cos Inc	32,733	4,719,126	6,201,922
Marsh & McLennan Co'S Inc	56,347	7,817,335	10,676,066
Marten Trans Ltd	270,444	4,730,218	5,673,915
Martin Marietta Matls Inc	4,007	1,425,359	1,999,132
Marvell Technology Inc	8,510	411,276	513,238
Masco Corp	161,350	9,497,701	10,807,223
Masimo Corp	13,553	2,491,734	1,588,547
Masonite Intl Corp	91,726	8,043,562	7,765,523
Mastec Inc	261,059	15,080,348	19,767,387
Masterbrand Inc	70,215	782,583	1,042,693
Mastercard Inc	169,520	50,015,614	72,301,975
Matador Res Co	97,608	5,804,732	5,549,991
Match Group Inc	666,097	69,438,606	24,312,540
Materion Corp	12,259	1,335,571	1,595,264
Mativ Holdings Inc	32,370	540,737	495,585

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Matson Inc	41,013	3,664,364	4,495,025
Mattel Inc	908,851	18,084,134	17,159,107
Matthews Intl Corp	17,868	736,392	654,862
Maximus Inc	78,103	5,951,101	6,549,718
Maxlinear Inc	334,293	6,054,157	7,946,145
Mc Cormick & Co Inc	35,972	3,104,393	2,461,204
Mc Donalds Corp	83,515	19,422,150	24,763,033
Mckesson Corp	28,711	7,436,235	13,292,619
Mdu Res Group Inc	37,439	659,208	741,292
Medifast Inc	5,971	485,966	401,371
Medpace Hldgs Inc	22,689	3,674,716	6,954,859
Medtronic PLC	449,526	41,022,733	37,031,952
Mercadolibre Inc	21,274	25,446,485	33,432,942
Mercer Intl Inc	28,894	264,823	273,915
Merck & Co Inc	793,815	67,396,499	86,541,711
Mercury Gen Corp	14,864	454,580	554,576
Mercury Systems Inc	29,332	1,113,084	1,072,671
Merit Med Sys Inc	125,521	8,780,038	9,534,575
Meritage Homes Corp	47,726	6,563,918	8,313,869
Mesa Labs Inc	2,842	382,650	297,756
Meta Finl Group Inc	14,688	702,009	777,436
Meta Platforms Inc	727,246	183,564,784	257,415,994
Metallus Inc	22,475	428,046	527,039
Methode Electrs Inc	54,603	1,742,491	1,241,126
Metlife Inc	875,878	35,031,266	57,921,812
Mettler-Toledo Intl Inc	13,477	16,430,148	16,347,062
MGIC Invt Corp Wis	289,593	2,624,590	5,586,249
MGM Resorts International	53,067	1,932,361	2,371,034
Mgp Ingredients Inc	9,366	962,035	922,738
Microchip Technology Inc	268,383	13,111,306	24,202,779
Micron Tech Inc	173,805	11,994,143	14,832,519
Microsoft Corp	1,654,013	341,089,266	621,975,049
Mid-Amer Apt Cmnty Inc	15,938	2,415,995	2,143,023
Middleby Corp	4,456	742,566	655,790
Middlesex Wtr Co	9,852	812,810	646,488
Millerknoll Inc	180,680	6,369,698	4,820,542
Minerals Technologies Inc	105,864	6,652,853	7,549,162
Mister Car Wash Inc	50,827	440,347	439,145
MKS Instrs Inc	52,921	5,032,395	5,443,983
Mlp Compass Diversified Hldgs	271,490	4,241,895	6,094,950
Mlp Energy Transfer LP	1,436,638	15,390,066	19,825,604
Mlp Enterprise Prods Partners LP	75,600	2,040,807	1,992,060
Mlp MPLX LP	216,321	5,984,130	7,943,307
Mobileye Global Inc	293,002	11,525,241	12,692,847
Moderna Inc	67,798	7,658,380	6,742,511

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Modine Mfg Co	142,105	5,099,671	8,483,668
Modivcare Inc	40,668	2,825,296	1,788,985
Moelis & Co	36,110	1,746,852	2,026,854
Mohawk Inds Inc	14,467	1,400,848	1,497,334
Molina Healthcare Inc	43,219	12,789,159	15,615,457
Molson Coors Beverage Company	448,352	24,561,975	27,443,626
Monarch Casino & Resort Inc	7,862	551,736	543,657
Mondelez Intl Inc	178,734	10,818,804	12,945,704
Mongoddb Inc	32,080	11,482,518	13,115,908
Monolithic Pwr Sys Inc	29,095	12,150,775	18,352,544
Monro Inc	146,826	4,499,036	4,307,875
Monster Beverage Corp	433,020	20,167,393	24,946,282
Moodys Corp	37,449	9,770,766	14,626,081
Moog Inc	16,662	1,801,027	2,412,324
Morgan Stanley	193,228	12,200,361	18,018,511
Morningstar Inc	2,497	415,436	714,741
Mosaic Co/The	245,135	9,721,217	8,758,674
Motorola Solutions Inc	51,110	12,718,773	16,002,030
Movado Group Inc	9,134	244,639	275,390
MP Materials Corp	100,234	2,996,398	1,989,645
Mr Cooper Group Inc	38,035	1,863,000	2,476,839
MSA Safety Inc	53,346	5,190,076	9,006,405
Msc Indl Direct Inc	32,612	2,574,937	3,302,291
MSCI Inc	7,626	2,672,511	4,313,647
Mueller Inds Inc	65,098	2,629,920	3,069,371
Murphy Oil Corp	22,744	820,312	970,259
Murphy USA Inc	9,341	2,722,397	3,330,627
Myers Inds Inc	276,855	5,786,187	5,412,515
Myr Group Inc	9,542	1,276,686	1,380,059
N-Able Inc	39,225	570,320	519,731
Nasdaq Inc	55,949	2,760,539	3,252,875
Natera Inc	29,118	1,938,384	1,823,952
National Beverage Corp	13,214	654,623	657,000
National Bk Hldgs Corp	21,002	665,127	781,064
National Storage Affiliates Tr Com Shs Ben Int Com Shs Ben Int	18,252	1,077,671	756,910
Nationalpresto Inds Inc	2,893	230,564	232,250
Natl Fuel Gas Co	17,542	993,307	880,082
Navient Corp	49,747	889,656	926,289
Nbt Bancorp Inc	25,948	871,844	1,087,481
Ncino Inc	724	37,638	24,348
NCR Atleos Corporation	109,044	2,450,288	2,648,679
NCR Voyix Corp	139,400	2,463,693	2,357,254
Neogenomics Inc	75,265	1,261,810	1,217,788
Net Lease Office Pptys	1,140	17,540	21,067



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Netapp Inc	258,560	19,192,344	22,794,650
Netflix Inc	155,272	49,537,898	75,598,831
Netscout Sys Inc	218,110	5,970,262	4,787,514
Neurocrine Biosciences Inc	32,150	3,657,532	4,236,084
New Fortress Inc	5,992	211,349	226,078
New York Mortgage Trust Inc	53,242	525,610	454,154
New York Times Co	47,853	2,012,343	2,344,318
Newell Brands Inc	210,246	1,841,229	1,824,935
Newmont Corporation	208,161	9,227,129	8,615,784
News Corp	221,385	2,880,400	5,435,002
News Corp	73,416	1,391,689	1,888,260
Nexpoint Residential Tr Inc	13,261	470,194	456,576
Nexstar Media Group Inc	94,663	13,715,416	14,838,425
Nextera Energy Inc	1,008,988	63,273,355	61,285,931
Nike Inc	239,348	25,930,010	25,986,012
Nisource Inc	1,402,341	38,112,426	37,232,154
Nmi Hldgs Inc	120,079	2,980,755	3,563,945
Nnn REIT Inc	18,862	863,002	812,952
Noble Corporation PLC	11,352	557,128	546,712
Nordson Corp	9,801	2,174,468	2,589,032
Norfolk Southn Corp	116,986	25,673,072	27,653,151
Northern Oil & Gas Inc	56,849	1,935,902	2,107,392
Northern Tr Corp	123,752	9,670,376	10,442,194
Northfield Bancorp Inc	22,380	254,351	281,540
Northrop Grumman Corp	14,961	6,068,458	7,003,843
Northwest Bancshares Inc	69,996	798,808	873,550
Northwest Nat Hldg Co	20,158	855,898	784,953
Northwestern Energy Group Inc	87,072	5,294,554	4,431,094
Norwegian Cruise Line Hldgs Ltd	37,918	699,496	759,877
Novanta Inc Novanta Inc	3,531	577,204	594,656
Novocure Ltd	271,928	6,712,854	4,059,885
NRG Energy Inc	164,962	5,840,704	8,528,535
Nu Skin Enterprises Inc	29,056	973,049	564,268
Nucor Corp	130,424	14,634,532	22,698,993
Nutanix Inc	96,004	2,558,182	4,578,431
NV5 Global Inc	7,291	758,045	810,176
Nvent Electric PLC	50,323	1,454,633	2,973,586
Nvidia Corp	536,099	81,917,211	265,486,947
Nvr Inc	3,256	17,082,700	22,793,465
NXP Semiconductors	4,929	959,970	1,132,093
NXP Semiconductors N V	2,480	433,742	569,606
NXP Semiconductors NV	1,524	299,610	350,032
O Reilly Automotive Inc	26,812	18,140,614	25,473,545
Occidentalpetroleum Corp	1,064,771	50,329,074	63,577,476
Oceaneering Intl Inc	63,973	1,177,166	1,361,345

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Ofg Bancorp	26,498	701,433	993,145
Oge Energy Corp	31,518	1,174,704	1,100,924
O-I Glass Inc	88,322	1,847,509	1,446,714
Oil STS Intl Inc	40,457	277,691	274,703
Okta Inc	393,715	34,700,746	35,643,019
Old Dominion Freight Line Inc	38,141	10,460,318	15,459,692
Old Natl Bancorp Ind	870,429	13,766,173	14,701,546
Old Republic International Corp	78,672	2,016,936	2,312,957
Olin Corp	35,433	1,810,722	1,911,610
Ollies Bargain Outlet Hldgs Inc	1,904	113,928	144,495
Olympic Stl Inc	5,937	279,830	395,998
Omega Healthcare Invs Inc REIT	79,100	2,461,940	2,425,206
Omnicom Group Inc	31,245	2,190,149	2,703,005
On Semiconductor Corp	143,028	7,840,887	11,947,129
Onemain Hldgs Inc	86,570	3,595,271	4,259,244
Oneok Inc	538,727	35,942,332	37,829,410
Onespaworld Hldgs Ltd	623,540	6,151,362	8,791,914
Onto Innovation Inc	4,865	552,068	743,858
Openlane Inc	288,335	4,587,197	4,270,241
Oper Cos Exchange Cooper	2,197	684,123	831,433
Oper Cos Exchange Cooper 2V19A	2,763	934,119	1,045,630
Option Care Health Inc	16,090	483,142	542,072
Oracle Corp	110,687	7,155,283	11,669,730
Orasure Technologies Inc	45,062	245,075	369,508
Organon & Co	155,320	2,035,469	2,239,714
Oshkosh Corporation	74,893	4,597,241	8,119,150
OSI Sys Inc	8,986	1,103,063	1,159,643
Otis Worldwide Corp	266,663	19,993,860	23,858,339
Otter Tail Corp	24,149	1,829,740	2,051,941
Ovintiv Inc	55,715	2,136,569	2,447,003
Owens & Minor Inc	40,740	910,665	785,060
Owens Corning	58,200	6,091,691	8,626,986
Owens Corning New	23,709	1,975,707	3,514,385
Oxford Inds Inc	58,152	3,824,549	5,815,200
Pac Premier Bancorp	183,614	4,702,523	5,345,004
Paccar Inc	156,542	9,725,232	15,286,326
Pacira Biosciences Inc	377,544	16,920,140	12,738,335
Packaging Corp	64,106	9,600,006	10,443,508
Packaging Corp Amer	11,187	1,315,679	1,822,474
Palantir Technologies Inc	209,917	4,849,400	3,604,275
Palo Alto Networks Inc	54,017	5,952,383	15,928,533
Palomar Hldgs Inc	13,817	784,242	766,844
Papa Johns Intl Inc	17,951	1,323,841	1,368,405
Par Pacific Holdings Inc	34,271	860,238	1,246,436
Paramount Global OM	203,377	8,336,756	3,007,946

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Park Natl Corp	7,833	836,690	1,040,692
Parker-Hannifin Corp	6,689	1,713,125	3,081,622
Parsons Corp	159,889	7,149,423	10,026,639
Patrick Inds Inc	11,815	919,715	1,185,635
Patterson-Uti Energy Inc	202,932	2,519,119	2,191,666
Paychex Inc	103,858	10,527,720	12,370,526
Paycom Software Inc	7,042	1,407,247	1,455,722
Paycor Hcm Inc	3,030	67,892	65,418
Paylocity Hldg Corp	3,938	487,938	649,179
Paymentus Hldgs Inc	150,280	3,187,112	2,685,504
Payoneer Global Inc	157,523	740,693	820,695
Paypal Hldgs Inc	238,323	21,341,782	14,635,415
Pbf Energy Inc	133,525	5,299,704	5,869,759
PC Connection Inc	6,280	293,031	422,079
Pdf Solutions Inc	17,701	778,798	568,910
Pebblebrook Hotel	343,677	6,756,160	5,491,958
Pebblebrook Hotel Tr	69,938	935,908	1,117,609
Pediatrics Medical Group Inc	45,513	630,559	423,271
Pegasystems Inc	4,037	288,587	197,248
Peloton Interactive Inc	32,337	234,346	196,932
Penn Entertainment Inc	147,347	4,962,083	3,833,969
Pennymac Mtg Invt Tr	50,250	665,913	751,238
Penske Automotive Group Inc	75,432	4,301,597	12,107,590
Pentair PLC	22,038	1,207,524	1,602,383
Penumbra Inc	14,185	2,775,638	3,568,095
Pepsico Inc	306,759	46,591,954	52,099,949
Perdoceo Ed Corp	37,266	466,142	654,391
Perficient Inc	106,994	6,767,471	7,042,345
Performance Food Group Co	59,242	2,939,950	4,096,584
Permian Res Corp	1,142,012	15,354,830	15,531,363
Perrigo Company Limited	38,090	1,442,781	1,225,736
Petroquest Energy Inc	15,785	4,149,333	-
Pfd Bk L A Cal	7,196	406,178	525,668
Pfizer Inc	1,420,997	46,892,304	40,910,504
PG& E Corp	2,655,190	39,538,076	47,873,076
PGT Inc	167,556	3,744,047	6,819,529
Phibro Animal Health Corp	10,665	146,629	123,501
Philip Morris Intl	163,043	14,682,038	15,339,085
Phillips 66	220,707	18,508,628	29,384,930
Phillips Edison & Co Inc	67,182	2,362,715	2,450,799
Phinia Inc	26,727	763,131	809,561
Photronics Inc	37,872	877,561	1,188,045
Pilgrims Pride Corp	30,882	684,808	854,196
Pinnacle Finlpartners Inc	175,825	9,981,386	15,335,456
Pinnacle W. Cap Corp	15,023	1,230,157	1,079,252

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Pinterest Inc	407,487	8,461,461	15,093,318
Pioneer Nat Res Co	15,135	3,386,619	3,403,559
Piper Sandler Companies	8,666	1,185,882	1,515,423
Pitney Bowes Inc	89,937	322,125	395,723
Planet Fitness Inc	3,883	271,689	283,459
Playtika Hldg Corp	197,259	1,736,647	1,720,098
Plexus Corp	16,217	1,560,119	1,753,544
PNC Financial Services Group	43,528	5,289,585	6,740,311
Polaris Inc	7,512	770,888	711,912
Pool Corp	15,298	5,061,493	6,099,466
Popular Inc	23,508	1,526,532	1,929,302
Portland General Electric Co	142,262	5,766,598	6,165,635
Post Hldgs Inc	36,399	2,583,883	3,205,296
Powell Inds Inc	5,339	332,512	471,968
PPG Ind Inc	110,699	14,324,878	16,555,035
PPL Corp	1,763,076	49,724,351	47,779,360
PRA Group Inc	167,417	5,493,138	4,386,325
Premier Inc	68,389	1,515,056	1,529,178
Prestige Consumer Healthcare Inc	27,957	1,610,802	1,711,528
Pricesmart Inc	14,629	1,096,020	1,108,586
Primerica Inc	7,642	1,125,668	1,572,418
Principal Finl Group Inc	134,991	9,613,328	10,619,742
Privia Health Group Inc	59,828	1,447,153	1,377,839
Proassurance Corp	30,385	450,177	419,009
Procore Technologies Inc	7,598	538,787	525,934
Procter & Gamble	415,085	58,251,399	60,826,556
Prog Holdings Inc	26,147	862,607	808,204
Progress Software Corp	112,203	4,632,269	6,092,623
Progressive Corp	120,236	15,142,010	19,151,190
Prologis Inc	85,099	9,021,532	11,343,697
Propetro Hldg Corp	56,195	420,205	470,914
Prosperity Bancshares Inc	9,758	717,091	660,909
Proto Labs Inc	15,305	542,957	596,283
Provident Finl Svcs Inc	42,293	759,413	762,543
Prudential Finl Inc	40,660	3,737,995	4,216,849
PTC Inc	19,722	2,288,330	3,450,561
Pub Service Enterprise Group Inc	451,942	26,994,216	27,636,253
Pub Storage	19,862	4,875,579	6,057,910
Pulte Group Inc	147,563	5,101,123	15,231,453
Pure Storage Inc	472,109	14,590,171	16,835,407
PVH Corp	96,351	8,417,901	11,766,384
Qorvo Inc	103,508	12,409,301	11,656,036
Quaker Chem Corp	7,740	1,482,562	1,651,871
Qualcomm Inc	377,979	45,694,070	54,667,103
Quanex Bldg Prods Corp	18,573	502,406	567,777

