

|  | Coupon  | Units     | Cost              | Market Value      |
|--|---------|-----------|-------------------|-------------------|
| <b>Social Values Choice Bond Fund</b>                            |         |           |                   |                   |
| <b>Domestic Fixed Income Securities</b>                          |         |           |                   | <b>80.92%</b>     |
| <b>U.S. Government &amp; Federal Agency Obligations</b>          |         |           |                   |                   |
| COMMIT TO PUR FNMA SF MTG  | 4.0000% | 5,460,000 | 5,038,343         | 4,998,246         |
| COMMIT TO PUR FNMA SF MTG  | 3.5000% | 1,300,000 | 1,162,891         | 1,150,703         |
| COMMIT TO PUR FNMA SF MTG  | 4.5000% | 1,800,000 | 1,711,547         | 1,697,414         |
| COMMIT TO PUR FNMA SF MTG  | 5.5000% | 3,100,000 | 3,053,500         | 3,057,012         |
| COMMIT TO PUR FNMA SF MTG(OTC)                                   | 0.0000% | -100,000  | -328              | -12               |
| FHLMC POOL #RA-8482  | 5.0000% | 293,042   | 283,646           | 283,309           |
| FHLMC POOL #RA-8573  | 5.0000% | 287,457   | 278,261           | 277,954           |
| FHLMC POOL #SD-3550  | 4.0000% | 186,677   | 176,173           | 176,671           |
| FHLMC POOL #SD-8421  | 6.0000% | 967,710   | 973,142           | 970,595           |
| FNMA POOL #0AE0954   | 4.5000% | 26,803    | 26,540            | 26,078            |
| FNMA POOL #0AS5385   | 4.0000% | 38,134    | 39,784            | 35,857            |
| FNMA POOL #0AS5460   | 3.5000% | 64,791    | 66,279            | 58,834            |
| FNMA POOL #0BM4774   | 4.0000% | 2,452,573 | 2,268,039         | 2,307,187         |
| FNMA POOL #0CB6418   | 5.0000% | 391,713   | 373,489           | 378,892           |
| FNMA POOL #0FM2984   | 4.0000% | 1,116,449 | 1,028,874         | 1,048,100         |
| FNMA POOL #0FS3519   | 4.5000% | 752,842   | 715,468           | 710,767           |
| FNMA POOL #0FS3838   | 4.0000% | 1,104,664 | 1,021,724         | 1,044,009         |
| FNMA POOL #0FS5027   | 4.0000% | 1,345,131 | 1,208,539         | 1,233,088         |
| FNMA POOL #0FS7901   | 4.0000% | 600,000   | 564,388           | 562,870           |
| FNMA POOL #0MA4700   | 4.0000% | 1,058,019 | 935,304           | 968,730           |
| U S TREASURY BOND  | 2.3750% | 1,440,000 | 1,127,642         | 1,048,275         |
| U S TREASURY BOND  | 3.0000% | 282,000   | 276,072           | 214,573           |
| U S TREASURY BOND  | 3.1250% | 1,946,000 | 1,804,151         | 1,543,088         |
| U S TREASURY BOND  | 2.0000% | 500,000   | 492,308           | 343,496           |
| U S TREASURY BOND  | 3.3750% | 700,000   | 659,218           | 591,227           |
| U S TREASURY BOND  | 3.8750% | 1,000,000 | 1,027,308         | 903,906           |
| U S TREASURY BOND  | 2.5000% | 1,800,000 | 1,431,023         | 1,275,266         |
| U S TREASURY NOTE  | 4.0000% | 100,000   | 95,743            | 97,063            |
| U S TREASURY NOTE  | 4.6250% | 2,400,000 | 2,419,632         | 2,427,563         |
| U S TREASURY NOTE  | 2.8750% | 450,000   | 450,971           | 405,439           |
| U S TREASURY NOTE  | 3.8750% | 1,300,000 | 1,267,352         | 1,250,641         |
| U S TREASURY NOTE  | 4.8750% | 750,000   | 760,827           | 771,182           |
| U S TREASURY NOTE  | 2.7500% | 3,300,000 | 3,038,233         | 2,936,613         |
| U S TREASURY NOTE  | 0.6250% | 2,500,000 | 2,005,948         | 2,020,801         |
| US TREAS-CPI INFLAT  | 2.3750% | 1,621,620 | 1,612,485         | 1,607,019         |
| US TREAS-CPI INFLAT  | 1.7500% | 1,529,850 | 1,490,944         | 1,484,323         |
| US TREAS-CPI INFLAT  | 1.5000% | 870,111   | 848,175           | 730,790           |
| US TREAS-CPI INFLAT  | 2.1250% | 1,414,686 | 1,412,066         | 1,416,318         |
| <b>Total of U.S. Government &amp; Federal Agency Obligations</b> |         |           | <b>43,139,699</b> | <b>42,053,886</b> |
| <b>Domestic Corporate &amp; Other Bonds</b>                      |         |           |                   |                   |
| ABBVIE INC   | 3.2000% | 400,000   | 416,697           | 367,041           |
| ACE SECURITIES CORP HOM HE3 M4                                   | 6.4091% | 100,000   | 104,783           | 87,686            |
| AEGIS ASSET BACKED SECURI 1 A2                                   | 5.6341% | 309,534   | 267,453           | 226,457           |
| AES CORP/THE   | 5.4500% | 300,000   | 298,776           | 299,331           |
| AIR LEASE CORP   | 5.3000% | 100,000   | 99,582            | 99,649            |
| ALASKA AIRLINES 2020-1 CL 144A                                   | 4.8000% | 72,564    | 70,141            | 71,155            |
| ALLY FINANCIAL INC   | 8.0000% | 200,000   | 226,059           | 220,718           |
| ALLY FINANCIAL INC   | 6.9920% | 100,000   | 100,000           | 103,767           |
| ALTERNATIVE LOAN TRUS 65CB 1A4                                   | 5.5000% | 69,373    | 64,972            | 45,055            |
| ALTERNATIVE LOAN TRUS OA11 A1B                                   | 5.8441% | 70,243    | 66,976            | 64,441            |
| ALTERNATIVE LOAN TRUST 12T1 A5                                   | 6.0000% | 84,637    | 53,571            | 38,619            |
| ALTERNATIVE LOAN TRUST 2 58 A1                                   | 6.0996% | 77,775    | 71,554            | 69,232            |
| ALTERNATIVE LOAN TRUST 27 2A1                                    | 6.5233% | 14,968    | 15,360            | 12,015            |
| ALTERNATIVE LOAN TRUST OA1 2A1                                   | 5.8796% | 19,055    | 17,480            | 16,012            |
| ALTERNATIVE LOAN TRUST OH1 A1D                                   | 5.6741% | 65,997    | 43,448            | 53,133            |
| AMERICAN AIRLINES 2014-1 CLASS                                   | 3.7000% | 50,512    | 49,932            | 48,243            |
| AMERICAN AIRLINES 2015-1 CLASS                                   | 3.3750% | 109,985   | 108,106           | 103,835           |
| AMERICAN AIRLINES 2019-1 CLASS                                   | 3.5000% | 78,300    | 73,891            | 68,692            |
| AMERICAN AIRLINES 2019-1 CLASS                                   | 3.1500% | 78,300    | 73,776            | 69,784            |
| AMERICAN EXPRESS CO  | 6.3105% | 400,000   | 400,000           | 401,008           |
| AMERICAN HOME MORTGAGE 3 2A11                                    | 6.1133% | 610,863   | 604,928           | 407,533           |
| AMERICAN HONDA FINANCE CORP                                      | 5.0000% | 100,000   | 99,968            | 99,628            |
| AMERICAN TOWER CORP  | 5.2500% | 200,000   | 199,554           | 199,576           |
| AMERICAN TOWER CORP  | 2.7000% | 500,000   | 432,003           | 422,866           |
| AMERICAN TOWER CORP  | 1.3000% | 400,000   | 399,738           | 380,016           |
| AMERICAN TOWER CORP  | 5.8000% | 300,000   | 299,601           | 305,818           |
| AMERICREDIT AUTOMOBILE RE 2 A2                                   | 6.1900% | 137,872   | 137,870           | 138,177           |
| AMGEN INC  | 5.2500% | 400,000   | 399,909           | 399,190           |
| AMGEN INC  | 5.7500% | 300,000   | 296,921           | 293,770           |
| ANTARES HOLDINGS LP 144A   | 2.7500% | 250,000   | 249,162           | 227,120           |
| AON NORTH AMERICA INC  | 5.1250% | 200,000   | 199,650           | 199,653           |
| ARES CAPITAL CORP  | 2.8750% | 300,000   | 299,157           | 274,602           |
| ARES MANAGEMENT CORP   | 6.3750% | 300,000   | 299,472           | 312,469           |
| ARROW ELECTRONICS INC  | 3.2500% | 200,000   | 199,582           | 198,852           |

|                                | Coupon  | Units   | Cost    | Market Value |
|--------------------------------|---------|---------|---------|--------------|
| ASSURED GUARANTY US HOLDINGS I | 6.1250% | 200,000 | 199,096 | 205,922      |
| AVANGRID INC                   | 3.1500% | 200,000 | 199,968 | 197,796      |
| AVIATION CAPITAL GROUP LL 144A | 5.3750% | 100,000 | 99,249  | 98,835       |
| AVIATION CAPITAL GROUP LL 144A | 4.1250% | 200,000 | 199,688 | 196,187      |
| AVIS BUDGET RENTAL C 7A A 144A | 5.9000% | 200,000 | 199,950 | 202,295      |
| BAMLL COMMERCIAL MO BOC A 144A | 2.6270% | 500,000 | 431,662 | 374,301      |
| BANC OF AMERICA FUNDING C 1 A1 | 6.0000% | 15,975  | 15,902  | 14,323       |
| BANK OF AMERICA CORP           | 3.4190% | 587,000 | 585,606 | 551,970      |
| BANK OF AMERICA CORP           | 2.4560% | 400,000 | 400,000 | 395,837      |
| BANK OF AMERICA CORP           | 2.5720% | 400,000 | 394,600 | 331,541      |
| BANK OF AMERICA CORP           | 4.3760% | 200,000 | 195,417 | 195,208      |
| BAPTIST HEALTHCARE SYSTEM OBLI | 3.5400% | 200,000 | 199,993 | 145,340      |
| BAXTER INTERNATIONAL INC       | 2.2720% | 100,000 | 100,000 | 88,137       |
| BAYER US FINANCE II LLC 144A   | 4.3750% | 400,000 | 440,938 | 379,860      |
| BAYER US FINANCE LLC 144A      | 6.2500% | 200,000 | 203,914 | 204,215      |
| BAYER US FINANCE LLC 144A      | 6.1250% | 200,000 | 199,918 | 202,133      |
| BDS 2022-FL12 LLC FL12 A 144A  | 7.4777% | 99,999  | 100,010 | 100,559      |
| BEAR STEARNS ALT-A TRUST 2 2A3 | 5.2169% | 20,631  | 20,631  | 18,101       |
| BEAR STEARNS ASSET BACK HE7 M3 | 7.2641% | 38,048  | 28,368  | 37,284       |
| BECTON DICKINSON & CO          | 4.8740% | 100,000 | 99,312  | 99,225       |
| BECTON DICKINSON & CO          | 5.0810% | 100,000 | 100,000 | 99,909       |
| BGC GROUP INC                  | 8.0000% | 100,000 | 97,342  | 105,359      |
| BLACKSTONE HOLDINGS FINAN 144A | 6.2000% | 300,000 | 311,556 | 315,362      |
| BLACKSTONE SECURED LENDING FUN | 5.8750% | 100,000 | 99,300  | 99,273       |
| BLUE OWL CREDIT INCOME CO 144A | 6.6000% | 100,000 | 98,852  | 98,645       |
| BLUE OWL FINANCE LLC 144A      | 4.1250% | 200,000 | 195,261 | 142,807      |
| BLUE OWL FINANCE LLC 144A      | 6.2500% | 100,000 | 100,355 | 100,264      |
| BOSTON SCIENTIFIC CORP         | 2.6500% | 200,000 | 205,119 | 175,560      |
| BRANDYWINE OPERATING PARTNERSH | 3.9500% | 200,000 | 173,698 | 181,214      |
| BRISTOL-MYERS SQUIBB CO        | 5.8551% | 100,000 | 100,000 | 100,279      |
| BRITISH AIRWAYS 2020-1 CL 144A | 4.2500% | 109,910 | 110,758 | 102,977      |
| BROADCOM INC                   | 4.3000% | 100,000 | 99,524  | 93,467       |
| BROADCOM INC 144A              | 2.6000% | 100,000 | 99,823  | 81,041       |
| BROADCOM INC 144A              | 3.4690% | 105,000 | 105,002 | 89,512       |
| CANTOR FITZGERALD LP 144A      | 4.5000% | 100,000 | 99,813  | 96,391       |
| CANTOR FITZGERALD LP 144A      | 7.2000% | 200,000 | 203,436 | 205,694      |
| CAPITAL ONE FINANCIAL CORP     | 2.6360% | 100,000 | 100,000 | 97,859       |
| CBL & ASSOCIATES LP            | 5.9500% | 0       | 0       | 0            |
| CDW LLC / CDW FINANCE CORP     | 4.1250% | 100,000 | 100,000 | 98,343       |
| CENTENE CORP                   | 2.6250% | 100,000 | 83,022  | 82,122       |
| CHARLES SCHWAB CORP/THE        | 6.1960% | 200,000 | 200,000 | 208,008      |
| CHARTER COMMUNICATIONS OPERATI | 3.5000% | 100,000 | 99,322  | 66,528       |
| CHARTER COMMUNICATIONS OPERATI | 4.8000% | 100,000 | 104,353 | 73,359       |
| CHARTER COMMUNICATIONS OPERATI | 5.7500% | 400,000 | 357,226 | 334,419      |
| CHARTER COMMUNICATIONS OPERATI | 6.1500% | 100,000 | 99,929  | 100,966      |
| CHENIERE CORPUS CHRISTI HOLDIN | 3.7000% | 300,000 | 305,889 | 277,201      |
| CHENIERE ENERGY PARTNERS 144A  | 5.7500% | 200,000 | 199,650 | 200,797      |
| CHENIERE ENERGY PARTNERS LP    | 4.0000% | 300,000 | 300,009 | 272,820      |
| CHEVY CHASE FUNDING 1A A1 144A | 5.7441% | 63,400  | 67,348  | 58,967       |
| CHL MORTGAGE PASS-THROU HY7 A1 | 4.5639% | 58,192  | 54,020  | 52,566       |
| CHL MORTGAGE PASS-THROUG 13 A2 | 6.0000% | 138,538 | 118,948 | 68,911       |
| CHL MORTGAGE PASS-THROUG 24 A1 | 5.5000% | 5,300   | 4,723   | 2,858        |
| CHS/COMMUNITY HEALTH SYST 144A | 5.6250% | 350,000 | 355,870 | 325,922      |
| CIGNA GROUP/THE                | 5.0000% | 100,000 | 99,889  | 99,589       |
| CIT MORTGAGE LOAN T 1 1M1 144A | 6.9641% | 88,772  | 93,817  | 88,815       |
| CITIGROUP INC                  | 2.5720% | 100,000 | 100,000 | 85,832       |
| CITIGROUP INC                  | 6.2700% | 300,000 | 311,022 | 314,200      |
| CITIGROUP INC                  | 5.8270% | 200,000 | 200,000 | 197,917      |
| CITIGROUP MORTGAGE LOA OPX1 A2 | 5.6641% | 94,167  | 71,129  | 37,839       |
| COCA-COLA CO/THE               | 2.7500% | 100,000 | 101,490 | 60,684       |
| COMCAST CORP                   | 2.6500% | 300,000 | 301,955 | 265,625      |
| COMCAST CORP                   | 4.6500% | 400,000 | 394,057 | 386,173      |
| COMMONSPIRIT HEALTH            | 2.7600% | 200,000 | 200,004 | 198,388      |
| COMMONWEALTH EDISON CO         | 5.3000% | 200,000 | 217,980 | 188,788      |
| CONSUMERS 2023 SECURITIZATION  | 5.5500% | 200,000 | 200,012 | 199,976      |
| COPT DEFENSE PROPERTIES LP     | 2.2500% | 100,000 | 99,811  | 94,413       |
| COX COMMUNICATIONS INC 144A    | 5.4500% | 300,000 | 299,955 | 301,511      |
| CREDIT SUISSE FIRST BOST 8 1A1 | 5.2500% | 16,603  | 16,506  | 12,844       |
| CROWN CASTLE INC               | 2.2500% | 500,000 | 499,455 | 411,207      |
| CSMC 2018-RPL9 TRU RPL9 A 144A | 3.8500% | 33,944  | 35,238  | 31,954       |
| CSMC SERIES 2010- 17R 6A1 144A | 4.0000% | 133,516 | 138,640 | 123,313      |
| CVS HEALTH CORP                | 5.2500% | 300,000 | 298,602 | 296,596      |
| CVS HEALTH CORP                | 4.3000% | 66,000  | 68,546  | 63,731       |
| CVS HEALTH CORP                | 5.8750% | 100,000 | 101,782 | 95,826       |
| CWABS ASSET-BACKED CERT 21 2A4 | 5.9241% | 224,324 | 209,609 | 202,821      |
| CWABS ASSET-BACKED CERTI 24 1A | 5.6041% | 70,946  | 63,364  | 62,973       |
| CWABS ASSET-BACKED CERTI 9 2A4 | 5.7141% | 60,279  | 60,307  | 56,592       |
| CWABS INC ASSET-BACKED 12 1A1  | 6.2041% | 27,585  | 31,099  | 26,281       |
| DAIMLER TRUCK FINANCE NOR 144A | 2.3750% | 300,000 | 299,396 | 267,298      |
| DC COMMERCIAL MORTGA DC A 144A | 6.3143% | 100,000 | 100,000 | 102,519      |
| DELL INTERNATIONAL LLC / EMC C | 4.0000% | 300,000 | 299,990 | 299,792      |
| DELL INTERNATIONAL LLC / EMC C | 6.0200% | 37,000  | 37,669  | 37,387       |
| DELTA AIR LINES 2020-1 CLASS A | 2.0000% | 76,082  | 68,388  | 69,167       |
| DELTA AIR LINES INC            | 2.9000% | 200,000 | 199,830 | 197,833      |
| DELTA AIR LINES INC            | 7.3750% | 111,000 | 117,700 | 113,221      |

|                                | <b>Coupon</b> | <b>Units</b> | <b>Cost</b> | <b>Market Value</b> |
|--------------------------------|---------------|--------------|-------------|---------------------|
| DELTA AIR LINES INC / SKY 144A | 4.7500%       | 300,000      | 289,842     | 292,172             |
| DIAMOND SPORTS GROUP LLC 144A  | 5.3750%       | 0            | 0           | 0                   |
| DIRECTV FINANCING LLC 144A     | 8.8750%       | 100,000      | 100,003     | 97,872              |
| DISCOVER BANK                  | 2.7000%       | 250,000      | 249,690     | 214,605             |
| DLLAA 2023-1 LLC 1A A2 144A    | 5.9300%       | 148,243      | 148,241     | 148,441             |
| DTE ENERGY CO                  | 5.1000%       | 100,000      | 98,600      | 99,182              |
| DUKE ENERGY FLORIDA LLC        | 1.7500%       | 200,000      | 201,500     | 165,947             |
| DUKE ENERGY PROGRESS LLC       | 4.0000%       | 100,000      | 79,234      | 75,940              |
| ELEVANCE HEALTH INC            | 4.6250%       | 400,000      | 475,435     | 352,126             |
| ELLINGTON LOAN ACQUI 1 A1 144A | 6.5641%       | 79,314       | 80,021      | 76,280              |
| ENCORE CAPITAL GROUP INC 144A  | 8.5000%       | 100,000      | 100,613     | 101,733             |
| EPR PROPERTIES                 | 4.5000%       | 100,000      | 92,556      | 95,656              |
| EPR PROPERTIES                 | 4.9500%       | 200,000      | 191,207     | 191,448             |
| EQM MIDSTREAM PARTNERS LP 144A | 6.3750%       | 150,000      | 150,255     | 151,516             |
| EQUIFAX INC                    | 5.1000%       | 100,000      | 99,765      | 99,594              |
| EQUINIX INC                    | 2.1500%       | 100,000      | 99,819      | 83,843              |
| EQUINIX INC                    | 1.8000%       | 65,000       | 58,726      | 58,731              |
| ERAC USA FINANCE LLC 144A      | 3.8000%       | 200,000      | 196,123     | 195,570             |