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Quanta Svcs Inc	19,657	2,158,181	4,241,981
Quanterix Corp	79,814	1,638,629	2,182,115
Quest Diagnostics Inc	43,029	4,765,735	5,932,839
Quidelortho Corporation	52,800	4,419,071	3,891,360
Quinstreet Inc	31,109	263,395	398,817
R1 Rcm Inc New	44,408	537,670	469,393
Radian Group Inc	237,007	4,561,221	6,766,550
Radnet Inc	32,403	1,000,578	1,126,652
Ralph Lauren Corp	20,725	2,000,973	2,988,545
Rambus Inc	10,104	545,288	689,598
Ranpak Hldgs Corp	253,973	1,546,592	1,478,123
Raymond James Fncl Inc	74,721	6,784,709	8,331,392
Rbc Bearings Inc	2,177	514,516	620,206
Ready Cap Corp	93,059	1,040,904	953,855
Realty Income Corp	255,092	15,430,834	14,647,383
Redwood Tr Inc	66,775	509,326	494,803
Regal Rexnord Corporation	4,845	526,678	717,157
Regency Ctrs Corp	27,213	1,651,430	1,823,271
Regeneron Pharmaceuticals Inc	55,284	34,729,780	48,555,384
Regions Finl Corp	426,532	5,383,824	8,266,190
Reinsurance Group Amer Inc	10,836	1,206,784	1,753,048
Reliance Inc	52,183	10,145,095	14,594,541
Renaissance RE Hldgs Ltd	5,212	829,676	1,021,552
Renasant Corp	30,528	897,896	1,028,183
Repligen Corp	2,369	305,301	425,946
Republic Svcs Inc	19,843	2,082,385	3,272,309
Resideo Technologies Inc	84,286	1,473,826	1,586,263
Resmed Inc	98,003	18,860,525	16,858,476
Resources Connection Inc	18,463	310,775	261,621
Retail Oppurtunity Invts Corp	71,164	965,465	998,431
Revvity Inc	20,780	2,923,307	2,271,462
Rex American Resources Corp	10,463	365,465	494,900
Rexford Indl Rlty Inc	11,938	874,932	669,722
Reynolds Consumer Prods Inc	24,625	744,805	660,935
Rh	5,035	2,037,126	1,467,602
Ringcentral Inc	8,093	1,143,665	274,757
Rithm Capital Corp	269,043	2,433,743	2,873,379
RLI Corp	7,411	827,759	986,552
Robert Half Inc	54,615	4,384,767	4,801,751
Roblox Corp	57,995	2,076,249	2,651,531
Rocket Cos Inc	3,322	68,278	48,103
Rockwell Automation	20,142	4,751,011	6,253,688
Rogers Corp	9,956	1,560,116	1,314,889
Roivant Sciences Ltd	90,479	823,095	1,016,079
Roku Inc	1,374	166,386	125,941
Rollins Inc	138,607	4,833,422	6,052,968

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Roper Technologies Inc	8,949	4,007,496	4,878,726
Ross Stores Inc	79,629	8,765,961	11,019,857
Royal Caribbean Group	13,678	1,393,623	1,771,164
Royalty Pharma PLC	36,805	1,336,916	1,033,852
RPC Inc	51,799	384,880	377,097
RPM Intl Inc	26,291	2,249,188	2,934,864
Rtx Corporation	619,134	43,080,338	52,093,935
Rush Enterprises Inc	39,869	1,608,109	2,005,411
Rxo LLC	517,336	10,660,600	12,033,235
Ryan Specialty Holdings Inc	24,195	1,016,595	1,040,869
Ryerson Hldg Corp	136,567	4,159,862	4,736,144
S & T Bancorp Inc	21,326	625,793	712,715
S&P Global Inc	24,463	8,989,193	10,776,441
S.W. Airl Co	45,709	2,162,150	1,320,076
Safehold Inc	24,502	583,080	573,347
Safety Ins Group Inc	8,372	608,369	636,188
Saia Inc	2,208	659,325	967,590
Salesforce Inc	113,975	23,733,212	29,991,382
Sally Beauty Hldgs Inc	60,775	741,769	807,092
Samsara Inc	25,263	426,882	843,279
Sanfilippo John B & Son Inc	4,860	600,494	500,774
Sanmina Corp	69,656	3,792,257	3,578,229
Sarepta Therapeutics Inc	22,663	2,996,441	2,185,393
Saul Ctrs Inc	7,286	268,856	286,121
SBA Communications Corp	172,676	46,444,379	43,806,174
Scansource Inc	13,863	427,137	549,113
Schlumberger Ltd	132,117	7,256,077	6,875,369
Scholastic Corp	16,279	661,627	613,718
Schrodinger Inc	31,212	1,027,498	1,117,390
Schwab Charles Corp	1,087,662	39,176,526	74,831,146
Science Applications Intl Corp New	34,910	3,008,010	4,340,011
Scorpio Tankers Inc	112,023	6,547,398	6,810,998
Scotts Miracle-Gro Class'A'	4,071	280,391	259,526
Seacoast Bkg Corp Fla	195,174	4,346,400	5,554,652
Seagate Technology Holdings PLC	61,229	4,779,777	5,227,120
Sealed Air Corp	23,907	1,463,827	873,084
Sei Invt Co	26,089	1,460,183	1,657,956
Select Med Hldgs Corp	59,819	1,768,482	1,405,746
Selective Ins Group Inc	37,795	3,111,877	3,759,847
Sempra	636,141	45,785,682	47,538,817
Sempra Com	48,138	3,242,646	3,597,353
Sensata Technologies B V Holding	12,551	491,215	471,541
Sensata Technologies BV Holding	4,114	231,405	154,563
Sensient Technologies Corp	23,632	1,548,170	1,559,712
Sentinelone Inc	2,547	65,838	69,890

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Service Corp Intl	26,429	1,573,419	1,809,065
Service Pptys	92,438	807,262	789,421
Servicenow Inc	192,830	29,548,827	136,232,467
Servisfirst Bancshares Inc	26,784	1,201,990	1,784,618
Sh Echostar Merger Echostar	425,000	14,244,062	2,452,250
Shake Shack Inc	21,337	1,537,557	1,581,498
Shenandoah Telecommunications Co	31,115	639,084	672,706
Sherwin-Williams Co	45,937	9,991,906	14,327,750
Shift4 Pmts Inc	13,330	971,177	990,952
Shoals Technologies Group Inc	218,145	3,512,403	3,389,973
Shockwave Med Inc	8,315	2,011,525	1,584,506
Shoe Carnival Inc	9,969	228,121	301,163
Shutterstock Inc	14,090	696,147	680,265
Signet Jewelers Ltd	23,111	1,393,327	2,478,886
Silgan Hldgs Inc	19,125	1,033,658	865,406
Simmons 1St Natl Corp	69,655	1,267,008	1,381,955
Simon Property Group Inc	53,590	7,119,763	7,644,078
Simply Good Foods Co	51,063	1,877,420	2,022,095
Simpson Mfg Inc	4,024	550,433	796,672
Simulations Plus Inc	9,647	450,330	431,703
Sirius XM Hldgs Inc	281,694	1,721,726	1,540,866
Siriuspoint Ltd	52,434	501,950	608,234
Site Centers Corp	186,946	2,531,259	2,548,074
Siteone Landscape Supply Inc	14,019	2,094,112	2,278,088
Sitime Corp	1,433	187,616	174,941
Sjw Group	16,397	1,174,274	1,071,544
Skechers USA Inc	43,636	1,610,525	2,720,268
Skywest Inc	23,947	849,975	1,250,033
Skyworks Solutions Inc	83,392	9,395,332	9,374,929
SI Green Rlty Corp	33,958	1,592,545	1,533,883
SLM Corp	8,619	137,107	164,795
SM Energy Co	404,223	14,193,780	15,651,515
Smartsheet Inc	12,395	622,168	592,729
Smith A O Corp	35,960	2,121,504	2,964,542
Smucker J M Co	21,548	2,738,146	2,723,236
Smucker JM Co	65,118	8,133,718	8,229,613
Snap Inc Snap Inc	336,658	5,422,157	5,699,620
Snap-On Inc	58,514	11,538,493	16,901,184
Snowflake Inc	406,385	79,191,843	80,870,615
Sonic Automotive Inc	9,596	443,588	539,391
Sonoco Prod Co	14,595	835,675	815,423
Sotera Health Co	7,199	168,797	121,303
Southern Co	326,976	21,336,124	22,927,557
Southside Bancshares Inc	15,836	432,744	495,984
Southstate Corp	89,319	7,305,370	7,542,990

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Southwest Gas Hldgs Inc	137,373	8,814,581	8,702,580
Southwestern Energy Co	109,815	513,660	719,288
Sp Plus Corp	70,801	1,833,368	3,628,551
Spartannash Co	19,664	430,090	451,289
Spectrum Brands Hldgs Inc	72,409	5,623,084	5,776,066
Spire Inc	72,581	4,213,957	4,524,700
Spirit Aerosystems Hldgs Inc	780	27,654	24,788
Splunk Inc	95,359	10,500,444	14,527,944
Sprouts Fmrs Mkt Inc	87,100	2,326,539	4,190,381
SPS Comm Inc	24,071	4,314,184	4,665,923
SPX Technologies Inc	114,769	5,609,505	11,592,817
SS&C Technologies Hldgs Inc	35,082	2,303,477	2,143,861
St Joe Co	20,379	931,102	1,226,408
Stag Indl Inc	365,763	12,298,120	14,359,855
Standard Mtr Prods Inc	158,750	6,617,210	6,319,838
Standex Intl Corp	6,676	926,489	1,057,345
Stanley Black & Decker Inc	11,702	1,346,637	1,147,966
Starbucks Corp	224,319	21,397,733	21,536,867
Starwood Property Trust Inc	88,488	1,693,858	1,860,018
State Str Corp	424,768	25,489,943	32,902,529
Steel Dynamics Inc	163,902	10,719,556	19,356,826
Stellar Bancorp Inc	183,902	4,157,574	5,119,832
Stepan Co	12,068	1,156,499	1,141,029
Steris PLC	8,395	1,625,185	1,845,641
Stewart Information Svcs Corp	14,400	621,822	846,000
Stifel Finl Corp	195,075	9,631,245	13,489,436
Stoneridge Inc	199,680	4,094,829	3,907,738
Stonex Group Inc	15,190	895,116	1,121,478
Stratasys Inc	499,457	7,291,698	7,132,246
Strategic Ed Inc	12,819	969,431	1,184,091
Stride Inc	23,577	969,867	1,399,766
Stryker Corp	58,078	13,395,925	17,392,038
Sturm Ruger & Co Inc	9,938	516,578	451,682
Summit Hotelproperties Inc	65,277	424,118	438,661
Sun Communities Inc	10,227	1,557,136	1,366,839
Sun Ctry Airls Hldgs Inc	21,711	433,669	341,514
Suncoke Energy Inc	49,378	371,180	530,320
Sunpower Corp	44,904	324,544	216,886
Sunstone Hotel Invs Inc	500,568	4,810,657	5,371,095
Super Micro Computer Inc	1,934	618,140	549,759
Supernus Pharmaceuticals Inc	32,830	1,094,462	950,100
Sylvamo Corp	20,753	916,550	1,019,180
Symbotic Inc	1,269	47,315	65,138
Synaptics Inc	25,881	2,238,930	2,952,504
Synchrony Finl	682,887	26,227,885	26,079,455

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Synopsys Inc	93,676	27,065,097	48,234,709
Synovus Finl Corp	271,270	8,837,319	10,213,316
Sysco Corp	216,232	15,615,421	15,813,046
T Rowe Price Group Inc	79,843	10,664,681	8,598,293
Take-Two Interactive Software Inc	52,557	7,991,007	8,459,049
Talos Energy Inc	67,650	992,424	962,660
Tandem Diabetes Care Inc	798	71,794	23,605
Tanger Inc	57,577	1,239,784	1,596,034
Tapestry Inc	127,250	3,667,029	4,684,072
Targa Res Corp	234,508	14,743,610	20,371,710
Targa Res Corp Com	126,427	7,250,037	10,982,713
Target Corp	201,657	32,053,265	28,719,990
Taylor Morrison Home Corp	123,373	3,582,513	6,581,950
TD Synnex Corporation	40,433	3,545,256	4,350,995
Te Connectivity Ltd	157,060	9,030,034	22,066,930
Technipfmc PLC	25,293	553,601	509,401
Tegna Inc	155,382	1,589,723	2,377,345
Teledyne Technologies Inc	5,626	2,207,269	2,510,828
Teleflex Inc	6,119	2,078,188	1,525,711
Telephone & Data Sys Inc	61,969	513,266	1,137,131
Tempur Sealy Intl Inc	38,158	1,310,840	1,944,913
Tenaris S.A.	24,172	367,314	420,417
Tenet Healthcare Corp	16,709	1,124,295	1,262,699
Tennant Co	10,815	872,821	1,002,442
Teradata Corp	9,517	412,153	414,085
Teradyne Inc	128,936	12,376,138	13,992,135
Terex Corp	82,491	2,833,977	4,739,933
Tesla Inc	373,271	50,371,132	92,750,378
Tetra Tech Inc	945	131,382	157,749
Texas Cap Bancshares Inc	99,776	4,762,483	6,448,523
Texas Instruments Inc	131,624	18,710,387	22,436,627
Texas Pac Ld Corp	1,047	1,913,397	1,646,355
Texas Roadhouse Inc	14,071	1,395,142	1,719,898
Textron Inc	271,174	16,403,567	21,807,813
Tfs Finl Corp	34,123	521,348	501,267
The Cigna Group	230,088	48,056,966	68,899,852
The Odp Corp	89,732	3,256,494	5,051,912
The Trade Desk Inc	55,384	2,060,173	3,985,433
Thermo Fisher Scientific Inc	54,743	27,595,977	29,057,037
Thermon Group Hldgs Inc	114,896	2,530,516	3,742,163
Thor Inds Inc	61,167	5,071,409	7,232,998
Thryv Hldgs Inc	18,334	462,765	373,097
Tidewater Inc	21,849	1,502,083	1,575,531
Timken Co	22,193	1,412,768	1,778,769
Titan Intl Inc	29,451	341,167	438,231

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Titan Machy Inc	147,031	4,142,029	4,246,255
TJX Cos Inc	254,681	16,536,101	23,891,625
Tko Group Hldgs Inc	16,924	1,299,904	1,380,660
T-Mobile US Inc	285,335	36,645,090	45,747,761
Toast Inc	38,764	693,649	707,831
Toll Bros Inc	22,484	1,177,438	2,311,130
Tompkins Finl Corp	6,982	409,046	420,526
Tootsie Roll Inds Inc	9,346	350,805	310,661
Topbuild Corp	2,636	636,994	986,549
Toro Co	35,208	2,860,149	3,379,616
TPG Partners LLC	1,614	45,868	69,676
Tractor Supply Co	78,318	13,187,717	16,840,720
Tradeweb Mkts Inc	17,303	1,168,317	1,572,497
Trane Technologies PLC	48,671	8,598,111	11,870,857
Transdigm Group Inc	2,552	1,457,423	2,581,603
Transocean Ltd	65,119	547,488	413,506
Travel + Leisure Co	2,788	162,960	108,983
Travelers Cos Inc	91,791	14,958,919	17,485,268
Treehouse Foods Inc	152,569	6,747,275	6,323,985
Trex Co Inc	39,208	2,771,573	3,246,030
Tri Pointe Homes Inc	236,613	4,349,444	8,376,100
Trimble Inc Com Trimble Inc	15,523	1,014,057	825,824
Trimble IncTrimble Inc	18,882	1,200,735	1,004,522
Trinet Group Inc	4,864	494,316	578,476
Trinity Ind Inc	47,353	1,096,171	1,259,116
Tripadvisor Inc	64,429	1,242,674	1,387,156
Triumph Financial Inc	11,970	724,806	959,755
Trueblue Inc	18,431	332,431	282,732
Truist Finl Corp	684,116	24,463,479	25,257,563
Trustco Bk Corp N Y	10,885	329,474	337,979
Trustmark Corp	33,225	747,433	926,313
Ttec Hldgs Inc	11,920	409,304	258,306
TTM Technologies Inc	64,759	909,995	1,023,840
Twilio Inc	95,504	6,296,134	7,245,888
Two Hhrs Invt Corp	57,783	827,239	804,917
Tyler Technologies Inc	4,845	1,523,818	2,025,791
Tyson Foods Inc	111,711	8,237,617	6,004,466
U S Physical Therapy	8,453	958,194	787,312
U S Silica Hldgs Inc	48,060	591,965	543,559
Uber Technologies Inc	1,181,516	48,937,496	72,745,940
Ubiquiti Inc	325	55,844	45,357
UDR Inc	47,524	2,203,599	1,819,694
Ufp Industries Inc	28,819	2,687,904	3,618,225
Ufp Technologies Inc	3,945	644,616	678,698
UGI Corp	144,963	5,948,672	3,566,090