| EVERSOURCE ENERGY              | 4.7500%       | 100,000      | 99,962      | 98,693              |
| EVERSOURCE ENERGY              | 5.4500%       | 100,000      | 99,850      | 100,295             |
| EXPEDIA GROUP INC              | 2.9500%       | 27,000       | 26,886      | 23,343              |
| EXPEDIA GROUP INC 144A         | 6.2500%       | 244,000      | 248,877     | 244,389             |
| EXTENDED STAY AMERI ESH A 144A | 6.5235%       | 272,338      | 359,958     | 271,317             |
| EXTRA SPACE STORAGE LP         | 5.7000%       | 100,000      | 99,863      | 101,118             |
| F&G ANNUITIES & LIFE INC       | 6.5000%       | 100,000      | 99,593      | 99,670              |
| FIDELITY NATIONAL INFORMATION  | 1.6500%       | 61,000       | 53,471      | 53,729              |
| FIFTH THIRD BANK NA            | 5.8520%       | 250,000      | 248,739     | 249,780             |
| FORD MOTOR CO                  | 6.1000%       | 200,000      | 197,165     | 199,714             |
| FORD MOTOR CREDIT CO LLC       | 3.3750%       | 200,000      | 190,089     | 193,561             |
| FORD MOTOR CREDIT CO LLC       | 2.3300%       | 100,000      | 121,909     | 104,766             |
| FORD MOTOR CREDIT CO LLC       | 4.5420%       | 200,000      | 192,658     | 194,665             |
| FORTRESS TRANSPORTATION A 144A | 7.8750%       | 100,000      | 99,382      | 104,613             |
| FREMONT HOME LOAN TRUST B 2A3  | 5.7841%       | 238,271      | 133,007     | 73,583              |
| FREMONT HOME LOAN TRUST E 2A1  | 5.5241%       | 93,044       | 71,614      | 41,467              |
| FS KKR CAPITAL CORP            | 3.1250%       | 100,000      | 99,798      | 86,824              |
| FS KKR CAPITAL CORP            | 6.8750%       | 200,000      | 197,747     | 198,326             |
| FWD SECURITIZATIO INV1 A1 144A | 2.2400%       | 82,358       | 82,564      | 75,601              |
| GENERAL MOTORS FINANCIAL CO IN | 1.5000%       | 200,000      | 185,582     | 185,231             |
| GLOBAL ATLANTIC FIN CO 144A    | 7.9500%       | 200,000      | 199,995     | 201,043             |
| GLOBAL PAYMENTS INC            | 2.6500%       | 100,000      | 100,286     | 98,053              |
| GLOBAL PAYMENTS INC            | 5.4000%       | 300,000      | 290,561     | 293,942             |
| GOLDEN ST TOBACCO SECURITIZATI | 2.7460%       | 100,000      | 99,998      | 83,487              |
| GOLDMAN SACHS GROUP INC/THE    | 4.2230%       | 400,000      | 418,018     | 385,050             |
| GOLDMAN SACHS GROUP INC/THE    | 3.8000%       | 400,000      | 445,566     | 373,973             |
| GOLDMAN SACHS GROUP INC/THE    | 3.2720%       | 200,000      | 196,039     | 198,711             |
| GOLDMAN SACHS GROUP INC/THE    | 5.7270%       | 700,000      | 700,000     | 712,429             |
| GS MORTGAGE SECURI GTWY A 144A | 8.7290%       | 300,000      | 302,689     | 300,000             |
| GS MORTGAGE SECURI RIVR A 144A | 6.5760%       | 598,968      | 457,482     | 448,387             |
| GSAA HOME EQUITY TRUST 15 1A1  | 5.9741%       | 16,002       | 16,983      | 13,456              |
| GSAMP TRUST 2006-FM2 FM2 A1    | 5.7441%       | 166,895      | 115,647     | 56,569              |
| GSAMP TRUST 2006-HE8 HE8 A2C   | 5.8041%       | 126,386      | 123,828     | 121,919             |
| GSAMP TRUST 2007-FM2 FM2 A2C   | 5.6241%       | 87,491       | 75,035      | 51,398              |
| GSR MORTGAGE LOAN TRUS OA1 1A1 | 5.9041%       | 281,115      | 126,540     | 62,604              |
| GXO LOGISTICS INC              | 6.2500%       | 100,000      | 99,473      | 101,720             |
| HA SUSTAINABLE INFRASTRUC 144A | 6.3750%       | 100,000      | 99,265      | 97,895              |
| HALEON US CAPITAL LLC          | 3.3750%       | 250,000      | 249,693     | 238,558             |
| HARBORVIEW MORTGAGE LO 12 1A1A | 5.8657%       | 45,519       | 41,673      | 34,911              |
| HARBORVIEW MORTGAGE LOA 6 2A1A | 5.6457%       | 210,617      | 210,098     | 174,709             |
| HCA INC                        | 4.5000%       | 300,000      | 302,700     | 293,147             |
| HCA INC                        | 5.9000%       | 100,000      | 96,353      | 97,383              |
| HERTZ VEHICLE FINANC 1A A 144A | 5.4900%       | 100,000      | 99,984      | 99,822              |
| HERTZ VEHICLE FINANC 4A A 144A | 6.1500%       | 200,000      | 199,971     | 203,805             |
| HIGHWOODS REALTY LP            | 4.2000%       | 100,000      | 102,656     | 91,604              |
| HILTON DOMESTIC OPERATING 144A | 5.8750%       | 100,000      | 100,001     | 100,136             |
| HOME DEPOT INC/THE             | 2.3750%       | 200,000      | 197,539     | 114,850             |
| HOME EQUITY MORTGAGE LOAN C M2 | 6.2141%       | 229,178      | 235,217     | 223,668             |
| HOST HOTELS & RESORTS LP       | 4.0000%       | 100,000      | 100,251     | 98,330              |
| HOST HOTELS & RESORTS LP       | 2.9000%       | 100,000      | 83,179      | 83,540              |
| HUDSON PACIFIC PROPERTIES LP   | 3.9500%       | 100,000      | 79,269      | 83,623              |
| HUDSON PACIFIC PROPERTIES LP   | 5.9500%       | 100,000      | 85,307      | 85,002              |
| HUMANA INC                     | 2.1500%       | 100,000      | 99,854      | 79,791              |
| HUMANA INC                     | 5.3750%       | 200,000      | 199,891     | 198,938             |
| HYATT HOTELS CORP              | 1.8000%       | 400,000      | 398,012     | 395,774             |
| HYUNDAI CAPITAL AMERICA 144A   | 6.0000%       | 400,000      | 399,651     | 401,303             |
| HYUNDAI CAPITAL AMERICA 144A   | 6.5116%       | 100,000      | 105,549     | 100,414             |
| INDYMAC INDX MORTGAG AR12 2A1A | 5.9441%       | 191,410      | 194,840     | 171,814             |
| INTOWN 2022-STAY M STAY A 144A | 7.8176%       | 300,000      | 303,563     | 300,561             |
| INVITATION HOMES OPERATING PAR | 4.1500%       | 200,000      | 199,579     | 182,455             |
| IPALCO ENTERPRISES INC 144A    | 5.7500%       | 100,000      | 99,726      | 99,546              |
| JETBLUE 2019-1 CLASS AA PASS T | 2.7500%       | 79,272       | 67,916      | 68,378              |
| JOHNSON & JOHNSON              | 0.9500%       | 125,000      | 124,961     | 111,375             |
| JONES LANG LASALLE INC         | 6.8750%       | 100,000      | 99,323      | 105,262             |
| JP MORGAN CHASE CO CCDC A 144A | 7.2355%       | 500,000      | 490,231     | 525,462             |
| JP MORGAN MORTGAGE ACQU HE2 M1 | 5.9141%       | 100,000      | 93,783      | 91,539              |
| JPMORGAN CHASE & CO            | 3.9600%       | 300,000      | 300,000     | 293,038             |

|                                | Coupon  | Units   | Cost    | Market Value |
|--------------------------------|---------|---------|---------|--------------|
| JPMORGAN CHASE & CO            | 2.9630% | 300,000 | 258,757 | 255,782      |
| JPMORGAN CHASE & CO            | 4.9120% | 300,000 | 292,570 | 291,371      |
| JPMORGAN CHASE & CO            | 2.7390% | 400,000 | 400,007 | 353,916      |
| JPMORGAN CHASE & CO            | 2.0830% | 200,000 | 191,215 | 194,212      |
| JPMORGAN CHASE & CO            | 6.0870% | 100,000 | 100,000 | 103,322      |
| JPMORGAN CHASE & CO            | 5.5710% | 300,000 | 300,000 | 302,429      |
| JPMORGAN CHASE & CO            | 6.2872% | 200,000 | 200,000 | 200,778      |
| JPMORGAN CHASE & CO            | 5.5810% | 100,000 | 100,000 | 101,584      |
| JPMORGAN CHASE BANK NA         | 5.1100% | 250,000 | 250,000 | 249,960      |
| KENVUE INC                     | 5.0000% | 100,000 | 99,792  | 100,327      |
| KEYBANK NA/CLEVELAND OH        | 4.1500% | 250,000 | 249,973 | 245,162      |
| KILROY REALTY LP               | 4.7500% | 300,000 | 273,333 | 283,726      |
| LADDER CAPITAL FINANCE HO 144A | 5.2500% | 200,000 | 200,000 | 198,262      |
| LAZARD GROUP LLC               | 6.0000% | 50,000  | 49,981  | 50,532       |
| LEHMAN XS TRUST SERIE 12N 1A3A | 5.8641% | 48,746  | 46,393  | 46,550       |
| LENNAR CORP                    | 5.0000% | 200,000 | 215,730 | 198,895      |
| LIBERTY UTILITIES CO 144A      | 5.5770% | 100,000 | 99,999  | 100,417      |