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
U-Haul Holding Company	354	18,804	25,417
U-Haul Holding Company	3,556	171,949	250,485
Uipath Inc	126,706	2,543,183	3,147,377
Ulta Beauty Inc	33,039	12,402,785	16,188,780
Ultra Clean Hldgs Inc	569,390	18,689,428	19,438,975
Ultragenyx Pharmaceutical Inc	507,255	20,446,614	24,256,934
UMH Pptys Inc	316,415	4,864,938	4,847,478
Under Armour Inc	168,733	1,307,336	1,408,921
Unifirst Corp Mass	8,613	1,501,434	1,575,404
Union Pac Corp	140,205	29,114,395	34,437,152
United Airlines Holdings Inc	139,828	6,493,796	5,769,303
United Bankshares Inc W Va	33,233	1,350,174	1,247,899
United Cmnty Bk Blairsville Ga	65,100	1,700,663	1,904,826
United Fire Group Inc	12,873	297,654	259,005
United Nat Foods Inc	33,679	707,108	546,610
United Parcel Svc Inc	94,730	15,790,478	14,894,398
United Rentals Inc	5,668	1,528,304	3,250,145
United STS Stl Corp	49,296	1,212,814	2,398,250
United Therapeutics Corp	16,568	2,434,156	3,643,138
Unitedhealth Group Inc	225,097	93,532,050	118,506,818
Uniti Group Inc	400,400	5,035,692	2,314,312
Unitil Corp	9,035	480,522	474,970
Unity Software Inc	11,063	1,094,793	452,366
Universal Corp Va	13,593	685,732	915,081
Universal Display Corp	5,635	768,342	1,077,750
Universal Electrs Inc	83,946	3,205,489	788,253
Universal Health Rlty Income Tr	7,022	337,022	303,702
Unum Group	154,268	4,303,156	6,975,999
Unvl Health Services Inc	75,236	9,656,522	11,468,976
Upbound Grp Inc	25,520	823,271	866,914
Urban Edge Pptys	66,178	1,007,941	1,211,057
Urban Outfitters Inc	33,647	1,091,674	1,200,861
US Bancorp	149,230	7,965,329	6,458,674
US Foods Hldg Corp	91,720	3,267,427	4,165,005
Usana Health Sciences Inc	6,468	393,756	346,685
Uwm Hldgs Corp	96,440	629,843	689,546
V F Corp	30,490	1,986,553	573,212
Vail Resorts Inc	2,267	590,071	483,936
Valero Energy Corp	162,597	13,262,268	21,137,610
Valmont Inds Inc	4,006	1,272,456	935,441
Valvoline Inc	21,019	621,608	789,894
Varex Imaging Corp	24,105	550,974	494,152
Vector Group Ltd	76,314	958,744	860,822
Veeco Instrs Inc	33,812	857,535	1,049,186
Veeva Sys Inc	19,167	3,185,991	3,690,031

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Ventas Inc	30,784	1,818,723	1,534,275
Ventas Inc REIT	116,957	5,804,378	5,829,137
Veradigm Inc	59,151	714,949	620,494
Veralto Corp	16,766	1,321,996	1,379,171
Vericel Corp	146,834	5,096,556	5,228,759
Verint Sys Inc	222,577	6,763,963	6,016,256
Veris Residential Inc	46,430	778,883	730,344
Verisign Inc	63,460	12,402,222	13,070,222
Verisk Analytics Inc	25,004	4,246,000	5,972,455
Veritex Hldgs Inc	30,049	593,875	699,240
Verizon Communications	1,495,344	80,231,872	56,374,469
Verra Mobility Corp	95,309	1,840,884	2,194,966
Vertex Pharmaceuticals Inc	116,425	29,393,657	47,372,168
Vertiv Holdings LLC	26,878	850,729	1,290,950
Vestis Corp	425,220	6,873,641	8,989,151
VF Corp	375,826	8,155,394	7,065,529
Viad Corp	11,990	336,581	434,038
Viasat Inc	39,989	1,755,544	1,117,693
Viatis Inc	924,713	10,946,875	10,014,642
Viavi Solutions Inc	126,716	1,338,612	1,276,030
Vici Pptys Inc	434,053	12,989,438	13,837,610
Victorias Secret & Co	50,454	1,006,042	1,339,049
Virtus Invt Partners Inc	3,940	830,958	952,534
Visa Inc	556,209	69,625,088	144,809,013
Vista Outdoor Inc	34,905	965,889	1,032,141
Visteon Corp	3,445	457,246	430,280
Vistra Corp	375,685	10,059,579	14,471,386
Vital Energy Inc	10,591	457,948	481,785
Vontier Corp	5,126	164,571	177,103
Voya Finl Inc	96,384	4,519,325	7,032,177
Vulcan Materials Co	12,074	1,982,056	2,740,919
W P Carey Inc	57,178	4,369,501	3,705,706
Wabash Natl Corp	25,557	682,831	654,770
Wabtec Corp	33,361	2,770,521	4,233,511
Wafd Inc	182,077	6,196,562	6,001,258
Walgreens Boots Alliance Inc	374,414	18,828,806	9,775,950
Walker & Dunlop Inc	18,217	1,438,579	2,022,269
Walmart Inc	303,638	38,051,760	47,868,531
Walt Disney Co	185,109	25,162,420	16,713,492
Warner Bros Discovery Inc	374,009	8,133,217	4,256,222
Warrior Met Coal Inc	29,409	1,069,548	1,793,067
Waste Connections	53,716	7,112,963	8,060,252
Waste Mgmt Inc	68,204	9,563,356	12,215,336
Waters Corp	44,523	13,397,835	14,658,307
Watsco Inc	12,201	3,086,304	5,227,762

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
Watts Wtr Technologies Inc	4,000	750,510	833,360
Wayfair Inc	11,691	985,371	721,335
Wd 40 Co	8,143	1,616,285	1,946,747
Weatherford Intl Ltd	17,029	1,462,968	1,665,947
Wec Energy Group Inc	38,146	3,233,478	3,210,749
Wells Fargo & Co	2,234,278	87,893,841	109,971,163
Wells Fargo & Co New	161,163	6,745,494	7,932,443
Welltower Inc	149,584	13,086,152	13,487,989
Wendys Co	43,358	837,168	844,614
Werner Enterprises Inc	117,229	4,776,964	4,966,993
Wesco Intl Inc	4,940	724,612	858,967
West Pharmaceutical Svcs Inc	14,395	3,501,306	5,068,767
Westamerica Bancorporation	14,644	608,758	826,068
Western Union Co	124,117	2,367,127	1,479,475
Westlake Corporation	13,975	1,500,128	1,955,941
Westn Digital Corp	162,025	8,044,041	8,485,249
Westrock Co	104,031	4,798,563	4,319,367
Wex Inc	1,882	361,535	366,143
Weyerhaeuser Co	253,910	8,672,795	8,828,451
Whirlpool Corp	47,070	4,949,177	5,731,714
Whitestone	26,871	262,439	330,245
Wiley John & Sons Inc	163,639	6,495,445	5,193,902
Willdan Group Inc	23,899	783,644	513,828
Williams Co Inc	899,137	23,615,534	31,316,942
Williams Sonoma Inc	31,114	3,962,038	6,278,183
Willis Towers Watson PLC	51,020	10,998,276	12,306,024
Willscot Mobile Mini Hldgs Corp	19,090	684,549	849,505
Wingstop Inc	2,839	532,662	728,431
Winnebago Inds Inc	95,005	3,800,350	6,923,964
Wintrust Finl Corp	78,983	5,814,874	7,325,673
Wisdom Tree Inc	66,325	466,412	459,632
Wk Kellogg Co	37,352	463,639	490,805
Wolfspeed Inc	70,015	2,968,069	3,046,353
Workday Inc	55,785	11,327,528	15,400,007
World Accep Corp SC	1,953	267,882	254,925
World Kinect Corporation	36,148	878,088	823,451
Worthington Enterprises Inc	24,891	1,421,017	1,432,477
Wsfs Financial Corp	34,380	1,337,771	1,579,073
Wyndham Hotels & Resorts Inc	9,871	758,149	793,727
Wynn Resorts Ltd	5,286	581,511	481,607
Xcel Energy Inc	279,728	17,669,895	17,317,960
Xenia Hotels & Resorts Inc	62,845	771,101	855,949
Xerox Hldgs Corp	229,080	6,357,079	4,199,036
Xpel Inc	11,833	927,262	637,207
Xperi Inc	26,835	327,005	295,722

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost	Fair Value
XPO Inc	124,559	4,295,705	10,910,123
Xylem Inc	30,128	3,046,510	3,445,438
Yelp Inc	40,227	1,479,656	1,904,346
Yeti Hldgs Inc	8,328	738,274	431,224
Yum Brands Inc	101,601	12,592,364	13,275,187
Zard Change Lazard	14,145	514,299	492,246
Zebra Technologies Corp	12,366	3,999,528	3,379,999
Ziff Davis Hldgs Inc	1,759	-	18
Zillow Group Inc	26,845	790,250	1,522,648
Zillow Group Inc	27,599	814,411	1,596,878
Zimmer Biomet Hldgs Inc	220,635	26,918,258	26,851,280
Zions Bancorporation NA	88,975	4,368,384	3,903,333
Zoetis Inc	91,750	12,315,181	18,108,698
Zoom Video Communications Inc	91,543	7,631,313	6,582,857
Zoominfo Technologies Inc	345,507	7,197,583	6,388,424
Zscaler Inc	8,461	844,493	1,874,619
Total Common Stock	215,746,624	\$12,668,590,105	\$15,908,702,868

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	295	235,725	2,887,755
Visual Edge Tech Inc Oc-Pfd	27,122	13,121	13,122
Total Convertible & Preferred Securities	31,210	\$248,846	\$6,845,592

U.S. Securities			
Rights & Warrants			
Asset Description	Shares	Cost	Fair Value
Occidentalpete Corp Wt Exp	156,250	882,812	6,082,812
T Travel Hldgs Inc Worthless	11,506	2,028,186	-
Total Rights and Warrants	167,756	\$2,910,998	\$6,082,812

2023 DETAILED LIST OF INVESTMENTS



U.S. Securities			
U.S. Stock Funds			
Asset Description	Shares	Cost	Fair Value
Emerging Mrkts Fd Of The Genesis Grp Tr Employee Genesis Side Pockt 2 Nigeria	34,384	\$ 22,834,179	\$ 9,929,267
Ishares Core S P 500 Etf	32,500	15,218,679	15,522,975
MFB NT Collective Us Marketcap Equity Index Fund - Lending	14,290,258	381,577,403	2,027,158,869
Mfc Ishares Tr Core S&P Small-Cap Etf	26,723	2,942,670	2,892,765
Mfc Ishares Tr Russell 1000 Growth Etf	18,745	5,292,632	5,682,922
Total U.S. Stock Funds	14,402,610	\$ 427,865,563	\$2,061,186,798
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Total U.S. Equities	230,348,200	\$13,099,615,512	\$17,982,818,070

International Securities			
Asset Description	Shares	Cost	Fair Value
Australia			
AGL Energy	481,691	\$ 3,136,987	\$ 3,115,904
Altium Ltd	94,507	2,155,440	3,021,209
Atlas Arteria	3,451,777	15,119,814	13,613,750
BHP Group Limited	50,021	1,077,709	1,720,586
Bluescope Steel	307,496	4,253,091	4,909,786
Cleanaway Waste Mgmt Ltd	5,831,316	10,004,803	10,703,506
Cochlear Ltd	134,656	18,810,652	27,442,554
Commonwealth Bank Of Australia	20,840	1,577,407	1,589,816
CSL Ltd	1,000	192,731	195,596
Fortescue Ltd	98,040	824,327	1,941,368
Goodman Group	59,770	876,851	1,031,837
Insurance Australia Group Ltd	721,687	2,333,547	2,787,228
JB Hi-Fi	91,425	2,761,792	3,308,216
Macquarie GP Ltd	12,269	1,528,569	1,537,305
Pilbara Minerals	397,140	1,327,770	1,070,405
Pro Medicus	207,716	6,764,786	13,582,467
Qantas Airways	2,580,568	11,477,013	9,455,768
QBE Ins Group	385,662	3,743,505	3,897,347
Qube Holdings Limited	5,572,824	11,079,208	12,320,478
Rea Group Limited	142,730	10,273,540	17,642,528
Sonic Healthcare	46,470	1,131,138	1,017,218
Steadfast Group	1,916,088	7,253,661	7,609,317
Stockland	423,870	1,195,845	1,287,063
Suncorp Group Ltd	16,861	151,265	159,346
Technology One	295,998	2,929,221	3,104,344
Transurban Group Stapled Units	4,194,604	40,116,892	39,240,600
Xero Limited	401,837	28,254,706	30,791,929
Austria			
Andritz AG	62,563	2,994,821	3,897,816
Austria Tech Systemtechnik	29,907	1,359,939	868,867
Do & Co AG	12,720	1,162,596	1,888,474
Erste Group Bank AG	810,056	25,920,893	32,867,046
Erste Group Bk AG	2,128	79,767	85,893
OMV AG	21,817	1,143,553	958,463
Telekom Austria AG	184,466	688,028	1,558,843
Voestalpine AG	11,480	361,754	362,180
Belgium			
ADR Anheuser Busch Inbev Sa	370,000	21,756,040	23,909,400
Ageas	80,972	3,436,291	3,516,111
Anheuser-Busch Inb	182,144	9,553,648	11,754,418
Azelis Group NV	19,123	469,909	468,535
Barco	139,763	2,296,701	2,555,141
Dieteren Group	21,701	3,810,838	4,240,649
KBC Groep NV	41,706	2,766,932	2,705,262
Kinepolis Group	40,778	1,658,479	2,013,530
Proximus	98,819	1,785,425	928,955
Warehouses De Pauw	49,501	1,368,094	1,558,416

International Securities			
Asset Description	Shares	Cost	Fair Value
Brazil			
ADR Azul	1,089,628	9,455,843	10,558,495
ADR Banco Bradesco	2,300,637	9,229,586	8,052,230
ADR Embraer	865,468	15,051,738	15,967,885
ADR Itau Unibanco Hldg SA	222,091	1,315,169	1,543,532
ADR Petroleo Brasileiro SA	926,669	10,715,621	14,798,904
ADR Vale	306,320	4,193,619	4,858,235
Ambev SA	6,149,600	14,322,862	17,381,836
B3	1,508,500	3,911,438	4,518,420
Bco Bradesco SA	715,300	1,790,720	2,250,038
Bco Bradesco SA	241,300	730,718	848,941
Bco Do Brasil SA	42,800	300,695	488,038
Caixa Seguridade P	1,523,000	3,416,927	4,044,528
Camil Alimentos SA	1,114,200	2,759,670	1,938,198
CCR SA	2,642,423	7,179,919	7,713,595
Dexco SA	1,095,200	1,441,675	1,819,471
Equatorial Energia	1,545,247	8,198,167	11,362,859
Ero Copper Corp	86,091	1,235,867	1,359,377
Gerdau SA	150,625	678,511	662,333
Hypera SA	222,800	1,630,002	1,639,719
Itau Unibanco Holdings S.A.	395,700	1,951,386	2,767,196
Itausa S.A.	1,078,289	1,833,354	2,301,931
M Dias Branco SA I	145,900	1,043,445	1,160,268
Marcopolo SA	2,752,600	3,869,912	3,994,942
Multiplan Empreend	436,800	2,453,431	2,555,553
Nu Holdings Ltd	4,823,385	38,613,499	40,178,797
Petrol Brasileiros	1,269,700	8,461,863	10,188,757
Petrol Brasileiros	4,542,300	19,039,220	34,822,804
Raia Drogasil	459,472	1,985,409	2,780,895
Rumo	405,900	1,418,737	1,917,697
Rumo SA	581,500	2,005,920	2,747,329
Santos Br Part SA	9,426,435	14,537,430	18,182,991
Sigma Lithium Corp	802,955	26,783,696	25,317,171
Suzano SA	284,700	2,203,610	3,260,429
Telefonica Brasil	911,700	7,996,830	10,029,901
Tim S.A.	1,031,600	3,014,732	3,807,763
Totvs SA	535,500	3,768,795	3,713,973
Tres Tentos Agroindustrial S	477,000	1,017,190	1,182,288
Ultrapar Participa	25,400	65,132	138,619
Vibra Energia S.A.	55,100	247,823	258,168
Vivara Participaco	580,900	3,565,010	4,095,814
Weg	275,400	2,041,839	2,092,600
Xp Inc	2,671	62,757	69,633
Canada			
Air Canada Var	230,700	3,431,062	3,269,970
Alimentation	350,983	13,465,182	20,769,910
Altagas Income Ltd	289,337	5,660,483	6,104,471
Arc Resources Ltd	6,081	89,498	90,712

International Securities			
Asset Description	Shares	Cost	Fair Value
Barrick Gold Corp	135,441	2,864,100	2,450,128
Boyd Group Service	29,030	4,741,847	6,131,173
Canaccord Genuity Group Inc	179,500	1,161,237	1,034,582
Canadian Imperial Bk	7,371	378,600	354,840
Canadian Natl Ry Co	1,918	205,587	240,958
Canadian Pac Kans City Ltd	142,993	10,552,336	11,305,027
CCL Industries Inc	55,495	2,663,383	2,507,923
Cdn Natl Railways	182,551	19,745,185	23,057,689
Cdn Natural Resources	51,800	3,452,064	3,410,252
Cdn Pac Kans Cy	216,666	16,597,953	17,226,804
Cdn Western Bank	157,718	3,553,395	3,692,367
CGI Inc	1,828	191,497	195,980
CGI Inc	88,731	8,241,944	9,552,075
Computer Modelling	406,300	2,155,404	3,121,355
Constellation Soft	1,932	4,477,816	4,813,546
Constellation Soft Com	1,000	1,949,101	2,491,483
Constellation Software Inc Warrant	2,577	-	-
Descartes Systems	294,302	16,338,815	24,848,052
Dollarama Inc	181,309	10,437,598	13,129,984
Enbridge Inc	637,434	24,927,877	23,059,003
Enerplus Corp	142,000	2,604,193	2,187,183
Eqb Inc	39,119	1,946,637	2,587,859
Fairfax Finl Hldgs Sub-VTG	4,400	2,892,670	4,079,360
Fortis Inc	20,416	836,517	843,983
Franco Nevada Corp	995	154,056	110,751
George Weston	8,638	695,360	1,077,621
Gildan Activewear	64,147	2,086,645	2,131,747
Great West Lifeco	86,693	2,488,781	2,883,630
Ia Financial Corp	17,420	1,184,902	1,193,348
Intact Finl Corp	50,718	7,310,051	7,841,174
Keyera Corp	334,163	7,570,193	8,117,125
Kinaxis Inc	51,926	4,744,725	5,856,147
Kinross Gold Corp	674,892	3,391,152	4,104,834
Magna Intl Inc	198,991	10,895,048	11,814,808
Manulife Finl Corp	203,530	3,930,822	4,519,459
Natl Bk Of Canada	55,899	4,319,350	4,281,662
North West Co Inc	237,824	5,842,028	7,082,776
Nutrien Ltd	26,189	1,632,566	1,482,640
Open Text Co	99,260	4,066,244	4,192,165
Open Text Corp Com	12,540	435,844	526,931
Parkland Corp.	356,785	10,228,343	11,556,414
Pembina Pipeline Corporation	91,797	3,098,374	3,175,928
Pembina Pipeln Subscription Rcpt	168,683	5,325,131	5,756,662
Quebecor Inc Class'B'	151,000	3,473,043	3,609,525
Rb Global Inc	13,358	829,444	893,517
Restaurant Brands Intl Inc	182,980	8,279,503	14,296,227
Richelieu Hardware	71,268	2,275,490	2,593,234
Royal Bk Of Canada	82,930	6,622,124	8,427,590

International Securities			
Asset Description	Shares	Cost	Fair Value
Shopify Inc	926,581	78,123,960	72,180,660
Stella Jones Inc	45,993	2,424,695	2,689,959
Sun Life Finl Inc	22,930	1,283,325	1,195,017
Suncor Energy Inc	82,696	2,263,159	2,662,252
Suncor Energy Inc Com	4,420	153,353	142,294
TC Energy Corporat	1,745,610	73,925,775	68,521,745
Tfi International	13,593	1,807,878	1,858,033
Thomson Reuters Corp	4,107	512,115	600,526
Toromont Industrie	57,948	4,052,618	5,102,201
Toronto-Dominion	173,566	12,771,696	11,270,075
Tourmaline Oil Cp	17,790	1,094,158	803,963
Chile			
ADR Sociedad Quimica Y Minera De Chile SA	159,568	8,595,888	9,609,185
Bco Credito Invers	3,247	78,104	88,678
Cencosud SA	58,121	95,801	110,148
Enel Chile SA	1,500,921	86,487	97,949
Sudamericana Vapor	928,137	57,395	57,498
China			
ADR Alibaba Grp Hldg Ltd	182,704	15,568,061	14,161,387
ADR Autohome Inc	174,426	12,215,147	4,894,394
ADR Baidu Inc	116,801	15,612,168	13,909,831
ADR Baidu Inc Spon Ads Each Rep 8	70,381	11,205,659	8,381,673
ADR Jooy Inc Ads	67,203	2,207,889	2,667,959
ADR Li Auto Inc Sponsored Ads	13,074	432,223	489,360
ADR Netease Inc Sponsored	96,802	8,782,391	9,018,074
ADR Pdd Holdings Inc	132,035	16,723,471	19,318,041
ADR Tencent Hldgs Ltd	8,774	382,845	331,569
ADR Vipshop Hldgs Ltd	81,021	1,102,341	1,438,933
Agricultural Bank Of China	17,757,000	6,621,488	6,844,878
Alibaba Group Holding	12,900	179,510	124,894
Alibaba Group Holding Ltd	3,284,126	51,327,897	31,795,906
Aluminum Corp Chn. 'H'Cny1	7,994,000	4,494,163	3,992,623
Anhui Conch Cement 'H'Cny1	891,100	2,525,263	2,058,698
Anhui Gujing Distillery Co Ltd B Cny1	27,300	456,471	415,345
Anta Sports Produc	28,090	334,093	272,498
Baidu Inc	213,350	3,414,160	3,172,156
Bairong Inc	2,022,500	3,554,640	3,501,828
Bank Of China Ltd 'H'Cny1	39,483,000	14,806,115	15,068,014
Bank Of Communications Co 'H'	3,227,000	2,078,816	2,012,600
Beijing Enterprise	23,000	86,099	79,970
Boc Aviation Ltd	8,700	64,152	66,516
Byd Company Ltd 'H'Cny1	392,000	6,192,898	10,763,176
Byd Electronic Int	1,849,500	7,255,166	8,668,921
China Citic Bank Corporation Ltd Hcny1	1,276,000	769,339	601,351
China Coal Energy 'H'Cny1	86,000	71,324	78,196
China Comm Service 'H'Cny1	102,000	54,543	42,323
China Construction Bank Hcny1	25,479,000	14,193,173	15,172,772
China Everbright B 'H'Cny1	2,735,000	1,202,994	812,596

International Securities			
Asset Description	Shares	Cost	Fair Value
China Galaxy Secur 'H'Cny1	1,025,000	533,494	542,130
China Gas Holdings	153,227	213,129	151,293
China Hongqiao Gro	2,893,500	2,703,217	2,367,849
China Int Cap Corp Cny1 H	64,800	111,065	95,102
China Lesso Group	3,269,000	3,297,722	1,708,066
China Life Insurance Co H Cny1	4,225,590	9,026,697	5,476,429
China Medical Sys	941,000	1,321,063	1,667,844
China Merchants Bk	995,000	4,139,564	3,465,944
China Merchants 'H'Cny1	318,000	365,433	260,230
China Minsheng Ban 'H'Cny1	380,500	139,840	129,131
China Oilfield Services H Cny1	454,000	418,932	463,968
China Pacific Insu 'H'Cny1	124,200	303,115	250,673
China Petroleum & Chemical Corp Cny1'H'Shs	29,456,000	15,515,064	15,428,606
China Res Gas GP L	1,272,494	5,229,033	4,171,818
China Ry Group Ltd	3,102,000	1,640,214	1,382,454
China Shenhua Energy Co 'H'	778,500	1,494,215	2,666,932
China Tower Corp Ltd	1,984,000	211,334	208,346
Chongqing Rural Co Cny1 H Share	2,079,000	807,814	806,727
Citic Ltd	1,562,000	1,562,508	1,560,290
Citic Securities Co Ltd H Cny1	86,000	179,103	175,556
Cmoc Group Limited	966,000	526,411	528,244
Cosco Shipping Holdings Co Ltd	1,313,050	1,836,242	1,320,020
Crrc Corporation Limited 'H'Cny1	2,282,000	1,432,717	1,005,319
CSC Financial Co Ltd 'H' Cny1	74,000	78,343	65,390
CSPC Pharmaceutical Group Ltd	8,539,200	8,320,011	7,939,322
Dfzq 'H'Cny1	487,200	278,463	215,256
Dongfeng Motor Gro 'H'Cny1	2,052,000	964,580	1,022,249
Dongyue Group Ltd	1,413,000	1,087,343	1,022,399
ENN Energy	2,470,952	31,156,325	18,195,406
Far East Horizon	89,000	65,693	69,982
Fosun Intl	2,604,500	1,701,097	1,530,970
Gf Securities Co Ltd H	126,000	184,197	150,712
Guangzhou Automobile Group Company Ltd	6,644,000	3,784,592	3,088,630
Guotai Junan Secur Cny1 H	401,400	580,538	451,852
Haidilao Intl Hldg Ltd	1,104,000	2,867,205	2,055,716
Haier Smart Home Co Ltd	1,533,800	6,367,549	4,331,187
Haier Smart Home Co Ltd-H	318,600	926,046	899,672
Haitong Securities Co.Ltd	1,855,600	2,152,667	990,946
Horizon Constr Dev	3,296	1,763	1,937
Huatai Securities Co Ltd 'H'Cny1	60,800	89,536	76,773
I/Mongolia Yitai C 'B'Cny1	45,100	71,940	69,499
Industrial & Commercial Bank China 'H'	32,615,000	19,080,154	15,955,498
Jd Logistics Inc	2,906,500	3,420,422	3,640,314
Jiangxi Copper Co 'H'Cny1	56,000	64,877	79,175
Jnby Design Ltd	829,500	1,297,995	1,115,412
Kingboard Holdings Ltd	365,500	1,210,910	874,367
Kingdee Intl Softw	3,904,000	4,210,419	5,689,599
Kingsoft Corp Ltd	1,245,000	2,261,409	3,842,519

International Securities			
Asset Description	Shares	Cost	Fair Value
Kuaishou Technolog Usd	1,070,000	8,756,944	7,255,700
Kunlun Energy Co	2,903,607	2,135,820	2,617,822
Lenovo Group Limited	336,000	270,994	469,885
Li Ning Co Ltd	334,500	2,162,719	895,307
Minh Grp	872,000	2,471,137	1,762,191
Netease Inc	343,800	6,505,436	6,190,430
New China Life Ins Co Ltd	969,700	3,768,759	1,890,086
New Oriental Ed & Tech Group Inc	4,113	223,260	301,401
Orient O/Seas Intl	4,500	69,852	62,816
Petrochina Company Limited H Cny1	35,860,965	16,317,259	23,697,432
Pharmaron Beijing Co Ltd	218,400	460,284	442,475
Ping An Insurance Group H Cny1	921,030	9,121,484	4,169,585
Postal Savings Bank Of China (Local 1658)	650,000	303,277	310,493
S/Baosight Sof 'B'Cny1	25,320	69,391	53,678
Sany Heavy Equipme	1,886,000	2,777,564	1,823,552
Shanghai Fosun Pharmaceutical Group Cny1 H	1,612,300	4,980,673	3,510,140
Sinopharm Group Co. Ltd. 'H'Shs Cny1	496,000	995,156	1,298,986
Sinotruk (Hk) Ltd	1,698,500	3,577,953	3,332,375
Tencent Hldgs Ltd	200,600	8,009,497	7,542,522
The People S Insur 'H'Cny1	13,749,000	5,015,733	4,225,829
Tingyi(Cayman Isl)	2,438,000	3,649,934	2,972,352
Tongcheng Travel Holdings Ltd	285,600	684,231	528,147
Topsports Intl	1,443,000	1,199,051	1,123,568
Travelsky Technology Cls H Cny1	3,829,000	7,024,588	6,619,859
Weichai Power Co H Cny1	1,010,000	1,760,217	1,686,664
Xinyi Solar Hldgs	5,071,351	7,283,734	2,961,544
Xtep International	2,501,053	1,435,687	1,412,509
Yadea Group Holdin	1,143,086	2,262,140	2,008,457
Yankuang Energy Group Company Ltd 'H'Cny1	576,000	498,454	1,094,677
Yum China Hldgs Inc	63,841	2,865,310	2,708,774
Zhejiang Express 'H'Cny1	13,598,348	9,557,772	9,073,054
Zijin Mining Group Ltd 'H'Cny	2,542,000	4,139,704	4,140,876
Zte Corp 'H'Cny1	1,433,800	5,268,518	3,202,320
Colombia			
ADR Bancolombia	284,599	10,494,738	8,757,111
Bancolombia SA	23,744	170,601	183,382
Ecopetrol SA	8,578,142	5,093,521	5,181,428
Czech Republic			
Moneta Money Bank	759,897	2,530,682	3,182,444
Denmark			
A.P. Moller-Maersk Ser'A'	518	1,455,257	919,579
A.P. Moller-Maersk Ser'B'	3,286	6,561,688	5,911,377
ADR Novo-Nordisk AS	7,669	611,315	793,358
Carlsberg Ser'B'	18,875	2,194,506	2,368,483
Chr. Hansen Hldg	206,605	19,799,314	17,334,571
DSV AS	113,665	15,310,008	19,967,823
Genmab AS	3,760	1,527,543	1,200,708
Gn Store	5,170	136,526	131,618

International Securities			
Asset Description	Shares	Cost	Fair Value
H Lundbeck A/S	561,321	2,966,588	2,724,944
Iss A/S	20,634	423,708	394,282
Matas As	91,795	884,849	1,569,738
Novo Nordisk A/S	193,747	10,169,153	20,042,645
Novo Nordisk A/S Ser'B'	727,367	28,865,251	75,244,305
Pandora A/S	18,184	1,847,011	2,514,586
Sydbank	55,907	2,925,315	2,432,342
Tryg A/S	132,120	2,875,254	2,876,026
Egypt			
Commercial Intl Bk	98,435	122,861	125,997
Finland			
Fiskars OYJ	64,515	998,265	1,272,820
Fortum OYJ	114,684	1,387,797	1,654,515
Huhtamaki OYJ Ser'I'	77,122	1,659,493	3,129,132
Kone Corporation	34,064	1,596,358	1,699,317
Metso OYJ	154,383	1,471,034	1,563,844
Musti Group OYJ	75,735	2,818,941	2,185,217
Nokia OYJ	40,135	159,333	135,311
Nordea Bank Abp	10,942	119,602	136,184
Sampo Oyj/Sh Cl	5,291	207,740	231,509
Valmet OYJ	123,884	3,773,300	3,573,113
Wartsila	534,205	6,047,683	7,745,188
France			
Accor SA	19,236	695,018	735,217
ADR Arcelormittal N Y Registry Shs New 2017	32,664	844,202	927,331
ADR Stmicroelectronics N V Shs-N Y Registry Shs-N Y Registry	21,150	1,073,874	1,060,250
Aeroports De Paris	48,147	6,132,720	6,233,350
Air Liquide(L')	15,155	2,025,140	2,948,420
Airbus SE	93,772	10,390,992	14,479,145
Arcelormittal	351,357	9,618,455	9,965,148
Arcelormittal	41,183	1,132,296	1,167,573
Arkema SA	1,556	144,371	177,040
BIC	117,255	7,641,072	8,140,693
BNP Paribas	241,374	11,291,111	16,688,609
Bouygues	331,414	11,612,083	12,491,212
Bureau Veritas	89,312	2,584,885	2,256,320
Capgemini	109,732	17,201,451	22,879,417
Carrefour SA	899,238	18,664,604	16,454,731
CIE De St-Gobain	163,040	7,048,510	12,005,609
Danone	117,232	7,473,761	7,599,079
Dassault Aviation	28,664	5,902,163	5,674,133
Dassault Systemes	647,481	18,226,591	31,638,637
Edenred	6,755	349,135	403,988
Eiffage	16,137	1,521,040	1,729,453
Engie	1,287,895	19,714,654	22,646,112
Essilorluxottica	4,520	791,073	906,732
Eurofins Scientifi	118,655	5,529,654	7,730,641
Euronext	10,626	985,877	923,195