| LIVE NATION ENTERTAINMENT 144A | 3.7500% | 140,000 | 129,216 | 130,043      |
| LIVE NATION ENTERTAINMENT 144A | 6.5000% | 30,000  | 30,246  | 30,172       |
| LONG BEACH MORTGAGE LOA WL1 M4 | 6.5141% | 232,879 | 231,321 | 223,163      |
| LONG BEACH MORTGAGE LOAN 8 2A3 | 5.7841% | 227,732 | 88,439  | 60,791       |
| LONG BEACH MORTGAGE LOAN 8 2A4 | 5.9441% | 136,639 | 55,941  | 36,520       |
| MARRIOTT INTERNATIONAL INC/MD  | 5.0000% | 100,000 | 99,418  | 99,731       |
| MARRIOTT INTERNATIONAL INC/MD  | 2.8500% | 100,000 | 99,864  | 85,645       |
| MARRIOTT INTERNATIONAL INC/MD  | 5.4500% | 200,000 | 199,022 | 200,824      |
| MASTR ASSET BACKED SECU NC1 M1 | 6.1841% | 287,348 | 287,348 | 267,444      |
| MASTR ASSET BACKED SECU NC1 M2 | 6.2141% | 21,416  | 21,935  | 20,922       |
| MERCEDES-BENZ FINANCE NOR 144A | 4.9500% | 150,000 | 149,985 | 149,302      |
| MERRILL LYNCH MORTGAGE WMC1 M1 | 6.2141% | 100,756 | 102,538 | 96,859       |
| META PLATFORMS INC             | 5.6000% | 100,000 | 99,729  | 102,066      |
| MICRON TECHNOLOGY INC          | 5.8750% | 400,000 | 393,022 | 408,622      |
| MILEAGE PLUS HOLDINGS LLC 144A | 6.5000% | 60,000  | 60,916  | 60,120       |
| MILL CITY MORTGAGE GS1 A1 144A | 2.7500% | 28,069  | 28,192  | 26,791       |
| MILL CITY MORTGAGE GS2 A1 144A | 2.7500% | 214,725 | 215,984 | 203,004      |
| MONDELEZ INTERNATIONAL INC     | 4.6250% | 200,000 | 145,131 | 145,607      |
| MORGAN STANLEY                 | 5.2500% | 200,000 | 194,020 | 196,871      |
| MORGAN STANLEY                 | 4.4310% | 100,000 | 100,000 | 96,739       |
| MORGAN STANLEY                 | 1.5930% | 600,000 | 562,013 | 559,356      |
| MORGAN STANLEY                 | 6.3879% | 400,000 | 399,957 | 401,442      |
| MORGAN STANLEY                 | 5.6520% | 100,000 | 99,999  | 100,990      |
| MORGAN STANLEY                 | 5.6560% | 100,000 | 100,000 | 101,694      |
| MORGAN STANLEY ABS CAP HE2 A2C | 5.5941% | 234,960 | 120,474 | 106,379      |
| MORGAN STANLEY ABS CAP HE8 A2C | 5.6041% | 155,231 | 86,593  | 67,479       |
| MORGAN STANLEY ABS CAP WMC4 M6 | 6.5141% | 384,651 | 385,757 | 363,317      |
| MORGAN STANLEY ABS CAPI HE3 M1 | 6.3191% | 19,700  | 20,597  | 19,593       |
| MORGAN STANLEY DIRECT LEN 144A | 6.1500% | 100,000 | 98,913  | 97,825       |
| MORTGAGEIT MORTGAGE LOAN 1 1A2 | 5.8641% | 18,355  | 17,438  | 13,111       |
| MPLX LP                        | 5.0000% | 300,000 | 297,796 | 286,616      |
| MSCI INC 144A                  | 3.8750% | 100,000 | 87,325  | 90,069       |
| NARRAGANSETT ELECTRIC CO/ 144A | 5.3500% | 200,000 | 199,854 | 197,647      |
| NASDAQ INC                     | 5.6500% | 100,000 | 99,959  | 100,032      |
| NATIONAL RURAL UTILITIES COOPE | 5.8000% | 300,000 | 308,154 | 308,300      |
| NAVIENT PRIVATE ED DA A2A 144A | 4.0000% | 33,774  | 32,387  | 32,858       |
| NESTLE CAPITAL CORP 144A       | 4.8750% | 200,000 | 199,908 | 197,409      |
| NETFLIX INC                    | 3.6250% | 100,000 | 129,339 | 107,674      |
| NETFLIX INC REGS               | 3.8750% | 100,000 | 112,034 | 108,523      |
| NETFLIX INC REGS               | 3.6250% | 200,000 | 274,130 | 213,730      |
| NEW CENTURY HOME EQUITY 2 A2B  | 5.7841% | 34,960  | 34,855  | 33,687       |
| NEW CENTURY HOME EQUITY L D M2 | 6.1691% | 400,000 | 407,635 | 332,911      |
| NEW RESIDENTIAL M RPL1 A1 144A | 2.7500% | 203,973 | 203,036 | 190,397      |
| NEW RESIDENTIAL M RPL3 A1 144A | 2.7500% | 152,687 | 153,522 | 143,301      |
| NEW RESIDENTIAL MO 1A A1B 144A | 3.5000% | 37,870  | 38,886  | 34,754       |
| NEW RESIDENTIAL MOR 3A A1 144A | 4.5000% | 60,771  | 62,750  | 58,263       |
| NEW YORK LIFE INSURANCE C 144A | 3.7500% | 100,000 | 99,442  | 74,662       |
| NEW YORK STATE ELECTRIC & 144A | 2.1500% | 100,000 | 99,840  | 80,141       |
| NEXTERA ENERGY CAPITAL HOLDING | 2.2500% | 500,000 | 523,252 | 426,287      |
| NEXTERA ENERGY CAPITAL HOLDING | 5.0500% | 400,000 | 394,254 | 388,782      |
| NGPL PIPECO LLC 144A           | 4.8750% | 200,000 | 192,680 | 195,594      |
| NISSAN MOTOR ACCEPTANCE C 144A | 2.7500% | 700,000 | 699,830 | 624,084      |
| NISSAN MOTOR ACCEPTANCE C 144A | 1.8500% | 100,000 | 99,989  | 91,562       |
| NOMURA HOME EQUITY LOA HE3 1A1 | 5.6141% | 160,464 | 164,689 | 145,568      |
| NOVASTAR MORTGAGE FUNDIN 6 A2C | 5.8041% | 53,441  | 36,216  | 18,174       |
| NUVEEN LLC 144A                | 5.5500% | 200,000 | 199,768 | 201,067      |
| NVR INC                        | 3.0000% | 300,000 | 311,789 | 265,875      |
| ONCOR ELECTRIC DELIVERY CO LLC | 4.3000% | 200,000 | 199,685 | 194,982      |
| ONEMAIN FINANCE CORP           | 7.8750% | 200,000 | 198,872 | 206,211      |
| ORACLE CORP                    | 1.6500% | 375,000 | 374,936 | 351,505      |
| OWENS CORNING                  | 4.2000% | 200,000 | 200,597 | 198,640      |
| PACIFIC GAS & ELECTRIC CO      | 4.2500% | 0       | 0       | 0            |
| PACIFIC GAS & ELECTRIC CO      | 3.2500% | 0       | 0       | 0            |
| PACIFIC GAS AND ELECTRIC CO    | 3.0000% | 400,000 | 398,846 | 365,738      |
| PACIFIC GAS AND ELECTRIC CO    | 3.7500% | 100,000 | 105,559 | 93,897       |
| PACIFIC GAS AND ELECTRIC CO    | 4.3000% | 100,000 | 105,629 | 76,868       |
| PACIFIC GAS AND ELECTRIC CO    | 2.5000% | 100,000 | 99,933  | 82,432       |
| PACIFIC GAS AND ELECTRIC CO    | 3.4500% | 100,000 | 102,001 | 97,554       |

|                                | Coupon  | Units   | Cost    | Market Value |
|--------------------------------|---------|---------|---------|--------------|
| PACIFIC GAS AND ELECTRIC CO    | 6.9500% | 300,000 | 299,248 | 323,017      |
| PACTIV EVERGREEN GROUP IS 144A | 4.3750% | 100,000 | 100,002 | 93,312       |
| PARAMOUNT GLOBAL               | 3.3750% | 100,000 | 89,768  | 89,386       |
| PARAMOUNT GLOBAL               | 3.7000% | 100,000 | 89,419  | 90,172       |
| PARK PLACE SECURITIES WCW3 M2  | 6.1991% | 132,759 | 136,251 | 128,608      |
| PIEDMONT OPERATING PARTNERSHIP | 9.2500% | 100,000 | 106,454 | 106,687      |
| PINNACLE WEST CAPITAL CORP     | 6.1869% | 200,000 | 200,000 | 199,982      |
| PRA HEALTH SCIENCES INC 144A   | 2.8750% | 200,000 | 189,509 | 190,083      |
| PRIME HEALTHCARE SERVICES 144A | 7.2500% | 100,000 | 104,000 | 99,826       |
| QORVO INC                      | 1.7500% | 125,000 | 123,947 | 122,350      |
| RALI SERIES 2006-QO3 TR QO3 A1 | 5.8841% | 77,761  | 42,626  | 20,104       |
| RALI SERIES 2007-QH8 TRU QH8 A | 6.0326% | 46,902  | 46,277  | 38,162       |
| READY CAPITAL MORT FL10 A 144A | 7.9016% | 248,297 | 262,886 | 249,521      |
| REINSURANCE GROUP OF AMERICA I | 3.1500% | 100,000 | 99,667  | 88,949       |
| REINSURANCE GROUP OF AMERICA I | 3.9000% | 100,000 | 94,155  | 93,735       |
| REPERFORMING LOAN R2 1AF2 144A | 5.8775% | 104,828 | 98,700  | 93,586       |
| REPUBLIC SERVICES INC          | 4.8750% | 100,000 | 98,296  | 99,170       |
| ROCHE HOLDINGS INC 144A        | 2.3140% | 500,000 | 500,000 | 466,593      |
| SABINE PASS LIQUEFACTION LLC   | 4.5000% | 100,000 | 99,844  | 95,933       |
| SABRA HEALTH CARE LP           | 3.2000% | 100,000 | 99,197  | 83,126       |
| SAMMONS FINANCIAL GROUP I 144A | 6.8750% | 100,000 | 102,171 | 102,524      |
| SANTANDER HOLDINGS USA INC     | 3.2440% | 100,000 | 100,532 | 94,775       |
| SANTANDER HOLDINGS USA INC     | 6.4990% | 100,000 | 99,909  | 101,856      |
| SBA COMMUNICATIONS CORP        | 3.1250% | 100,000 | 100,001 | 89,155       |
| SBA TOWER TRUST 144A           | 2.3280% | 200,000 | 202,742 | 179,516      |
| SBA TOWER TRUST 144A           | 2.8360% | 100,000 | 105,244 | 98,244       |
| SEALED AIR CORP 144A           | 1.5730% | 300,000 | 280,978 | 273,156      |
| SEMPRA                         | 5.5000% | 200,000 | 195,906 | 199,668      |
| SEMPRA                         | 3.2500% | 200,000 | 208,834 | 188,770      |
| SLM CORP                       | 3.1250% | 100,000 | 89,919  | 93,147       |
| SOUNDVIEW HOME LOAN T OPT1 2A3 | 5.6741% | 604,200 | 498,601 | 390,182      |
| SOUNDVIEW HOME LOAN T OPT4 2A4 | 5.9241% | 206,465 | 204,716 | 195,614      |
| SOUNDVIEW HOME LOAN TRU WF2 M2 | 5.8691% | 159,718 | 158,223 | 155,322      |
| SOUTHERN CALIFORNIA EDISON CO  | 3.6500% | 100,000 | 109,486 | 71,080       |
| SOUTHERN CALIFORNIA EDISON CO  | 4.2000% | 100,000 | 99,961  | 98,692       |
| SOUTHERN CALIFORNIA EDISON CO  | 3.9000% | 200,000 | 208,290 | 155,633      |
| SOUTHERN CALIFORNIA EDISON CO  | 4.8750% | 300,000 | 353,029 | 259,575      |
| SOUTHERN CALIFORNIA EDISON CO  | 2.7500% | 100,000 | 99,973  | 84,340       |
| SOUTHERN CALIFORNIA EDISON CO  | 5.8500% | 200,000 | 199,917 | 203,893      |
| SOUTHERN CALIFORNIA EDISON CO  | 5.3500% | 100,000 | 100,000 | 99,794       |
| SOUTHWEST GAS CORP             | 5.4500% | 100,000 | 99,887  | 100,757      |
| SPIRIT AEROSYSTEMS INC         | 4.6000% | 300,000 | 300,932 | 280,973      |
| SPIRIT AIRLINES PASS THROUGH T | 3.3750% | 67,280  | 59,948  | 59,238       |
| SPRINT LLC                     | 7.6250% | 100,000 | 102,084 | 100,627      |
| STANDARD INDUSTRIES INC/N REGS | 2.2500% | 200,000 | 228,268 | 202,443      |
| STATION CASINOS LLC 144A       | 6.6250% | 100,000 | 100,000 | 99,509       |
| STRYKER CORP                   | 2.9000% | 100,000 | 100,197 | 65,522       |
| SYNCHRONY BANK                 | 5.4000% | 250,000 | 249,895 | 248,124      |
| SYSCO CORP                     | 2.4000% | 100,000 | 99,312  | 86,641       |
| TALLGRASS ENERGY PARTNERS 144A | 6.0000% | 100,000 | 88,504  | 93,170       |
| TAMPA ELECTRIC CO              | 3.8750% | 100,000 | 100,000 | 99,937       |
| TAPESTRY INC                   | 7.0000% | 100,000 | 99,840  | 102,773      |
| TBW MORTGAGE-BACKED TRUS 2 A1A | 5.9646% | 844,571 | 513,160 | 244,307      |
| TD SYNnex CORP                 | 1.7500% | 400,000 | 399,428 | 369,010      |
| TD SYNnex CORP                 | 1.2500% | 100,000 | 99,846  | 99,467       |
| TIME WARNER CABLE LLC          | 4.5000% | 250,000 | 185,794 | 182,975      |
| T-MOBILE USA INC               | 3.5000% | 500,000 | 504,761 | 491,578      |
| T-MOBILE USA INC               | 2.5500% | 100,000 | 99,868  | 84,887       |
| T-MOBILE USA INC               | 5.0500% | 300,000 | 294,396 | 293,492      |
| TOWD POINT MORTGA HY3 A1A 144A | 6.4641% | 159,289 | 178,071 | 161,872      |
| TOWD POINT MORTGAG HY2 A1 144A | 6.4641% | 68,178  | 96,760  | 69,723       |
| TOWD POINT MORTGAGE 4 A1 144A  | 2.7500% | 176,115 | 181,700 | 168,263      |
| TOYOTA AUTO LOAN EXT 1A A 144A | 4.9300% | 100,000 | 99,974  | 99,959       |
| TPG OPERATING GROUP II LP      | 5.8750% | 100,000 | 99,905  | 100,375      |
| TRUIST BANK                    | 2.1500% | 250,000 | 249,961 | 246,134      |
| UNITED AIRLINES 2014-1 CLASS A | 4.0000% | 13,488  | 12,690  | 13,070       |
| UNITED AIRLINES 2019-1 CLASS A | 4.1500% | 281,533 | 281,647 | 263,769      |
| UNITEDHEALTH GROUP INC         | 2.8750% | 100,000 | 99,977  | 90,648       |
| UNITEDHEALTH GROUP INC         | 5.0500% | 100,000 | 96,903  | 92,624       |
| US AIRWAYS 2012-2 CLASS A PASS | 4.6250% | 72,960  | 71,723  | 72,131       |
| US AIRWAYS 2013-1 CLASS A PASS | 3.9500% | 34,835  | 33,799  | 34,021       |
| UTAH ACQUISITION SUB INC       | 3.9500% | 100,000 | 99,045  | 96,959       |
| VENTURE GLOBAL CALCASIEU 144A  | 3.8750% | 300,000 | 293,417 | 255,632      |
| VENTURE GLOBAL LNG INC 144A    | 8.1250% | 150,000 | 147,625 | 154,533      |
| VERIZON COMMUNICATIONS INC     | 2.5500% | 135,000 | 134,614 | 114,697      |
| VERIZON COMMUNICATIONS INC     | 2.9870% | 103,000 | 112,365 | 63,059       |
| VIRGINIA ELECTRIC AND POWER CO | 3.8000% | 400,000 | 408,729 | 382,837      |
| VMWARE LLC                     | 2.2000% | 700,000 | 698,993 | 568,781      |
| VORNADO REALTY LP              | 3.5000% | 100,000 | 99,603  | 98,501       |
| WALT DISNEY CO/THE             | 2.6500% | 400,000 | 399,835 | 349,132      |
| WARNERMEDIA HOLDINGS INC       | 3.7550% | 200,000 | 200,005 | 189,884      |
| WARNERMEDIA HOLDINGS INC       | 5.0500% | 100,000 | 82,303  | 81,341       |
| WASHINGTON MUTUAL MORTG OC1 A1 | 5.9441% | 10,712  | 9,073   | 9,614        |
| WELLS FARGO & CO               | 2.8790% | 500,000 | 501,109 | 443,528      |
| WELLS FARGO & CO               | 4.8970% | 300,000 | 292,318 | 288,559      |

|  | Coupon  | Units     | Cost               | Market Value       |
|--|---------|-----------|--------------------|--------------------|
| WELLS FARGO & CO                                     | 2.3930% | 100,000   | 100,000            | 92,099             |
| WELLS FARGO & CO                                     | 2.4060% | 100,000   | 97,312             | 98,864             |
| WELLS FARGO & CO                                     | 5.5740% | 100,000   | 100,000            | 100,907            |
| WELLS FARGO & CO                                     | 6.3030% | 100,000   | 100,000            | 103,771            |
| WELLS FARGO & CO                                     | 5.7070% | 200,000   | 200,000            | 201,731            |
| WELLS FARGO & CO                                     | 6.4372% | 800,000   | 800,000            | 803,910            |
| WELLS FARGO COMMER 1745 A 144A                       | 3.7487% | 500,000   | 437,604            | 437,365            |
| WELLTOWER OP LLC                                     | 4.2500% | 100,000   | 99,537             | 96,675             |
| WESTERN MIDSTREAM OPERATING LP                       | 6.3500% | 100,000   | 103,445            | 103,140            |
| WESTINGHOUSE AIR BRAKE TECHNOL                       | 3.4500% | 100,000   | 96,130             | 95,567             |
| WEYERHAEUSER CO                                      | 7.3750% | 29,000    | 34,560             | 32,418             |
| WEYERHAEUSER CO                                      | 6.8750% | 104,000   | 127,248            | 113,572            |
| XCEL ENERGY INC                                      | 3.3500% | 200,000   | 189,846            | 190,849            |
| <b>Total of Domestic Corporate &amp; Other Bonds</b> |         |           | <b>68,782,468</b>  | <b>64,274,058</b>  |
| <b>Total of Domestic Fixed Income Securities</b>     |         |           | <b>111,922,167</b> | <b>106,327,944</b> |
| <b>International Securities</b>                      |         |           |                    | <b>23.77%</b>      |
| <b>International Fixed Income Securities</b>         |         |           |                    |                    |
| <b>ARGENTINA</b>                                     |         |           |                    |                    |
| ARGENTINE REPUBLIC GOVERNMENT                        | 1.0000% | 24,205    | 17,200             | 13,857             |
| ARGENTINE REPUBLIC GOVERNMENT                        | 3.5000% | 200,000   | 101,308            | 77,778             |
| ARGENTINE REPUBLIC GOVERNMENT                        | 4.1250% | 402,477   | 336,359            | 174,823            |
| <b>AUSTRALIA</b>                                     |         |           |                    |                    |
| TRANSURBAN FINANCE CO PTY 144A                       | 4.1250% | 200,000   | 201,656            | 195,556            |
| <b>BELGIUM</b>                                       |         |           |                    |                    |
| KBC GROUP NV 144A                                    | 5.7960% | 500,000   | 508,880            | 503,543            |
| <b>BERMUDA</b>                                       |         |           |                    |                    |
| AIRCASTLE LTD 144A                                   | 6.5000% | 200,000   | 199,909            | 203,749            |
| ARCH CAPITAL GROUP LTD                               | 3.6350% | 35,000    | 35,500             | 25,206             |
| BACARDI LTD 144A                                     | 2.7500% | 200,000   | 195,657            | 188,982            |
| BACARDI LTD 144A                                     | 4.4500% | 400,000   | 400,091            | 395,209            |
| SYMPHONY CLO 39 LTD 39A A 144A                       | 6.8746% | 500,000   | 499,966            | 502,407            |
| VOC ESCROW LTD 144A                                  | 5.0000% | 100,000   | 91,857             | 96,939             |
| <b>BRAZIL</b>  |         |           |                    |                    |
| BRAZIL LETRAS DO TESOURO NACIO                       | 0.0000% | 6,900,000 | 1,184,166          | 1,149,587          |
| BRAZILIAN GOVERNMENT INTERNATI                       | 4.6250% | 500,000   | 482,050            | 483,792            |