International Securities			
Asset Description	Shares	Cost	Fair Value
Forvia	153,242	3,568,231	3,456,673
Getlink SE	325,662	5,963,959	5,959,135
GTT	38,145	4,729,367	5,052,211
Hermes Intl	3,724	3,113,903	7,893,400
Ipsen SA	54,474	7,645,402	6,492,851
Kaufman & Broad SA	42,283	1,200,835	1,405,908
Kering	43,541	21,695,963	19,190,929
Legrand SA	15,122	1,421,432	1,571,895
L'Oreal	835	317,576	415,672
L'Oreal	23,618	7,268,336	11,757,289
Lvmh Moet Hennessy	15,068	7,423,948	12,210,674
Michelin CIE Gle Etabl	33,960	1,313,619	1,217,702
Orange	1,241,324	17,335,126	14,129,139
Pernod Ricard	41,264	8,961,064	7,281,769
Plastic Omnium	13,405	226,496	177,694
Publicis Groupe SA	220,069	13,281,303	20,420,335
Remy Cointreau	11,904	1,957,431	1,512,222
Renault SA	110,830	7,237,246	4,518,219
Rexel	146,643	2,709,624	4,012,472
Safran SA	189,349	18,917,753	33,353,351
Sanofi	375,197	33,340,313	37,202,053
Sanofi	935,000	42,328,114	46,497,550
Schneider Electric	32,855	3,852,993	6,597,392
SEB SA	29,157	3,183,860	3,639,536
Societe Generale	34,927	777,046	926,935
Sodexo	3,696	409,017	406,727
Soitec S.A.	614	110,638	109,742
Sopra Steria Group	721	150,381	157,538
Stmicroelectronics	324,613	11,897,524	16,223,087
Technip Energies	62,240	1,185,073	1,454,822
Teleperformance Societe Europeenne	2,852	845,089	416,018
Thales SA	96,606	11,700,513	14,294,584
Totalenergies SE	346,751	19,207,647	23,595,171
Ubisoft Entertain	108,971	3,279,504	2,781,862
Valeo	249,092	4,850,212	3,828,844
Vallourec SA	332,693	4,218,308	5,154,318
Vinci	360,660	36,953,418	45,298,429
Vusiongroup	39,655	4,637,504	5,948,705
Worldline	9,304	404,681	161,051
Germany			
Adesso SE	13,803	2,501,483	1,637,580
Adidas AG	1,360	202,492	276,668
ADR Bayerische Motoren Werke AG	15,681	633,474	583,647
ADR Infineon Technologies AG	3,724	136,921	155,849
Agen Exchange Qiagen 0002T1War4 01-30-2024	30,814	1,520,130	1,338,252
Allianz SE	94,440	17,915,156	25,240,985
BASF	6,572	293,675	354,131
Bayer AG	84,422	4,959,472	3,136,225

International Securities			
Asset Description	Shares	Cost	Fair Value
Bayer Motoren Werk Non	911	69,328	90,520
Bayerische Motoren Werke AG	205,665	16,635,581	22,895,991
Beiersdorf AG	6,511	894,646	976,005
Brenntag SE	3,403	299,243	312,834
Carl Zeiss Meditec	180,258	11,958,502	19,681,219
Compugroup Medical SE & Co	11,597	427,041	485,523
Continental AG	329,016	34,305,645	27,956,384
CTS Eventim AG & C	135,915	9,691,943	9,398,671
Daimler Truck Hold	29,832	1,049,151	1,121,092
Deutsche Bank AG	73,061	910,621	997,859
Deutsche Bk AG	19,166	245,279	259,699
Deutsche Boerse AG	971	179,785	200,043
Deutsche Lufthansa Ord	27,126	274,468	241,156
Deutsche Post AG	249,621	11,816,710	12,368,490
Deutsche Telekom	1,636,042	27,417,207	39,307,771
Dr. Ing. H.C. F.	2,980	265,984	263,019
Duerr AG Ord	49,885	1,092,657	1,178,155
E.On SE	892,279	11,595,379	11,975,721
Evonik Industries	602,919	17,772,015	12,321,268
Fraport (Frankfurt Airport Services)	1,339	68,458	80,997
Fresenius	388,191	15,017,087	12,036,842
Fresenius SE & KGAA	9,851	293,284	305,455
Gea Group AG	65,586	3,076,620	2,730,625
Gerresheimer AG	26,306	1,879,831	2,741,709
Hannover Rueck SE	42,196	8,170,714	10,082,135
Heidelberg Materials AG	218,474	14,016,527	19,533,842
Henkel AG & Co	94,654	6,695,176	7,618,208
Henkel AG & Co KGAA	204,231	16,369,180	14,659,733
Henkel AG & Co KGAA	6,345	473,115	510,676
Infineon Technolog Ord	179,648	3,824,220	7,501,341
Jenoptik AG	63,123	1,193,921	1,983,088
Krones AG	25,571	2,467,949	3,158,015
Mercedes-Benz Group AG	161,410	11,939,527	11,152,762
Merck KGAA	158,383	18,837,591	25,211,417
MTU Aero Engines A	82,280	15,559,957	17,746,390
Muenchener Rueckve	29,890	8,184,065	12,385,048
Nemetschek SE	52,052	3,845,381	4,512,541
Orion	230,920	4,863,995	6,403,412
Rational AG	19,688	12,097,930	15,212,970
Rheinmetall AG	597	172,676	189,270
RWE AG	254,971	11,142,559	11,598,500
SAP SE	325,311	33,324,103	50,122,808
SAP Se	18,133	2,407,014	2,803,180
Scout24 SE	53,186	3,569,946	3,769,523
Siemens AG	25,901	4,350,196	4,861,673
Siemens Healthineer	37,377	2,053,130	2,171,775
Siltronic AG	76,529	7,092,369	7,477,365
Sma Solar Tech AG	51,091	3,534,628	3,417,301

International Securities			
Asset Description	Shares	Cost	Fair Value
Stabilus SE	31,588	1,572,295	2,152,940
Volkswagen AG	1,738	276,566	227,410
Volkswagen AG Non	92,418	15,970,675	11,413,611
Vonovia SE	150,699	6,586,343	4,751,044
Zalando SE	89,675	2,293,338	2,124,826
Greece			
Eurobank Holdings SA	105,295	128,968	187,266
Jumbo SA	171,469	3,158,371	4,758,060
Motor Oil Refin SA	2,647	67,669	69,474
Mytilineos S.A	4,332	110,518	175,622
Natl Bk Of Greece	35,807	195,991	248,796
Opap S.A.	8,648	132,368	146,830
Hong Kong			
1St Pacific Co	10,026,000	7,600,196	3,993,169
AIA Group Ltd	683,228	6,173,742	5,954,200
Cathay Pacific Air	3,315,000	3,432,539	3,464,203
Ck Asset Holdings	31,000	160,199	155,624
Ck Hutchison Hldgs	2,579,160	26,159,730	13,823,033
Ck Hutchison Hldgs Hkd1	126,500	644,091	677,978
Clp Holdings Ltd	918,115	7,179,575	7,577,913
Esr Group Limited	691,200	1,777,628	955,998
Galaxy Entertainme	88,258	506,706	494,495
Hong Kong Exchanges & Clear	155,100	6,578,429	5,323,242
HSBC Holdings PLC	35,600	269,497	287,224
Jardine Matheson Hldgs	96,000	6,115,437	3,956,160
Link Real Estate Investment Trust Units	214,500	1,224,236	1,204,555
Melco Resorts & Entertainment Limited	41,385	541,678	367,085
Pax Global Technology	172,978	144,813	134,022
Power Assets Hldgs	2,358,500	12,578,331	13,667,342
Sands China Ltd	138,400	280,429	404,997
Sitc International	420,000	732,752	725,051
Sun Hung Kai Prop	78,500	1,320,042	848,983
Swire Properties Ltd	657,000	1,642,178	1,329,389
Techtronic Industr	667,400	7,356,638	7,953,022
United Laboratorie	3,268,000	3,547,312	2,933,794
Value Partners GP	3,891,000	2,602,614	1,066,362
Vtech Holdings Ltd	512,800	4,580,832	3,096,416
Wh Group Ltd	8,024,540	5,930,105	5,179,410
Hungary			
Mol Hungarian Oil	19,462	171,645	158,956
Otp Bank Nyrt	96,671	3,877,160	4,414,385
India			
ABB India Ltd	57,215	2,332,829	3,214,271
Adani Port AND Special Economic Zon Limited	800,045	10,225,706	9,848,446
ADR HDFC Bk Ltd	166,679	8,237,105	11,185,828
ADR Icici Bk Ltd	577,177	4,151,595	13,759,900
Alkem Lab Ltd	62,777	3,617,212	3,924,876
Apollo Hospitals Enterprise	29,792	2,249,179	2,042,169

International Securities			
Asset Description	Shares	Cost	Fair Value
Asian Paints Ltd	92,677	3,741,129	3,789,328
Au Small Finance	555,851	3,702,785	5,259,673
Aurobindo Pharma	277,682	3,407,908	3,617,278
Axis Bank Ltd	595,337	5,885,240	7,886,196
Britannia Industries	31,259	1,475,945	2,005,373
Cholamandalam Inv	177,384	1,803,318	2,685,474
Dr Reddys Labs	50,370	3,559,087	3,509,519
Exide Industries	955,189	2,182,803	3,648,518
Genpact Limited	63,402	2,707,417	2,200,683
Havells India	140,963	2,247,060	2,317,289
HCL Technologies	191,352	1,830,831	3,371,332
HDFC Bank Ltd	883,264	13,377,031	18,142,663
Hindustan	330,528	3,261,502	11,137,589
Home First Finance	121,723	1,276,837	1,360,527
Indus Towers Ltd	1,523,719	3,055,374	3,644,785
Infosys Limited	232,768	5,704,446	4,315,846
Infosys Limited	110,503	1,730,354	2,031,045
Interglobe Aviatio	71,673	1,685,385	2,555,599
Jk Tyre & Industries Ltd	1,068,247	2,304,573	5,113,131
Lupin Ltd	293,518	3,976,297	4,666,412
Mahindra & Mahindra Ltd	180,387	3,573,983	3,748,915
Max Healthcare Ins	558,850	3,071,484	4,608,743
Motherson Sumi Limited Demat Equity	3,793,643	1,136,646	2,815,129
Nestle India	5,041	1,404,040	1,610,206
Ntpc Ltd	3,462,163	9,870,611	12,945,601
Oil & Natural Gas	143,096	304,321	352,608
Polycab India Ltd	59,296	2,119,334	3,908,364
Power Grid Corp	7,011,120	14,123,711	19,985,131
Reliance Inds	502,947	11,297,638	15,623,534
Sundaram Finance	39,193	1,517,045	1,652,381
Tata Motors Ltd.	2,915,065	9,777,798	18,191,624
Titan Company Ltd	61,725	2,336,222	2,726,318
Tube Investments	75,726	2,722,454	3,222,965
Varun Beverages	545,367	5,024,464	8,106,406
Voltas Ltd	152,474	2,166,570	1,792,648
Zydus Lifesciences Ltd	523,857	2,912,136	4,338,733
Indonesia			
Adaro Energy Indonesia Tbk	663,600	122,381	102,576
ADR Perusahaan Perseroan Persero P T Telekomunikasi Indonesia	77,951	1,582,866	2,008,018
ADR Pt Utd Tractors Tbk	6,056	211,425	177,320
Astra Intl	4,820,429	2,125,757	1,768,879
Bank Mandiri	6,367,274	1,512,490	2,501,916
Bk Central Asia	24,601,200	9,143,886	15,019,243
Bk Rakyat	10,238,842	2,164,139	3,807,064
Gudang Garam	70,457	137,218	93,008
Indofood Cbp Sukses Makmur T Placement	3,848,700	2,931,890	2,643,372
Pt Bank Negara Ind Lkd	5,307,200	1,742,484	1,852,712
Telkom Indonesia (Persero) Tbk	11,321,800	2,781,321	2,904,534

International Securities			
Asset Description	Shares	Cost	Fair Value
Ireland			
ADR Ryanair Hldgs PLC	20,305	1,870,660	2,707,875
ADR Ryanair Hldgs PLC Sponsored ADR New	65,150	6,372,495	8,688,404
Anglo Irish Bank Corp	119,267	287,436	-
Bank Of Ireland	14,025	138,034	127,319
Flutter Entertainment PLC	95,385	8,409,914	16,858,727
Icon PLC	239,789	22,540,240	67,877,072
Kerry Group 'A'	2,417	252,045	210,017
Kingspan Group	125,052	7,609,217	10,830,074
Israel			
ADR Nice Ltd Sponsored	16,718	3,862,170	3,335,408
Audiocodes Ltd	220,623	5,575,676	2,662,920
Bank Hapoalim B.M.	56,860	492,397	519,507
Bezeq Israel Telcm	91,732	128,581	126,100
Bk Leumi Le Israel	147,864	1,194,181	1,211,360
Check Pt Software Technologies	2,490	313,445	380,447
Check Pt Software Technologies Ordils	174,020	19,772,430	26,588,516
Cognyte Software Ltd	435,485	7,003,527	2,800,169
Cyber-Ark Software Ltd	81,570	11,676,894	17,867,908
Icl Group Ltd	38,770	244,032	195,740
Inmode Ltd	44,900	1,857,581	998,576
Israel Discount Bk	59,771	266,403	304,590
Mizrahi Tefahot Bank Ltd	36,730	1,280,365	1,454,552
Monday Com Ltd	58,004	9,874,654	10,893,731
Nayax Ltd	87,764	1,881,919	1,708,779
Nice Ltd	4,440	892,892	893,943
Wix.Com Ltd	2,107	242,885	259,203
Wix.Com Ltd Com	2,647	228,361	325,634
Italy			
A2A SPA	1,651,601	3,492,328	3,391,636
ADR ENI SPA	49,800	740,535	1,693,698
ADR Tenaris	152,331	4,951,770	5,295,026
Ariston Hldg NV	528,580	6,050,625	3,658,108
Assic Generali SPA	148,468	2,971,950	3,133,319
Azimut Hldg S.P.A	573,834	8,459,236	14,985,059
Banca Mediolanum Banca Mediolanum SPA	294,775	2,920,860	2,778,868
Banco Bpm	57,841	320,563	305,478
Brembo SPA	84,694	1,210,331	1,038,485
Brunello Cucinelli	109,008	3,975,932	10,668,830
Buzzi SPA	325,356	7,576,558	9,898,000
Carel Industries S	162,141	3,397,357	4,441,905
Enel SPA	3,578,262	22,012,700	26,601,854
ENI SPA	2,098,268	26,423,530	35,574,389
Ferrari NV	954	210,739	321,631
Ferrari NV	17,701	4,568,646	5,990,549
Fincobank SPA	168,902	2,724,618	2,534,657
Intercos SPA	140,230	2,166,391	2,215,143
International Game Technology	25,323	813,311	694,103

International Securities			
Asset Description	Shares	Cost	Fair Value
Interpump Group	76,058	1,482,494	3,937,899
Intesa Sanpaolo	6,107,884	14,637,465	17,835,890
Italgas SPA	167,260	1,083,369	957,076
Leonardo SPA	927,810	6,743,222	15,306,961
Lu-Ve SPA	39,376	1,267,694	1,004,774
Mediobanca SPA	767,181	9,443,738	9,495,862
Moncler SPA	51,365	2,594,668	3,160,437
Poste Italiane SPA	136,648	1,229,825	1,550,993
Prysmian SPA	383,806	9,451,026	17,454,899
Sanlorenzo SPA	119,882	2,952,975	5,608,311
Seco SPA	345,603	2,116,925	1,312,526
Snam	2,979,163	16,452,500	15,319,291
Stellantis	825,325	14,172,792	19,282,355
Stellantis N.V	561,848	9,310,930	13,123,547
Stellantis N.V	263,998	5,256,379	6,156,433
Stellantis N.V Com	7,264	111,915	169,671
Stevanato Group S.P.A.	130,302	4,295,278	3,555,942
Technogym SPA	445,726	3,536,975	4,463,345
Telecom Italia SPA	14,858,796	13,230,837	4,971,731
Unicredit SPA	174,942	3,252,302	4,747,178
Japan			
ADR Honda Mtr Ltd	365,000	11,735,357	11,282,150
ADR Honda Mtr Ltd ADR	52,950	1,612,473	1,636,684
ADR Sony Group Corporation	4,194	392,142	397,130
ADR Sony Group Corporation Spon Ads	4,045	414,977	383,021
ADR Toyota Mtr Corp	1,950	298,922	357,591
AGC Inc	23,800	777,250	883,932
Aisin Corporation	6,800	223,330	237,937
Ajinomoto Co Inc	112,300	4,617,194	4,333,324
Anicom Holdings	245,600	1,444,491	945,955
Asics Corp	113,500	1,857,093	3,556,838
Astellas Pharma	2,314,700	33,881,339	27,681,829
Az-Com Maruwa Hldg	247,500	3,207,679	2,684,264
Bandai Namco Holdings Inc	72,200	1,835,529	1,447,534
Baycurrent Consult	155,000	4,349,238	5,443,361
Bridgestone Corp	28,800	1,177,095	1,193,020
Brother Industries	79,000	1,397,315	1,261,097
Bunka Shutter Co	147,300	1,249,061	1,464,850
Canon Inc	608,900	14,957,993	15,634,970
Chubu Electric Power Co Inc	921,100	10,233,786	11,900,863
Chugai Pharmacy Co. Ltd	210,984	7,205,079	7,994,585
Ckd Corp	153,600	2,395,165	2,767,371
Cyberagent Inc	826,200	7,468,233	5,187,045
Dai-Ichi Life Hold	45,200	833,010	959,274
Daiichi Sankyo	250,800	6,876,486	6,888,194
Daikin Industries	27,783	3,362,557	4,529,666
Daito Trust Const	31,417	2,760,081	3,643,552
Daiwa House Inds	44,900	1,207,959	1,360,567