| BRAZILIAN GOVERNMENT INTERNATI                       | 7.1250% | 200,000   | 199,387            | 193,254            |
| <b>CANADA</b>  |         |           |                    |                    |
| AIR CANADA 2013-1 CLASS A 144A                       | 4.1250% | 49,921    | 48,033             | 48,855             |
| AIR CANADA 2015-1 CLASS A 144A                       | 3.6000% | 59,838    | 56,261             | 56,786             |
| CI FINANCIAL CORP 144A                               | 7.5000% | 100,000   | 98,995             | 99,067             |
| FAIRFAX FINANCIAL HOLDING 144A                       | 6.0000% | 300,000   | 308,078            | 304,712            |
| FEDERATION DES CAISSES DE 144A                       | 5.7000% | 200,000   | 199,960            | 202,304            |
| TORONTO-DOMINION BANK/THE 144A                       | 4.7010% | 300,000   | 300,000            | 297,681            |
| <b>CAYMAN ISLANDS</b>                                |         |           |                    |                    |
| APIDOS CLO XXVI 26A A1AR 144A                        | 6.4409% | 107,076   | 106,890            | 107,184            |
| ARES XXXIV CLO LTD 2A AR3 144A                       | 6.6058% | 500,000   | 499,950            | 501,344            |
| AVOLON HOLDINGS FUNDING L 144A                       | 2.5280% | 542,000   | 558,829            | 487,482            |
| DRYDEN 54 SENIOR L 54A AR 144A                       | 6.4295% | 477,460   | 476,305            | 478,023            |
| ELMWOOD CLO VII LTD 4A AR 144A                       | 6.9158% | 500,000   | 499,807            | 501,288            |
| GOLDENTREE LOAN MA 4A ARR 144A                       | 6.4334% | 500,000   | 499,951            | 501,065            |
| KAISA GROUP HOLDINGS LTD REGS                        | 9.7500% | 0         | 0                  | 0                  |
| KAISA GROUP HOLDINGS LTD REGS                        | 8.5000% | 0         | 0                  | 0                  |
| MF1 2022-FL8 LTD FL8 A 144A                          | 6.6912% | 193,733   | 185,358            | 192,645            |
| NORTHWOODS CAPITA 14BA AR 144A                       | 6.5735% | 500,000   | 500,000            | 501,599            |
| OZLM XX LTD 20A A1 144A                              | 6.5936% | 326,080   | 328,732            | 326,543            |
| PFP 2022-9 LTD 9 A 144A                              | 7.6021% | 100,000   | 105,025            | 100,341            |
| RAD CLO 4 LTD 4A AR 144A                             | 6.5545% | 500,000   | 500,000            | 500,951            |
| TRINITAS CLO XIV 14A A1R 144A                        | 6.6246% | 500,000   | 502,386            | 501,533            |
| VALE OVERSEAS LTD                                    | 6.4000% | 100,000   | 99,235             | 98,870             |
| <b>CHILE</b>   |         |           |                    |                    |
| CHILE GOVERNMENT INTERNATIONAL                       | 3.5000% | 700,000   | 740,245            | 502,492            |
| CHILE GOVERNMENT INTERNATIONAL                       | 4.9500% | 200,000   | 198,307            | 191,620            |
| <b>COLOMBIA</b>                                      |         |           |                    |                    |
| COLOMBIA GOVERNMENT INTERNATIO                       | 4.5000% | 300,000   | 272,022            | 273,371            |
| COLOMBIA GOVERNMENT INTERNATIO                       | 7.5000% | 200,000   | 211,093            | 200,068            |
| <b>DENMARK</b>                                       |         |           |                    |                    |
| DANSKE BANK A/S 144A                                 | 1.5490% | 250,000   | 225,504            | 229,565            |
| DANSKE BANK A/S 144A                                 | 6.2590% | 200,000   | 200,000            | 201,399            |
| JYSKE REALKREDIT A/S                                 | 1.5000% | 769,803   | 116,958            | 85,700             |
| NORDEA KREDIT REALKREDITAKTIES                       | 1.5000% | 666,640   | 101,351            | 75,174             |
| NYKREDIT REALKREDIT AS REGS                          | 1.5000% | 1,332,776 | 202,236            | 149,998            |
| REALKREDIT DANMARK A/S REGS                          | 1.0000% | 91,747    | 13,527             | 10,087             |
| REALKREDIT DANMARK A/S REGS                          | 1.5000% | 99,095    | 14,895             | 10,842             |
| <b>FRANCE</b>  |         |           |                    |                    |
| ALTICE FRANCE SA 144A                                | 5.1250% | 100,000   | 66,964             | 65,760             |
| BNP PARIBAS SA 144A                                  | 3.3750% | 500,000   | 493,103            | 493,449            |
| BPCE SA 144A   | 5.2030% | 250,000   | 250,000            | 249,196            |
| INDIGO GROUP SAS REGS                                | 1.6250% | 100,000   | 121,274            | 99,253             |
| SOCIETE GENERALE SA 144A                             | 6.6910% | 300,000   | 303,568            | 309,364            |
| <b>GERMANY</b>                                       |         |           |                    |                    |



|   | Coupon  | Units     | Cost              | Market Value      |
|---|---------|-----------|-------------------|-------------------|
| DEUTSCHE BANK AG REGS                                 | 2.6250% | 200,000   | 258,298           | 249,329           |
| DEUTSCHE BANK AG/NEW YORK NY                          | 2.1290% | 150,000   | 150,000           | 142,351           |
| <b>INDONESIA</b>                                      |         |           |                   |                   |
| INDONESIA GOVERNMENT INTERNATI                        | 4.8500% | 700,000   | 703,971           | 683,787           |
| <b>IRELAND</b>  |         |           |                   |                   |
| AERCAP IRELAND CAPITAL DAC / A                        | 2.4500% | 400,000   | 399,676           | 373,133           |
| ICON INVESTMENTS SIX DAC                              | 5.8090% | 200,000   | 200,000           | 202,004           |
| <b>ISRAEL</b>   |         |           |                   |                   |
| STATE OF ISRAEL REGS                                  | 3.8000% | 600,000   | 535,105           | 387,678           |
| <b>ITALY</b>  |         |           |                   |                   |
| BANCA MONTE DEI PASCHI DI REGS                        | 1.8750% | 300,000   | 354,526           | 307,989           |
| INTESA SANPAOLO SPA 144A                              | 7.2000% | 200,000   | 212,604           | 213,833           |
| INTESA SANPAOLO SPA 144A                              | 7.8000% | 200,000   | 218,003           | 219,882           |
| UNICREDIT SPA 144A                                    | 5.4590% | 200,000   | 210,488           | 187,355           |
| <b>JAPAN</b>  |         |           |                   |                   |
| MITSUBISHI HC CAPITAL INC 144A                        | 5.0800% | 200,000   | 200,000           | 198,768           |
| MITSUBISHI UFJ FINANCIAL GROUP                        | 5.4720% | 400,000   | 400,000           | 404,326           |
| MIZUHO FINANCIAL GROUP INC                            | 2.2260% | 200,000   | 199,997           | 193,805           |
| NIPPON LIFE INSURANCE CO 144A                         | 3.4000% | 200,000   | 204,310           | 177,300           |
| NOMURA HOLDINGS INC                                   | 1.6530% | 300,000   | 300,000           | 277,298           |
| NOMURA HOLDINGS INC                                   | 5.3860% | 600,000   | 600,000           | 599,869           |
| NTT FINANCE CORP 144A                                 | 5.1360% | 200,000   | 200,000           | 198,741           |
| RENASAS ELECTRONICS CORP 144A                         | 2.1700% | 300,000   | 295,016           | 277,633           |
| RENASAS ELECTRONICS CORP 144A                         | 1.5430% | 200,000   | 196,182           | 196,403           |
| SUMITOMO MITSUI FINANCE & REGS                        | 2.5120% | 200,000   | 196,075           | 196,264           |
| SUMITOMO MITSUI FINANCIAL GROU                        | 2.1300% | 500,000   | 513,931           | 417,999           |
| SUMITOMO MITSUI FINANCIAL GROU                        | 1.7100% | 200,000   | 200,000           | 160,294           |
| <b>JERSEY C I</b>                                     |         |           |                   |                   |
| APTIV PLC / APTIV CORP                                | 3.2500% | 300,000   | 262,268           | 260,108           |
| VERDELITE STATIC CLO 1A A 144A                        | 6.4239% | 500,000   | 500,000           | 500,000           |
| <b>MEXICO</b>   |         |           |                   |                   |
| MEXICAN UDIBONOS                                      | 3.0000% | 1,424,220 | 75,720            | 71,966            |
| MEXICAN UDIBONOS                                      | 4.0000% | 2,454,023 | 130,195           | 125,387           |
| MEXICAN UDIBONOS                                      | 2.7500% | 6,499,816 | 318,011           | 298,632           |
| MEXICO GOVERNMENT INTERNATIONA                        | 1.1250% | 300,000   | 368,808           | 271,721           |
| MEXICO GOVERNMENT INTERNATIONA                        | 3.7710% | 400,000   | 399,041           | 244,600           |
| <b>NETHERLANDS</b>                                    |         |           |                   |                   |
| ENEL FINANCE INTERNATIONA 144A                        | 4.6250% | 700,000   | 699,082           | 686,458           |
| ING GROEP NV  | 5.3350% | 300,000   | 300,000           | 298,827           |
| NXP BV / NXP FUNDING LLC / NXP                        | 5.0000% | 300,000   | 286,956           | 292,523           |
| <b>PANAMA</b>   |         |           |                   |                   |
| CARNIVAL CORP 144A                                    | 4.0000% | 200,000   | 185,599           | 187,824           |
| <b>PERU</b>   |         |           |                   |                   |
| PERUVIAN GOVERNMENT INTER REGS                        | 1.8692% | 300,000   | 78,869            | 80,243            |
| <b>QATAR</b>  |         |           |                   |                   |
| QATAR GOVERNMENT INTERNAT REGS                        | 4.4000% | 400,000   | 480,168           | 350,000           |
| <b>ROMANIA</b>  |         |           |                   |                   |
| ROMANIAN GOVERNMENT INTER 144A                        | 1.7500% | 200,000   | 235,905           | 174,960           |
| ROMANIAN GOVERNMENT INTER 144A                        | 2.6250% | 200,000   | 236,673           | 139,011           |
| <b>SINGAPORE</b>                                      |         |           |                   |                   |
| PFIZER INVESTMENT ENTERPRISES                         | 4.7500% | 100,000   | 99,864            | 97,432            |
| <b>SPAIN</b>  |         |           |                   |                   |
| BANCO BILBAO VIZCAYA ARGENTARI                        | 6.1380% | 200,000   | 203,665           | 203,874           |
| CAIXABANK SA 144A                                     | 6.2080% | 500,000   | 510,059           | 507,872           |
| LORCA TELECOM BONDCO SA REGS                          | 4.0000% | 100,000   | 95,378            | 104,512           |
| <b>SWITZERLAND</b>                                    |         |           |                   |                   |
| UBS AG/LONDON   | 1.2500% | 500,000   | 499,247           | 462,854           |
| UBS AG/STAMFORD CT                                    | 7.9500% | 400,000   | 399,778           | 404,201           |
| UBS GROUP AG 144A                                     | 4.1250% | 200,000   | 200,197           | 196,102           |
| UBS GROUP AG 144A                                     | 2.5930% | 250,000   | 249,935           | 248,339           |
| UBS GROUP AG 144A                                     | 4.4880% | 400,000   | 400,000           | 395,283           |
| UBS GROUP AG 144A                                     | 6.3730% | 250,000   | 250,002           | 251,210           |
| <b>UNITED ARAB EMIRATES</b>                           |         |           |                   |                   |
| ABU DHABI GOVERNMENT INTE 144A                        | 3.1250% | 200,000   | 199,506           | 182,999           |
| ABU DHABI GOVERNMENT INTE REGS                        | 3.1250% | 400,000   | 376,959           | 366,000           |
| ABU DHABI GOVERNMENT INTE REGS                        | 3.8750% | 300,000   | 252,068           | 238,692           |
| <b>UNITED KINGDOM</b>                                 |         |           |                   |                   |
| ASTRAZENECA PLC                                       | 0.7000% | 400,000   | 399,487           | 370,250           |
| BARCLAYS PLC  | 4.9720% | 200,000   | 200,398           | 195,760           |
| BARCLAYS PLC  | 5.5010% | 300,000   | 300,000           | 299,437           |
| CSL FINANCE PLC 144A                                  | 3.8500% | 100,000   | 99,941            | 96,501            |
| HSBC HOLDINGS PLC                                     | 2.8480% | 500,000   | 500,000           | 432,223           |
| HSBC HOLDINGS PLC                                     | 5.5460% | 200,000   | 200,000           | 200,377           |
| LLOYDS BANKING GROUP PLC REGS                         | 7.8750% | 200,000   | 300,691           | 253,290           |
| NATIONWIDE BUILDING SOCIE 144A                        | 6.5570% | 300,000   | 300,000           | 306,098           |
| NATWEST GROUP PLC                                     | 4.6000% | 200,000   | 200,000           | 157,595           |
| NATWEST GROUP PLC                                     | 5.0760% | 400,000   | 388,362           | 392,956           |
| ROYALTY PHARMA PLC                                    | 2.2000% | 400,000   | 329,375           | 333,369           |
| SANTANDER UK GROUP HOLDINGS PL                        | 2.4690% | 200,000   | 184,953           | 184,514           |
| THAMES WATER UTILITIES FI REGS                        | 4.3750% | 200,000   | 191,912           | 184,152           |
| UNITED KINGDOM GILT REGS                              | 4.3750% | 300,000   | 381,782           | 361,520           |
| VMED O2 UK FINANCING I PL 144A                        | 4.2500% | 200,000   | 200,027           | 165,975           |
| WEIR GROUP PLC/THE 144A                               | 2.2000% | 250,000   | 233,488           | 234,640           |
| <b>Total of International Fixed Income Securities</b> |         |           | <b>33,310,929</b> | <b>31,236,617</b> |

|  | Coupon  | Units       | Cost          | Market Value   |
|--|---------|-------------|---------------|----------------|
| <b>Futures Contracts &amp; Derivatives</b> |         |             |               | <b>0.12%</b>   |
| AUSTRALIAN 10YR BOND FUT (SFE)             | 0.0000% | 12          | 0             | -1,937         |
| EURO-BOBL FUTURE (EUX)                     | 0.0000% | 19          | 0             | 23,525         |
| EURO-BUND FUTURE (EUX)                     | 0.0000% | -5          | 0             | 7,835          |
| EURO-OAT FUTURE (EUX)                      | 0.0000% | 5           | 0             | -6,538         |
| JPN 10Y BOND FUTURE (OSE)                  | 0.0000% | -1          | 0             | 93             |
| LONG GILT FUTURE (ICF)                     | 0.0000% | -6          | 0             | -2,427         |
| US 10YR NOTE FUTURE (CBT)                  | 0.0000% | -15         | 0             | 4,219          |
| US 10YR ULTRA FUTURE (CBT)                 | 0.0000% | 25          | 0             | 18,945         |
| US 5YR NOTE FUTURE (CBT)                   | 0.0000% | 139         | 0             | 98,820         |
| US TREAS BD FUTURE (CBT)                   | 0.0000% | -6          | 0             | -6,750         |
| US ULTRA BOND FUTURE (CBT)                 | 0.0000% | 16          | 0             | 13,125         |
| CANADA 10YR BOND FUTURE (MSE)              | 0.0000% | 16          | 0             | 8,324          |
| <b>Total Futures and Derivatives</b>       |         |             | <b>0</b>      | <b>157,235</b> |
| <b>Swaps</b>                               |         |             |               | <b>0.36%</b>   |
| CCP_IRS_P AUD-BBR-BBSW 6M CME              | 4.5000% | 900,000     | 4,266         | -818           |