International Securities			
Asset Description	Shares	Cost	Fair Value
Daiwa Secs Group Inc	537,800	2,583,613	3,620,556
Denso Corp	797,800	6,702,706	12,036,605
Disco Corporation	26,700	2,353,417	6,624,812
Eneos Holdings Inc	132,800	526,094	527,884
Fanuc Corp	65,996	1,987,872	1,941,307
Fast Retailing Co	4,700	933,793	1,166,499
Ferrotec Holdings	6,600	217,592	124,435
Fuji Electric Holindgs Co	3,700	162,975	159,280
Fujifilm Holdings Corp	303,600	14,428,415	18,246,580
Fujitsu	103,600	13,932,179	15,634,062
Fukuoka Financial	122,300	2,913,998	2,886,169
Glory Ltd	54,000	1,153,282	1,031,125
Gmo Payment Gateway	215,591	15,012,627	14,983,406
Harmonic Drive Sys	67,000	2,102,088	1,977,018
Hitachi	444,692	18,987,971	32,079,143
Honda Motor Co	2,283,000	22,848,635	23,740,091
Hoshizaki Corp	31,498	1,215,658	1,153,080
Hoya Corp	87,202	6,750,443	10,901,796
Idec Corporation	84,400	1,969,648	1,718,771
Idemitsu Kosan Co	45,500	217,216	247,704
IDOM Inc	322,900	2,005,024	2,221,684
Inpex Corporation	522,100	4,539,374	7,053,053
Internet	125,200	2,389,249	2,561,192
Isuzu Motors	186,100	2,391,009	2,397,202
Itochu Corp	156,600	5,310,168	6,405,960
Japan Airlines Co	8,500	158,595	167,311
Japan Airport Terminal Co.	168,300	7,106,615	7,414,607
Japan Elevator	401,400	7,408,542	6,656,783
Japan Exchange Group Inc	405,400	8,150,701	8,577,871
Japan Post Hold Co	272,100	2,205,569	2,430,912
Japan Post Insuran	9,000	145,564	159,852
Japan Tobacco Inc	55,630	1,138,823	1,438,299
JFE Holdings Inc	146,500	1,936,775	2,273,150
Kajima Corp	37,500	392,495	626,818
Kakaku.Com. Inc	541,600	13,694,922	6,707,573
Kaneka Corp	86,400	2,395,680	2,195,239
Kansai Electric Power Co	534,900	5,234,997	7,102,659
Kansai Paint Co	204,400	3,081,182	3,492,691
Kao Corp	282,500	10,883,933	11,622,216
Kawasaki Kisen Kaisha Ltd	278,800	9,238,381	11,964,392
KDDI Corp	246,180	8,142,608	7,833,476
Keyence Corp	35,500	11,914,780	15,642,361
Kirin Holdings Co	351,200	5,646,371	5,146,682
Kobe Steel Ltd	8,600	108,390	111,297
Kokusai Elec	200,500	3,723,185	4,359,005
Konica Minolta Inc	1,032,400	3,486,157	3,022,945
Kotobuki Spirits	148,500	2,246,826	2,276,270
Kyocera Corp	1,071,600	16,451,909	15,643,019

International Securities			
Asset Description	Shares	Cost	Fair Value
Kyowa Kirin Co Ltd	32,500	768,788	546,354
Lasertec Corp	79,191	15,963,668	20,879,057
M3 Inc	262,862	9,263,731	4,349,958
Makita Corp	321,920	8,086,981	8,882,599
Marubeni Corp	96,200	1,131,306	1,520,653
Matsukiyocokara & Co	237,000	4,017,032	4,197,681
Mazda Motor Corp	650,100	7,063,099	7,025,304
Meitec Group Holdings Inc	447,900	6,479,738	8,981,510
Minebea Mitsumi Inc	23,538	428,195	483,933
Mitsubishi Corp	355,800	4,607,177	5,687,298
Mitsubishi Elec Cp	1,462,100	17,547,379	20,731,578
Mitsubishi Hc Cap.	272,320	1,269,467	1,828,859
Mitsubishi Hvy Ind	168,700	5,114,527	9,861,375
Mitsubishi UFJ Fin	1,327,400	9,256,660	11,406,902
Mitsui & Co Ltd	168,960	5,825,233	6,349,483
Mitsui O.S.K.Lines	446,500	13,306,967	14,305,863
Monotaro Co.Ltd	1,241,800	18,870,908	13,560,442
MS&AD Ins GP Hldgs	452,700	13,694,118	17,808,726
Murata Manufacturing Co.	477,486	12,504,006	10,137,009
Nagaileben Co	24,004	390,116	405,572
Nec Corp	11,600	442,991	687,048
Ngk Insulators Ltd	57,200	811,715	683,860
Nichiha Corp	137,000	3,587,730	2,881,295
Nidec Corporation	9,800	454,332	395,879
Nihon Parkerizing	60,400	787,552	487,553
Nintendo Co Ltd	21,651	1,064,733	1,130,158
Nippon Express Hld	46,900	2,593,598	2,666,028
Nippon Sanso Holdings Corp	720,746	15,223,214	19,304,418
Nippon Steel Corp	260,600	5,344,295	5,970,620
Nippon Telegraph & Telephone Corp	5,552,500	6,229,720	6,786,039
Nippon Yusen Kabushiki Kaisha	157,900	3,752,139	4,895,594
Nissan Motor Co	2,232,100	11,553,394	8,774,506
Nissei Asb Machine	69,400	2,185,352	2,165,981
Nissin Foods Holdings Co Ltd	21,900	504,811	764,434
Nitori Holdings	13,900	1,818,526	1,861,484
Nitto Denko Corp	55,500	3,536,862	4,153,249
Nomura Holdings	1,657,500	7,122,567	7,497,430
Nomura Research Institute	127,800	3,355,850	3,717,604
Nomura RI Est Inc	178,450	3,558,717	4,694,787
NTT Data Group Corporation	103,300	1,596,888	1,464,723
Obayashi Corp	70,300	600,375	608,356
Obic Co Ltd	14,286	2,505,073	2,461,898
Olympus Corp	38,494	634,466	557,150
Ono Pharmaceutical	62,500	1,546,542	1,115,406
Orix Corp	754,460	13,904,416	14,213,688
Osaka Gas Co Ltd	488,200	7,657,716	10,198,248
Otsuka Corp	2,200	85,105	90,712
Otsuka Holdings Co Ltd	334,000	13,015,189	12,530,331

International Securities			
Asset Description	Shares	Cost	Fair Value
Pal Group Holdings Co Ltd	180,500	3,190,510	3,154,717
Pan Pacific International Holdings Corp	334,838	7,024,569	7,989,751
Prestige Internati	246,800	1,342,298	1,050,362
QoI Holdings Co Ltd	119,400	1,608,805	1,403,361
Rakus Co Ltd	278,700	5,441,659	5,164,589
Recruit Hldgs Co L	176,867	5,659,110	7,480,905
Renesas Electronics Corporation	1,052,057	11,179,001	19,021,800
Ricoh Co Ltd	273,800	2,910,010	2,103,315
Rohm Co Ltd	15,600	305,534	299,042
Santen Pharm Co	322,100	2,922,957	3,210,033
Sato Holdings	150,700	2,442,501	2,261,890
SBI Sumishin Net	97,300	1,014,821	1,067,691
Screen Holdings Co Ltd	33,400	2,338,772	2,826,373
Scsk Corp	13,738	224,572	272,460
Secom Co	221,000	13,613,950	15,918,960
Seiko Epson Corp	203,200	3,122,684	3,041,946
Sekisui Chemical Co Ltd	11,300	161,356	162,911
Sekisui Jushi Corp	16,099	257,678	283,885
Senko Group Holdin	67,500	531,337	546,780
Seven & I Holdings	18,266	765,514	724,913
Shift Inc	27,200	3,695,771	6,910,938
Shima Seiki Mfg	159,100	2,853,486	1,721,007
Shimadzu Corp	68,400	1,829,487	1,912,561
Shimano Inc	2,395	375,054	370,938
Shimizu Corp	8,000	50,269	53,148
Shin-Etsu Chemical	312,850	9,005,851	13,130,469
Shionogi & Co Ltd	78,340	3,941,824	3,777,524
Shoei Co Ltd	50,200	1,044,228	655,185
Sigmaxyz Holdings Inc	131,300	1,337,006	1,350,440
Skylark Holdings Co Ltd	247,200	3,413,927	3,620,854
SMC Corp	5,200	2,723,286	2,794,382
Sms Co Ltd	291,100	9,107,763	5,986,980
Socionext Inc	102,000	2,262,734	1,852,178
Softbank Group Corp	109,100	4,848,181	4,869,955
Sompo Holdings Inc	193,000	8,309,342	9,440,545
Sony Group Corpora	183,500	14,280,766	17,454,497
Square Enix Holdings Co Ltd	22,000	635,477	790,084
Subaru Corporation	102,320	1,921,323	1,876,859
Sumco Corporation	213,674	3,022,459	3,204,807
Sumitomo Corp	325,800	5,866,648	7,108,532
Sumitomo Electric	62,700	741,767	798,538
Sumitomo Mitsui Financial Group	220,362	10,961,081	10,753,941
Sumitomo Mitsui Trust Holdings Inc	479,000	10,908,466	9,194,028
Sundrug Co Ltd	181,100	5,287,936	5,821,714
Suzuki Motor Corp	35,900	1,404,919	1,536,280
T.Hasegawa Co	19,469	461,546	428,793
Takeda Pharmaceutical Co	1,805,758	63,096,195	51,926,110
Takeda Pharmaceutical Co Ltd	36,048	580,889	514,405

International Securities			
Asset Description	Shares	Cost	Fair Value
TDK Corp	8,145	351,968	388,069
Technopro Hldgs	338,700	7,162,511	8,925,170
Technopro Hldgs In	172,800	2,907,219	4,553,497
Terumo Corp	11,700	332,736	383,582
TIS Inc	226,300	3,837,138	4,987,332
Tokio Marine Holdings Inc	487,200	9,574,514	12,195,551
Tokyo Elec Power H	1,501,800	6,065,381	7,866,927
Tokyo Electron	89,200	13,195,418	15,979,189
Tokyo Gas Co Ltd	325,300	6,471,701	7,471,424
Tokyu Fudosan Hldg	729,400	4,152,218	4,663,648
Topcon Corporation	129,800	1,545,766	1,399,461
Toppan Holdings Inc	105,200	1,817,957	2,936,317
Toray Inds Inc	222,300	1,266,999	1,155,966
Tosoh Corp	43,400	597,868	554,429
Toyo Suisan Kaisha	2,500	98,448	129,096
Toyota Industries	179,800	11,008,494	14,666,619
Toyota Tsusho Corp	60,200	2,511,595	3,547,607
Trend Micro Inc	2,700	147,782	144,557
Tsumura & Co	170,400	4,260,363	3,210,864
Tsuruha Holdings	27,800	2,008,314	2,548,695
West Japan Railway	105,124	4,389,766	4,385,262
Yamaha Motor Co	208,860	1,475,142	1,865,933
Yamazaki Baking	79,600	1,660,478	1,815,815
Yokogawa Electric	314,500	6,124,268	5,998,656
Zojirushi Corp	15,500	190,989	163,928
Zozo Inc	62,500	1,229,747	1,407,558
Korea, Republic Of			
ADR KB Finl Group Inc	25,774	1,138,699	1,066,270
ADR Shinhan Finl Group Co Ltd	3,372	101,830	103,790
Bnk Financial Group Inc	241,862	3,130,273	1,340,861
Coupang Inc	104,404	1,735,254	1,690,301
DGB Financial Grou	322,958	3,633,408	2,128,980
Dongbu Insurance Co Ltd	20,637	1,131,727	1,341,189
Doosan Bobcat Inc	93,562	3,636,979	3,661,406
GS Holdings Corp	59,100	2,560,360	1,876,846
Hana Financial Grp	213,010	5,658,906	7,178,068
Hankook Tire & Technology Co Ltd	7,347	188,045	258,990
Hanmi Pharm Co Ltd	15,479	3,653,303	4,236,487
Hanwha Aerospace Co Ltd	1,691	165,526	163,467
Hd Hyundai Co Ltd	6,522	313,560	320,555
Hite Jinro	100,162	2,255,022	1,749,860
Hyundai Marine&Fir	67,406	1,711,900	1,622,475
Hyundai Mobis	69,239	13,374,307	12,741,395
Hyundai Motor Co	31,983	4,512,096	5,053,607
Hyundai Motor Co	1,018	75,140	90,268
Hyundai Motor Co	657	48,180	57,900
Hyundai Steel Co 0	4,102	112,263	116,254
Indl Bank Of Korea	10,785	76,735	99,317

International Securities			
Asset Description	Shares	Cost	Fair Value
I-Sens Inc	149,857	1,889,556	3,327,828
Jeisys Medical Inc	240,742	2,071,599	1,960,854
Jyp Entertainment Corporation Shs	30,921	3,049,483	2,432,097
KB Financial Group	62,923	2,613,553	2,643,167
Kia Corp	244,676	15,544,499	18,998,059
Korea Investment Holdings	1,645	70,869	78,297
KT Corporation	185,386	4,431,446	4,951,688
KT&G Corporation	129,592	10,338,883	8,744,114
Kumho Petro Chem	777	76,127	80,180
LG Chemical	302	127,330	117,011
LG Chemical	17,545	5,663,530	4,236,738
LG Electronics Inc	4,416	371,959	349,056
LG H&H Co Ltd	2,659	650,727	326,413
LG Uplus Corp	48,490	405,825	385,164
Mertiz Financial Group	4,897	211,580	224,717
Mirae Asset Securities Co Ltd	115,326	588,812	683,234
Nh Investment AND Securities Co Ltd	21,112	149,414	169,335
Nongshim Co	6,316	1,379,876	1,995,972
Samsung Electronic	1,216,125	52,250,646	74,125,175
Samsung Electronics Co	109,234	4,035,478	5,284,011
Samsung Electronics Co N/VTG	77,672	3,364,520	3,757,253
Samsung Fire & Mar Pfd	355	52,282	52,372
Samsung Fire & Marine Ins.Co.Ltd	25,421	5,006,987	5,191,182
Samsung Life Insur	3,492	177,477	187,357
Samsung Securities	27,445	748,787	820,431
Shinhan Financial Group Co Ltd	141,321	4,822,032	4,405,651
SK Hynix Inc	87,086	7,911,887	9,568,032
SK Inc	1,582	213,931	218,647
Woori Financial Gr	27,541	318,595	277,998
Malaysia			
Genting Bhd	63,500	64,878	63,845
Genting Malaysia B	138,100	80,395	80,846
Mexico			
ADR Cemex SAB	1,273,106	6,608,629	9,866,572
ADR Controladora Vuela Compania De Aviacion	272,445	2,840,970	2,555,534
ADR Vesta Real Estate Corp Ads	8,990	278,690	356,184
Arca Continental SAB De CV	308,200	2,469,311	3,374,376
Banco Actinver SA	6,173,138	7,202,411	11,143,691
Coca Coal Femsa SAB De CV	408,331	2,362,252	3,881,369
Corporacion	1,096,600	3,083,163	4,366,455
Fomento Econ Mexic Units (Rep 1'B'& 4'D'Shs)	409,800	4,213,219	5,348,006
Gpo Aero Cent Nort Ser'B'	965,565	6,826,126	10,249,489
Gpo Aero Pacifico	771,284	9,925,885	13,500,943
Gpo Aero Sureste Ser'B'	1,155,124	30,416,040	33,932,386
Grupo Aeroportuario	6,932	1,255,509	2,039,880
Grupo Financiero Banorte	2,287,775	11,211,384	23,068,910
Megacable Holdings-Cpo	57,181	147,390	128,041
Qualitas Controlad	320,000	2,158,024	3,242,233