| CCP_IRS_P AUD-BBR-BBSW 6M CME              | 4.4930% | -900,000    | -3,788        | 0              |
| CCP_ZCS_P BRL-CDI 1D CME                   | 9.8421% | 600,000     | 0             | -5,392         |
| CCP_ZCS_P BRL-CDI 1D CME                   | 9.8150% | 2,800,000   | 0             | -25,481        |
| CCP_ZCS_P BRL-CDI 1D CME                   | 9.8352% | 4,400,000   | 0             | -32,163        |
| CCP_ZCS_P BRL-CDI 1D CME                   | 9.8324% | 2,500,000   | 0             | -22,548        |
| CCP_ZCS_P BRL-CDI 1D CME                   | 0.0100% | -10,300,000 | 0             | 0              |
| CCP_IRS_R CAD-CORRA-OIS-COMPO              | 0.0100% | 700,000     | 0             | 0              |
| CCP_IRS_R CAD-CORRA-OIS-COMPO              | 4.6246% | 400,000     | 0             | -7,616         |
| CCP_IRS_R CAD-CORRA-OIS-COMPO              | 4.6534% | 700,000     | 66            | -3,745         |
| CCP_IRS_R CAD-CORRA-OIS-COMPO              | 3.5000% | -1,400,000  | -10,985       | -2,214         |
| CCP_IRS_R CAD-CORRA-OIS-COMPO              | 3.7500% | -400,000    | -8,780        | 0              |
| CCP_IRS_P EUR003M                          | 0.0000% | 21,600,000  | 0             | 19,561         |
| CCP_IRS_P EUR006M                          | 0.0000% | -3,800,000  | -2,980        | -18,012        |
| CCP_IRS_P EUR-EURIBOR-REUTERS              | 2.7500% | 600,000     | 0             | -2,479         |
| CCP_IRS_P EUR-EURIBOR-REUTERS              | 2.9500% | 100,000     | 0             | 360            |
| CCP_IRS_R EUR-EURIBOR-REUTERS              | 0.0100% | 1,300,000   | 0             | 1,637          |
| CCP_IRS_R EUR-EURIBOR-REUTERS              | 3.9030% | 210,000     | 55,772        | 113,896        |
| CCP_IRS_P EUR-EURIBOR-REUTERS              | 0.0100% | -600,000    | -557          | 0              |
| CCP_IRS_P EUR-EURIBOR-REUTERS              | 3.7480% | -100,000    | 0             | 0              |
| CCP_IRS_R EUR-EURIBOR-REUTERS              | 0.0000% | -210,000    | 0             | 0              |
| CCP_IRS_R EUR-EURIBOR-REUTERS              | 2.5000% | -1,300,000  | -55,065       | 0              |
| IRS R 2.30% P EUR003M                      | 0.0000% | -200,000    | 0             | -884           |
| IRS R 2.31% P EUR003M                      | 0.0000% | -200,000    | 0             | -922           |
| IRS R 2.725% P EUR003M                     | 0.0000% | 1,800,000   | 0             | 940            |
| IRS R 2.754% P EUR003M                     | 0.0000% | 1,800,000   | 0             | 1,021          |
| CCP_IRS_R JPY-TONA-OIS-COMPOU              | 0.0307% | 0           | 0             | 0              |
| CCP_IRS_R JPY-TONA-OIS-COMPOU              | 1.0000% | 0           | 0             | 0              |
| CCP_OIS_R SONIA                            | 0.0000% | -200,000    | -788          | -79            |
| CCP_IRS_P GBP-SONIA-COMPOUND               | 4.0000% | 1,200,000   | 10,134        | 6,364          |
| CCP_IRS_P GBP-SONIA-COMPOUND               | 0.0100% | -1,200,000  | 0             | 0              |
| CCP_OIS_R SOFR                             | 0.0000% | -3,200,000  | -11,494       | -8,046         |
| CCP_OIS_R SOFR P 3.5400%                   | 0.0000% | -100,000    | -420          | -82            |
| CCP_OIS_R SOFR P 3.689%                    | 0.0000% | -200,000    | -410          | -75            |
| CCP_OIS_R SOFR P 4.00%                     | 0.0000% | -100,000    | -420          | -621           |
| CCP_OIS_R SOFR P 4.13900%                  | 0.0000% | -200,000    | -410          | -468           |
| CCP_IRS_P USD-SOFR-COMPOUND C              | 4.0000% | 20,900,000  | 75,121        | 24,605         |
| CCP_IRS_P USD-SOFR-COMPOUND C              | 4.5000% | 20,000,000  | 70,016        | 121,529        |
| CCP_IRS_P USD-SOFR-COMPOUND C              | 4.7500% | 6,100,000   | 0             | -10,404        |
| CCP_IRS_P USD-SOFR-COMPOUND C              | 4.7150% | 6,100,000   | 0             | -10,447        |
| CCP_IRS_R USD-SOFR-COMPOUND C              | 0.0100% | 10,000,000  | 0             | -133,063       |
| CCP_IRS_R USD-SOFR-COMPOUND C              | 5.4775% | 1,300,000   | 164,410       | 441,367        |
| CCP_IRS_R USD-SOFR-COMPOUND C              | 5.6075% | 7,600,000   | 13,724        | 29,334         |
| CCP_IRS_R USD-SOFR-COMPOUND C              | 5.4765% | 300,000     | 0             | 0              |
| CCP_IRS_P USD-SOFR-COMPOUND C              | 0.0100% | -40,900,000 | -32,138       | 0              |
| CCP_IRS_P USD-SOFR-COMPOUND C              | 5.4669% | -6,100,000  | -14,909       | 0              |
| CCP_IRS_P USD-SOFR-COMPOUND C              | 5.4670% | -6,100,000  | -13,788       | 0              |
| CCP_IRS_R USD-SOFR-COMPOUND C              | 4.0000% | -7,600,000  | -42,166       | 0              |
| CCP_IRS_R USD-SOFR-COMPOUND C              | 4.5000% | -10,000,000 | -76,551       | 0              |
| CCP_IRS_R USD-SOFR-COMPOUND C              | 1.9750% | -1,300,000  | 0             | 0              |
| CCP_IRS_R USD-SOFR-COMPOUND C              | 4.0600% | -100,000    | 0             | 0              |
| CCP_IRS_R USD-SOFR-COMPOUND C              | 3.9940% | -200,000    | 0             | 0              |
| CDS_SP_UL FEDERATIVE REPUBLIC              | 1.0000% | 200,000     | 0             | 690            |
| CDS_SP_UL REPUBLIC OF COLOMBI              | 1.0000% | 300,000     | 0             | -2,287         |
| CDS_SP_UL REPUBLIC OF ITALY                | 1.0000% | 0           | 0             | 0              |
| CDS_SP_UL FEDERATIVE REPUBLIC              | 0.0000% | -200,000    | -7,046        | 0              |
| CDS_SP_UL REPUBLIC OF COLOMBI              | 0.0000% | -300,000    | -18,392       | 0              |
| <b>Total Swaps</b>                         |         |             | <b>92,423</b> | <b>473,456</b> |
| <b>Cash Equivalent Securities</b>          |         |             |               | <b>-5.17%</b>  |
| <b>Master Notes/Money Markets</b>          |         |             |               |                |



|  | <b>Coupon</b> | <b>Units</b> | <b>Cost</b>       | <b>Market Value</b> |
|--|---------------|--------------|-------------------|---------------------|
| CITIBANK CASH COLLATERAL                   | 0.0001        | 0            | 0                 | 0                   |
| CME CCP COLL HELD AT GSC                   | 0.0000        | 66,000       | 66,000            | 66,000              |
| FUTURES CASH COLLATERAL HELD               | 0.0000        | 473,000      | 473,000           | 473,000             |
| LCH CCP GOLDMAN SACHS & CO CAS             | 0.0001        | 308,000      | 308,000           | 308,000             |
| SAL CCP COLLATERAL                         | 0.0001        | 0            | 0                 | 0                   |
| SWAP/ISDA BANK OF AMERICA (BOA             | 0.0155        | 0            | 0                 | 0                   |
| SWAP/ISDA BARCLAYS CASH COLLAT             | 0.0155        | -10,000      | -10,000           | -10,000             |
| SWAP/ISDA CITI CASH COLLATERAL             | 0.0155        | 0            | 0                 | 0                   |
| SWAP/ISDA DB CASH COLLATERAL               | 0.0155        | 0            | 0                 | 0                   |
| SWAP/ISDA STANDARD CHARTERED C             | 0.0001        | 0            | 0                 | 0                   |
| TBA CASH COLL BOA                          | 0.0001        | 0            | 0                 | 0                   |
| TBA CASH COLL MSC                          | 0.0155        | 2,000        | 2,000             | 2,000               |
| TORONTO DOM CASH COLLATERAL                | 0.0155        | 0            | 0                 | 0                   |
| U S TREASURY BILL                          | 0.0000        | 2,600,000    | 2,555,192         | 2,555,192           |
| UMC CASH SWEEP ACCOUNT                     | 0.0445        | 445,659      | 445,659           | 445,659             |
| Others (Payables, Receivables, etc.)       |               |              | -10,794,237       | -10,636,240         |
| <b>Total of Cash Equivalent Securities</b> |               |              | <b>-6,954,385</b> | <b>-6,796,388</b>   |

**Total of Social Values Choice Bond Fund**

**138,371,134**

**131,398,863**