International Securities			
Asset Description	Shares	Cost	Fair Value
Regional SAB De CV	214,200	1,305,173	2,052,510
Wal-Mart De Mex	1,668,100	6,166,042	7,049,864
Netherlands			
ABN Amro Bank N.V.	18,866	210,557	283,220
ABN Amro Bank N.V. Dr Each Rep Shs	112,019	1,943,627	1,681,651
ADR Asml Hldg NV	2,450	1,740,981	1,854,454
Adyen NV	95	143,081	122,425
Aegon Ltd	1,009,723	7,704,445	5,853,569
Aegon Ltd	1,550,000	9,891,277	8,928,000
Aercap Holdings N.V.	1,503	69,012	111,703
Akzo Nobel NV	2,798	282,406	231,254
Asml Holding	16,099	4,039,122	12,123,190
Asml Holding NV	91,209	48,854,972	68,684,018
Asr Nederland NV	11,623	492,953	548,240
BE Semiconductor Industries NV	88,481	5,352,640	13,336,696
Coca-Cola Europacific Partners	60,984	3,129,587	4,070,072
Dsm Firmenich AG	10,716	1,380,345	1,089,044
Exor	9,238	923,049	923,530
Exor NV	1,834	153,054	183,346
Heineken Holding	224,892	17,029,912	19,029,504
Heineken NV	116,627	10,811,602	11,844,816
Imcd NV	24,202	2,341,502	4,212,058
ING Groep N.V.	413,091	5,592,065	6,172,198
Inpost S.A.	1,173,029	7,621,457	16,216,768
Jde Peets N.V.	86,872	2,478,680	2,337,662
Kon Ahold Delhaize	17,346	529,771	498,480
Koninklijke	44,200	156,291	152,238
Koninklijke Kpn	2,384,738	7,100,670	8,213,750
Koninklijke Philip	1,395,657	24,091,169	32,507,009
Koninklijke Vopak	4,750	176,019	159,721
NN Group N.V.	170,058	7,413,760	6,715,801
Oci N.V.	34,620	1,089,512	1,003,496
Prosus N.V.	28,707	792,986	855,726
Unvl Music Group	13,523	319,473	385,554
Wolters Kluwer	171,305	9,885,339	24,354,167
New Zealand			
Auckland Intl	1,311,700	6,840,514	7,308,425
Mainfreight Ltd	103,134	5,236,192	4,525,241
Spark New Zealand Ltd	853,326	2,840,677	2,798,668
Norway			
ADR Equinor Asa	458,993	9,681,426	14,522,539
Aker BP Asa	38,742	935,716	1,127,274
Aker Solutions Asa	972,943	2,900,109	4,025,627
Autostore Holdings	1,226,506	2,657,493	2,412,989
Autostore Holdings Usd	5,795,162	11,766,684	11,401,217
Dnb Asa	574,188	6,884,704	12,212,315
Equinor Asa	92,512	3,071,587	2,934,583
Gjensidige Forsikr	225,676	5,091,456	4,166,552

International Securities			
Asset Description	Shares	Cost	Fair Value
Norsk Hydro Asa	1,767,880	10,345,788	11,906,909
Salmar Asa	3,184	137,496	178,455
Seadrill Limited	6,448	293,168	304,861
Telenor Asa	11,393	141,632	130,806
Tgs Asa	263,455	3,770,766	3,429,478
Yara International	29,320	1,343,519	1,042,802
Peru			
Credicorp Ltd	50,847	6,376,813	7,623,491
Southn Copper Corp	21,158	1,222,319	1,821,069
Philippines			
Bdo Unibank Inc	1,263,300	2,907,575	2,977,167
Century Pacific	4,414,600	2,162,827	2,467,393
Intl Container Ter	3,479,110	13,525,688	15,505,993
Puregold Price Club Inc	2,070,600	1,068,556	1,005,854
Poland			
Bank Pekao SA Pln	8,616	273,978	333,159
Dino Polska SA	62,793	4,899,800	7,356,789
Kghm Polska Miedz Pln	4,945	157,463	154,301
Orlen SA	27,117	450,590	451,691
Pge Polska Grupa Pln	41,696	86,956	92,018
Powszechny Zaklad Ubezpiecze	28,181	269,176	338,767
Portugal			
Corticeira Amorim	108,806	1,140,835	1,098,560
Energias De Portugal SA	1,552,450	7,124,872	7,811,433
Jeronimo Martins	258,866	5,383,818	6,588,434
Russian Federation			
ADR MMC Norilsk Nickelpjsc Sponsored	5	90	15
Gazprom PJSC	1,313,102	4,072,998	2,348,455
Lukoilpjsc	48,334	3,261,522	3,659,111
MMC Norilsk Nickelpjsc	5,779	1,035,616	1,045,262
Mobile Telesystems PJSC	911,331	3,043,961	2,543,368
Sberbank Of Russia	2,076,796	6,286,974	6,314,017
Surgutneftegas PJS	19,791,681	11,040,005	12,294,531
Singapore			
ADR Sea Ltd	439,384	28,399,103	17,795,052
DBS Group Hldgs	851,252	16,427,326	21,560,404
Oversea-Chinese Banking Corporation Sgd	1,486,531	12,911,879	14,650,067
Sheng Siong Group	953,400	1,042,386	1,156,425
Singapore Exchange	521,869	3,734,993	3,888,994
Utd O/S Bank	802,155	13,428,189	17,300,667
South Africa			
Bid Corp Ltd	146,256	2,925,043	3,412,173
Bidvest Group Zar	121,198	1,695,738	1,672,019
Clicks Group Ltd	83,515	1,329,063	1,487,446
Clicks Group Ltd Zar	118,287	1,863,007	2,106,754
Exxaro Resources Zar	9,385	95,940	104,938
Standard Bank Group Limited Zar	545,333	5,453,909	6,205,539
Vodacom Group Limi Zar	374,151	2,574,100	2,168,695

International Securities			
Asset Description	Shares	Cost	Fair Value
Woolworths Hldgs	732,991	2,711,466	2,893,887
Spain			
ADR Banco Bilbao Vizcaya Argentaria	28,892	150,601	263,206
Aena Sme S.A.	116,002	17,960,524	21,028,038
Amadeus It Group	450,363	22,384,285	32,277,378
Banco Bilbao Vizca	473,306	2,654,996	4,300,861
Banco Santander	5,568,631	21,205,152	23,249,172
Banco Santander S.A.	58,417	162,408	241,846
Caixabank SA	85,006	362,784	349,878
Cellnex Telecom SA	938,688	38,741,369	36,976,628
Ferrovial SE	441,745	10,881,464	16,112,889
Grifols SA	980,874	19,847,322	16,745,840
Grifols SA	1,293,448	20,492,789	15,073,918
Iberdrola SA	108,100	980,130	1,417,428
Inditex (Ind.De Diseno Textil Sa)	259,178	9,737,584	11,288,848
Indra Sistemas SA	220,669	2,763,673	3,412,668
International Consolidated Airline	1,843,281	3,509,493	3,626,437
Repsol SA	73,940	867,787	1,098,567
Telefonica SA	1,866,551	8,773,309	7,286,704
Sweden			
Addtech Ab Ser'B'	360,328	5,275,504	7,916,036
Assa Abloy Ser'B'	74,152	2,190,289	2,136,004
Atlas Copco Ab	10,174	147,011	175,206
Atlas Copco Ab Ser'A'	549,091	5,031,173	9,455,860
Atlas Copco Ab Ser'B'	754,964	5,453,990	11,192,032
Beijer Ref Ab Ser'B'	515,548	5,476,768	6,901,018
Betsson Ab	269,089	3,010,201	2,897,062
Boliden Ab	11,718	307,343	365,684
Bravida Holding Ab	154,036	1,441,640	1,238,818
Bufab Ab	63,695	1,887,538	2,442,163
Dometic Group Ab	275,462	2,058,457	2,463,287
Electrolux Profess Ser'B'	246,769	1,836,823	1,346,745
Essity Ab Ser'B'	88,149	2,378,690	2,186,702
Evolution Ab	74,576	4,709,964	8,896,269
Fortnox Ak	938,602	5,926,753	5,614,186
Granges Ab	197,042	1,898,187	2,268,031
Hemnet Group Ab	201,766	4,291,643	4,833,006
Hennes & Mauritz Ser'B'	110,704	1,372,013	1,940,150
Hexagon Ab Ser'B'	518,041	4,640,981	6,217,304
Industrivarden Ab Ser'C'	16,023	505,640	521,972
Indutrade Ab	144,147	1,689,475	3,744,617
Investor Ab Ser'B'	4,348	82,260	100,742
Lagercrantz Group Ser'B'	262,701	2,910,747	3,521,674
Lifco Ab Ser'B'	308,248	3,194,276	7,561,028
Loomis Ak	13,067	396,614	346,972
Meko Ab	20,507	233,859	222,614
Mips Mips	47,427	1,127,768	1,715,360
Nibe Industrier Ab Ser'B'	322,413	2,356,173	2,265,051

International Securities			
Asset Description	Shares	Cost	Fair Value
Nordea Bank Abp	383,205	4,511,329	4,742,413
Nordea Holding Abp	280,539	3,343,197	3,478,908
Sandvik Ab	177,013	3,645,516	3,830,831
Scandic Hotels Gro	809,200	2,609,804	3,727,289
Sdiptech Ser'B'	86,130	4,331,824	2,305,836
Skand Enskilda Bkn	35,287	391,995	486,000
Skand Enskilda Bkn Ser'A'	301,171	3,792,453	4,147,962
Spotify Technology	92,021	14,090,475	17,291,666
Sweco Ab Ser'B'	304,305	4,698,419	4,079,402
Swedbank Ab Ser'A'	413,846	7,416,943	8,348,496
Tethys Oil Ab	225,939	1,114,722	974,234
Thule Group Ab	71,648	927,149	1,951,545
Vitec Software GP Ser'B'	24,435	1,285,516	1,419,618
Switzerland			
ABB Ltd	101,934	2,849,818	4,517,481
ADR Novartis AG	256,948	15,970,667	25,944,040
ADR Roche Hldg Ltd	360,000	13,419,491	13,042,800
Alcon AG	4,300	300,999	335,916
Avolta AG	70,685	2,758,936	2,778,185
Barry Callebaut AG	228	362,883	384,402
Bucher Industries	7,790	1,851,613	3,269,088
Comp.Fin.Richemont	74,992	8,966,720	10,313,460
Galenica AG	101,365	6,725,172	8,761,723
Givaudan SA	5,724	13,637,114	23,694,429
Holcim Ltd	7,888	443,713	618,744
Julius Baer Gruppe	184,375	10,838,220	10,328,856
Kardex Holding AG	20,585	3,152,342	5,331,824
Kuehne&Nagel	4,430	1,094,129	1,525,354
Kuehne&Nagel Intl	1,141	260,968	392,873
Lindt & Spruengli	880	3,078,232	10,549,753
Logitech International SA	18,927	275,163	1,799,201
Logitech Intl	42,376	3,379,403	4,015,814
Medacta Group SA	20,365	2,239,126	3,039,083
Montana Aerospace	112,619	3,612,201	2,363,039
Namen-Akt Belimo Holding AG	4,473	1,151,201	2,464,893
Nestle SA	39,266	4,425,071	4,549,192
Novartis AG	447,595	34,012,264	45,134,424
Partners Group Hlg	15,661	13,241,219	22,570,894
Roche Hldgs AG	611	198,192	177,496
Roche Hldgs AG Genusscheine	126,779	37,279,114	36,829,401
Sandoz Group AG	13,188	374,377	424,009
Sandoz Group AG	701	16,711	22,439
Schindler-Hldg AG	14,228	3,364,016	3,555,098
Schindler-Hldg AG	18,191	3,638,058	4,311,893
Siegfried Hldg AG	9,758	5,638,324	9,964,951
Sig Group AG	167,482	2,890,298	3,850,504
Sika AG	25,711	5,757,456	8,361,077
Softwareone Hld AG	19,819	302,217	386,184

International Securities			
Asset Description	Shares	Cost	Fair Value
Straumann Hldg	27,964	2,647,074	4,505,339
Swatch Group	259,375	15,053,844	13,575,083
Swiss RE AG	147,008	15,319,241	16,516,458
Tecan Group AG	39,900	15,967,524	16,279,522
Temenos AG	235,851	32,061,218	21,919,165
UBS Group AG	812,775	12,958,937	25,204,571
UBS Group AG	530,000	9,658,588	16,377,000
UBS Group AG Usd	77,830	930,090	2,413,548
Vat Group AG	11,387	2,598,600	5,702,632
Zurich Insurance Group AG	18,300	7,952,553	9,558,225
Taiwan			
ADR Taiwan Semiconductor Manufacturing Ads	5,001	549,908	520,104
ADR Taiwan Semiconductor Manufacturing Ads Rep	210,028	13,761,292	21,842,912
Airtac Internation	65,065	1,890,848	2,141,238
Alchip Technologie	22,000	1,917,093	2,347,632
Ase Technology Holding Co Ltd	3,484,431	7,843,744	15,327,159
Ase Technology Holding Co Ltd	7,229	37,699	68,025
Asmedia Technology Shs	45,000	2,594,008	2,661,247
Aspeed Technology	32,900	1,794,857	3,344,618
Asustek Computer	301,000	3,679,474	4,800,818
Chicony Electroni	1,126,401	3,113,900	6,422,840
Compal Electronic	2,583,000	2,053,587	3,353,890
CTBC Financial Holding Co	3,386,000	2,467,320	3,127,779
Evergreen Marine C	49,000	159,070	229,110
Giant Mfg Co	167,000	807,048	1,001,222
Global Unichip Cor	114,000	6,026,531	6,463,238
Globalwafers Co	107,000	1,323,113	2,046,529
Hon Hai Precision	3,571,880	10,526,715	12,162,117
Innodisk Corporati	272,000	2,712,515	2,765,155
Inventec Corp	732,000	670,848	1,259,334
Johnson Health Tec	629,000	2,045,766	1,408,002
King Yuan Electron	994,000	967,966	2,749,730
Lite-On Technology	533,000	1,126,341	2,031,932
Lotes Co Ltd	53,000	1,812,246	1,847,803
Mediatek Inc	1,088,000	25,987,263	35,982,470
Merida Industry	279,000	1,373,082	1,659,064
Micro-Star Intl	429,000	2,205,631	2,851,566
Nan Pao Resins Che	299,914	1,594,370	2,745,991
Nien Made Enterpri	155,000	1,452,193	1,782,799
Novatek Microelectronics Corp	458,000	5,136,306	7,715,286
Parade Technologie	46,000	1,798,970	1,798,602
Pou Chen	1,954,000	2,200,351	1,967,338
Powertech Technolo	735,000	2,129,102	3,376,778
Primax Electronics	621,000	1,338,557	1,369,860
Quanta Computer	708,000	5,671,914	5,178,997
Realtek Semicond	254,000	2,842,409	3,902,217
Shin Zu Shing Co	354,000	1,461,822	1,424,512
Silergy Corp	121,000	1,595,020	1,971,294

International Securities			
Asset Description	Shares	Cost	Fair Value
Taiwan Semicon Man	3,441,499	39,503,429	66,496,437
Topkey Corporation	170,000	987,946	991,512
Tripod Technology	349,000	1,043,913	2,217,461
Unimicron Technolo	243,000	1,357,858	1,393,526
Voltronic Power Te	53,552	1,292,609	2,983,787
Wowprime Corp	794,746	6,927,691	6,460,929
Zhen Ding Technolo	243,000	847,184	863,036
Thailand			
Airports Of Thaila	9,524,900	18,119,389	16,673,633
Bangkok Bank	28,810	137,789	132,096
Hana Microelectrnc	1,555,700	1,742,969	2,427,042
Major Cineplex Gro	3,062,700	1,565,737	1,336,973
Minor Internationalpcl	2,597,100	2,318,165	2,244,619
Thanachart Capital	2,175,700	2,901,998	3,155,267
Tisco Financial Gr	598,700	1,832,137	1,749,662
Turkey			
Akbank	4,120,432	2,535,029	5,095,083
Coca Cola Icecek	178,025	1,316,678	3,167,608
Deva Holding As	1,437,065	3,865,285	3,676,111
Ford Otomotiv San	167,061	1,422,184	4,183,030
Haci Omer Sabanci	3,114,653	4,197,024	6,375,052
KOC Hldg	968,107	2,737,914	4,648,120
Mavi Giyim Sanayi	901,211	3,264,202	3,554,923
Migos Ticaret A.S	334,994	3,004,420	3,799,790
Mlp Saglik Hizmetl	671,707	3,307,839	3,388,784
Tofas Otomobil Fab	367,089	3,441,492	2,610,168
Tupras(T Petr Raf)	752,733	3,836,840	3,644,641
Turk Hava Yollari	26,795	240,382	207,400
Turk Traktor	116,363	3,376,919	2,805,257
Turkiye Is Bankasi	8,443,242	4,245,816	6,678,206
Yapi Kredi Bankasi	129,605	80,788	85,748
United Arab Emirates			
Adnoc Gas Usd	2,315,172	2,097,552	1,947,827
Emaar Properties Aed1	1,625,893	3,392,311	3,506,112
First Abu Dhabi Bk Aed1	593,436	2,181,180	2,255,630
United Kingdom			
3I Group	482,741	7,800,846	14,898,792
ADR Astrazeneca PLC	5,634	363,166	379,450
ADR Barclays PLC	92,787	797,813	731,162
ADR BP P L C Sponsored	154,850	4,572,740	5,481,690
ADR BP PLC	7,523	228,837	266,314
ADR Rio Tinto PLC	148,341	10,109,837	11,045,471
Aj Bell PLC	3,252,618	16,230,089	12,978,350
Anglo American	28,790	1,285,865	723,240
Ashtead Group	197,612	8,542,817	13,759,641
Assocd Brit Foods	17,221	514,607	519,635
Astrazeneca	117,301	14,728,793	15,850,745
Auto Trader Group	177,390	1,056,751	1,631,351

International Securities			
Asset Description	Shares	Cost	Fair Value
BAE Systems	2,718,217	23,103,961	38,480,861
Barclays PLC	11,299,142	23,946,071	22,150,698
Barratt Developments	29,415	184,592	210,965
Beazley PLC (Uk)	1,562,289	9,902,555	10,396,184
Berkeley GP Hldgs	5,165	246,886	308,674
Big Yellow Group (Placing)	122,740	1,590,640	1,912,051
BP	4,671,734	27,313,442	27,761,689
Britvic	10,818	127,813	115,912
BT Group	309,574	487,579	487,781
Bunzl PLC	7,260	286,258	295,236
Burford Cap Di	235,428	2,639,984	3,640,500
Centrica	6,871,690	7,229,628	12,320,984
Chemring Group	558,940	2,380,284	2,497,441
Coats Group PLC	1,778,754	1,586,236	1,755,088
Coca-Cola Hbc AG	374,803	10,804,809	11,013,265
Compass Group	824,257	16,838,061	22,549,372
Convatec Group PLC	1,555,652	4,254,611	4,842,841
Croda Intl	1,687	142,505	108,605
Darktrace PLC	689,840	3,323,442	3,224,790
Dechra Pharma	118,889	4,916,506	5,847,174
Diageo PLC	588,246	16,273,204	21,417,032
Diageo PLC	502	90,814	73,121
Diploma	233,680	6,155,752	10,670,609
Direct Line Insurance PLC	41,426	182,987	96,088
Drax Group	852,343	5,205,985	5,320,918
Easyjet	24,428	215,187	158,818
Entain PLC	748,114	7,999,768	9,481,644
Experian	213,470	6,462,667	8,713,653
Fevertree Drinks	114,826	1,409,247	1,535,528
Firstgroup	154,282	228,028	344,188
Glencore PLC	173,210	1,046,790	1,042,435
Greggs	270,643	6,511,398	8,977,309
GSK PLC	1,968,219	39,163,068	36,386,763
Haleon PLC	1,575,331	6,568,693	6,459,479
Halma	622,427	14,889,522	18,122,855
Hikma Pharmaceutic	347,947	9,227,043	7,935,340
HSBC Hldgs	29,273	163,064	237,151
Ibstock PLC	1,072,337	3,291,835	2,071,028
IG Group Hldgs	513,454	5,878,864	5,010,590
Imperial Brands PLC GBP	996,245	23,118,821	22,942,789
Inchcape	297,568	2,599,038	2,714,176
Informa PLC (Gb)	350,191	3,365,714	3,487,461
Intermed Cap Grp	353,281	5,543,678	7,568,345
Intertek Group	187,681	9,447,595	10,158,800
Jd Sports Fashion	160,056	339,797	338,603
Johnson Service GP	662,516	1,392,407	1,195,919
Jtc PLC	86,187	849,105	896,000

International Securities			
Asset Description	Shares	Cost	Fair Value
Kingfisher	4,905,478	17,475,219	15,214,775
Legal & General GP	473,544	1,755,682	1,515,825
Lloyds Banking GP	32,774,029	24,435,292	19,933,398
London Stock Exchange Group	135,938	11,234,316	16,071,265
Man Group PLC (N)	1,185,559	2,381,786	3,515,402
Marks & Spencer Group	2,882,634	9,551,075	10,010,107
Mondi PLC GBP	132,509	2,808,144	2,597,183
National Grid	3,095,247	39,312,865	41,746,789
Next	18,820	1,343,231	1,947,649
Ocado Group PLC	826,685	21,094,544	7,992,460
Osborne Group PLC Ord	168,000	1,004,949	995,017
Oxford Instruments	64,338	1,001,636	1,882,315
Pagegroup PLC	863,371	6,050,377	5,360,046
Pennon Group	447,722	3,429,180	4,289,232
Prudentialplc GBP	56,458	639,164	638,541
Qinetiq Group	645,656	3,033,831	2,543,324
Rathbones Group	115,051	2,765,159	2,554,940
Reckitt Benck Grp	37,495	2,656,095	2,590,686
Relx PLC	656,625	13,716,122	26,032,741
Relx PLC	397,247	8,896,980	15,718,493
Renishaw PLC	34,135	1,907,654	1,556,978
Rentokil Initial	1,399,796	7,806,291	7,865,900
Rio Tinto	23,001	1,291,533	1,712,972
Rolls Royce Hldgs	5,841,565	6,195,686	22,318,143
Rotork	1,863,319	8,240,847	7,686,663
Safestore Hldgs	71,190	706,392	802,257
Sainsbury(J)	3,066,935	10,696,938	11,830,840
Savills	91,703	1,152,676	1,132,790
Serco Group PLC GBP	1,117,780	2,544,686	2,309,838
Severn Trent	446,350	13,271,847	14,674,691
Shell PLC	421,434	10,795,582	13,815,232
Shell PLC	1,384,162	38,286,927	45,564,634
Smith & Nephew PLC	686,934	8,100,300	9,444,463
Softcat PLC	298,700	4,967,306	5,178,646
Spectris	57,541	2,374,274	2,772,020
Spirax-Sarco Engineering	37,894	3,501,048	5,074,679
SSE PLC	785,428	14,585,026	18,583,454
Standard Chartered PLC	38,639	282,386	328,347
Taylor Wimpey PLC	179,979	394,228	337,387
Tesco	6,809,045	26,769,291	25,215,898
Unilever PLC	57,430	2,952,669	2,782,047
Unilever PLC	185,274	8,827,493	8,975,493
Unilever PLC Ord	63,578	3,180,913	3,080,000
Vodafone Group	1,319,001	1,237,607	1,152,811
Watches Of Switzer	233,079	1,012,492	2,105,160
Weir Group	224,031	5,120,906	5,387,745
Whitbread	9,034	370,290	421,045

EQUITIES

International Securities			
Asset Description	Shares	Cost	Fair Value
Wise PLC Cls A	376,675	\$ 3,792,261	\$ 4,196,820
WPP PLC	2,955,171	39,822,535	28,367,410
Total International Equities	1,030,616,469	\$ 6,517,139,274	\$ 7,515,385,426

International Funds			
Asset Description	Shares	Cost	Fair Value
CF Arrowstreet Emerging Market Trust Fund - Class I	4,077,174	\$ 400,000,000	\$ 454,345,866
MFB NT Collective All Country World Ex-US Index Fund-Lending	128,952,191	2,670,821,823	2,673,436,829
Mfc Etf I Shares MSCI Eafe	49,121	3,428,490	3,701,267
Mfc Ishares Inc MSCI Eurozone Etf	67,671	3,002,345	3,210,312
Mfc Ishares Tr MSCI Eafe Small Cap Etf	91,895	5,417,043	5,688,300
Mfc Vaneck Etf Tr Russia Etf	1,104,550	27,837,158	6,206,135
Total Int'l Stock Funds	134,342,602	\$ 3,110,506,859	\$ 3,146,588,709

Total International	1,164,959,071	\$ 9,627,646,133	\$ 10,661,974,135
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Total Equities	1,395,307,271	\$22,727,261,645	\$ 28,644,792,205
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Commingled Funds		
Asset Description	Cost	Fair Value
Almanac Realty Securities V	\$ 5,038,261	\$ 63,546
Artemis Mwbe Spruce Program LLC	345,297,548	374,191,639
Barings Core Property Fund Lp	94,120,118	95,969,346
Blackstone Property Partners Europe LP	140,959,783	170,454,074
CBRE US Core Partners LP	197,338,818	274,719,455
CF AEW Core Property Trust (U.S.), L.P. Capital Statement Class A	188,529,392	248,565,993
CF Security Capitalpreferred Growth LLC	125,000,000	98,422,865
Dune Real Estate Fund II, LP	10,945,345	6,765,804
Franklin Templeton Emerging Manager Realestate Fund Of Funds LP	4,987,908	329,065
IMRF Main Non-Core Real Estate Fund	1,593,627,243	1,492,148,652
IMRF Non-Core Real Estate Fund	359,671,126	279,961,375
Invesco Core Real Estate USA	140,329,353	213,383,622
Invesco Real Estate European Fund	67,726,040	54,905,426
JP Morgan Strategic Property Fund	150,735,883	158,356,516
Total Commingled Funds	\$ 3,424,306,818	\$ 3,468,237,378
\$		
Directly Owned		
Asset Description	Cost	Fair Value
Buckhead Industrialproperties, Inc	\$ 383,390,659	\$ 881,228,134
\$		
Timberland		
Asset Description	Cost	Fair Value
Forest	\$ 16,393,770	\$ 70,129,865
\$		
Farm Land		
Asset Description	Cost	Fair Value
Premiere Partners IV / Cozad	\$ 207,633,973	\$ 224,140,883
Total Directly Owned	\$ 607,418,402	\$ 1,175,498,882
Total Real Estate	\$ 4,031,725,220	\$ 4,643,736,260

SHORT TERM

CASH		
Asset Description	Cost	Fair Value
Northern Trust London	\$ (88,276,772)	\$ 11,733,300
Northern Trust Custom Cash Fund	700,597,089	600,587,017
Total Cash	\$ 612,320,317	\$ 612,320,317

Forex - Purchases		
Asset Description	Cost	Fair Value
Australian Dollar	\$ 145,411,392	\$ 148,325,514
Brazilian Real	112,360,709	120,451,786
British Pound Sterling	157,933,964	164,667,361
Canadian Dollar	43,729,257	44,169,115
Chilean Peso	58,314,412	61,179,901
Chinese Yuan Renminbi	138,379,562	137,759,157
Colombian Peso	50,306,883	58,973,666
Czech Koruna	93,694,081	94,708,739
Danish Krone	30,470,889	31,323,578
Egyptian Pound	22,168,521	19,401,706
Euro	194,545,862	199,745,139
Hk Offshore Chinese Yuan Renminbi	129,397,207	127,889,233
Hong Kong Dollar	76,053,702	76,100,984
Hungarian Forint	46,225,284	47,225,964
Indian Rupee	116,591,453	116,656,834
Indonesian Rupiah	88,003,257	87,851,133
Japanese Yen	233,556,924	228,134,958
Kuwaiti Dinar	158,315	158,780
Mexican Peso	96,755,531	102,034,526
New Israeli Shekel	1,401,068	1,445,767
New Taiwan Dollar	343,215,930	355,508,054
New Zealand Dollar	52,568,281	55,762,192
Norwegian Krone	44,120,639	44,553,009
Peruvian Nuevo Sol	1,060,842	1,076,232
Philippine Peso	85,739,683	86,281,328
Polish Zloty	517,839	525,753
Qatari Riyal	7,847	7,847
Russian Ruble	5,286,519	5,496,835
Saudi Riyal	7,942,682	7,945,981
Singapore Dollar	40,359,986	40,880,064
South African Rand	22,339,098	22,593,275
South Korean Won	226,847,974	227,472,297
Swedish Krona	95,167,215	99,769,230
Swiss Franc	318,701,215	336,082,948
Thai Baht	144,936	149,358
Turkish Lira	9,127,964	8,898,055
United Arab Emirates Dirham	154,635	154,639
United States Dollar	3,064,346,679	3,064,346,679
Total Forex - Purchases	\$ 6,153,108,237	\$ 6,225,707,617

Forex - Sales		
Asset Description	Cost	Fair Value
Australian Dollar	\$ (83,657,783)	\$ (84,986,545)
Brazilian Real	(131,693,335)	(144,802,513)
British Pound Sterling	(75,123,758)	(77,459,448)
Canadian Dollar	(53,749,242)	(55,320,982)
Chilean Peso	(63,112,208)	(61,187,048)
Chinese Yuan Renminbi	(148,762,590)	(149,715,169)
Colombian Peso	(48,774,239)	(55,488,505)
Czech Koruna	(94,610,849)	(94,494,921)
Danish Krone	(74,974,654)	(76,766,395)
Egyptian Pound	(21,665,261)	(19,288,179)
Euro	(259,814,259)	(265,390,050)
Hk Offshore Chinese Yuan Renminbi	(106,121,493)	(105,979,233)
Hong Kong Dollar	(82,096,318)	(82,106,198)
Hungarian Forint	(45,673,099)	(47,752,045)
Indian Rupee	(65,080,781)	(65,179,790)
Indonesian Rupiah	(91,056,353)	(91,229,132)
Japanese Yen	(309,769,098)	(312,206,346)
Kuwaiti Dinar	(23,888)	(23,957)
Mexican Peso	(50,290,419)	(60,255,004)
New Israeli Shekel	(2,220,946)	(2,280,859)
New Taiwan Dollar	(346,820,818)	(360,439,105)
New Zealand Dollar	(50,216,342)	(52,851,588)
Norwegian Krone	(39,836,856)	(41,950,534)
Peruvian Nuevo Sol	(255,581)	(259,051)
Philippine Peso	(84,064,645)	(84,246,334)
Polish Zloty	(1,478,811)	(1,503,870)
Saudi Riyal	(7,767,142)	(7,792,779)
Singapore Dollar	(40,276,205)	(40,783,499)
South African Rand	(14,879,022)	(15,331,013)
South Korean Won	(249,154,065)	(251,510,380)
Swedish Krona	(98,783,561)	(103,853,977)
Swiss Franc	(311,159,000)	(326,563,350)
Thai Baht	(235)	(242)
Turkish Lira	(15,476,402)	(15,378,726)
United Arab Emirates Dirham	(2,608)	(2,609)
United States Dollar	(3,084,666,375)	(3,084,666,375)
Total Sales	\$(6,153,108,241)	\$(6,239,045,751)

Net Unrealized Gain/(Loss) Forex	\$ (4)	\$ (13,338,134)
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Uncovered Derivative Positions		
Asset Description	Cost	Fair Value
Total Uncovered Derivative Positions	\$ 33,939,000	\$ 33,939,000

Options		
Asset Description	Cost	Fair Value
Total Options	\$ 1,011,302	\$ 1,886,395

SHORT TERM

Swaps		
Asset Description	Cost	Fair Value
Net Swaps	\$ 1,874,959	\$ 4,941,459
Obligation to Return Cash Collateral Held		
Asset Description	Cost	Market Value
British Pound Sterling	\$ 848,413	\$ 848,413
Euro	844,586	844,586
Japanese Yen	207,688	207,688
OTC Der Cash Collpay To Societe Generale	(4,320,000)	(4,320,000)
OTC Der Cash Collpay To Ubssec	(60,000)	(60,000)
OTC Derivative Cash Collateralpayable To Standard Chartered Bank	(10,850,000)	(10,850,000)
OTC Derivative Cash Collpay To Citibank	(190,000)	(190,000)
United States Dollar	3,407,364	3,407,364
Total Obligation to Return Cash Collateral	\$ (10,111,949)	\$ (10,111,949)
Total Short Term Investments	\$ 642,027,442	\$ 632,634,407

Alternative Funds		
Asset Description	Cost	Fair Value
Abbott Capital Management IMRF	\$ 464,243,696	\$ 18,978,073
Ashgrove Specialty Lending Fund II	2,531,226	2,040,870
Illinois Private Equity Fund Of Funds, Lp	2,469,094,537	3,479,379,858
Illinois Private Equity International Fund Of Funds, Lp	524,497,506	727,204,828
IMRF Private Credit Fund	309,085,111	309,279,215
IMRF Unlisted Infrastructure Fund	218,627,863	242,453,422
Lincoln Brook Opportunities Fund,Lp	74,540,613	418,452,341
Oakbrook Opportunities Fund LP	230,045,273	271,406,664
Pantheon Ven Cap Investments - IMRF	253,729,992	3,472,763
Prairie State Opportunities Fund, LLC	197,550,635	473,431,683
SMAurora	250,770	55,363
Total	\$ 4,744,197,222	\$ 5,946,155,080
Total Alternative Investments	\$ 4,744,197,222	\$ 5,946,155,080
Total Portfolio	\$ 44,188,150,926	\$ 52,113,998,653



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