

	Coupon	Units	Cost	Market Value
Social Values Choice Bond Fund				
Domestic Fixed Income Securities				74.57%
U.S. Government & Federal Agency Obligations				
CALIFORNIA ST	5.1000%	400,000	403,044	406,484
COMMIT TO PUR FNMA SF MTG	4.0000%	5,410,000	5,015,230	5,032,744
COMMIT TO PUR FNMA SF MTG	6.0000%	800,000	809,359	810,615
COMMIT TO PUR FNMA SF MTG	5.5000%	200,000	199,086	199,562
COMMIT TO PUR GNMA II JUMBOS	4.0000%	700,000	651,096	655,123
COMMIT TO PUR GNMA II JUMBOS	6.0000%	200,000	202,250	202,799
FHLMC POOL #RJ-1502	5.5000%	1,386,947	1,391,690	1,385,489
FHLMC POOL #SD-6938	4.5000%	945,823	910,116	906,734
FHLMC POOL #SD-8420	5.5000%	502,450	500,801	501,921
FHLMC POOL #SD-8421	6.0000%	845,371	850,079	858,779
FHLMC POOL #SD-8431	5.5000%	100,177	99,817	100,071
FNMA POOL #0BM4774	4.0000%	2,265,300	2,090,680	2,151,423
FNMA POOL #0CB9448	4.5000%	588,490	558,667	567,747
FNMA POOL #0CB9626	4.5000%	89,156	84,596	85,888
FNMA POOL #0CB9634	4.5000%	110,662	105,451	107,241
FNMA POOL #0FM2984	4.0000%	1,028,254	949,385	979,271
FNMA POOL #0FS3519	4.5000%	717,942	682,770	687,094
FNMA POOL #0FS3838	4.0000%	1,011,582	936,935	968,833
FNMA POOL #0FS5027	4.0000%	1,271,585	1,144,161	1,186,980
FNMA POOL #0MA4700	4.0000%	1,001,687	887,064	935,037
FNMA POOL #0MA5353	5.5000%	400,598	399,111	400,176
U S TREASURY BOND	2.3750%	1,340,000	1,057,894	994,531
U S TREASURY BOND	3.0000%	1,200,000	920,542	914,719
U S TREASURY BOND	3.1250%	4,946,000	4,114,172	3,956,743
U S TREASURY BOND	2.0000%	500,000	492,586	351,191
U S TREASURY BOND	3.3750%	700,000	645,346	595,551
U S TREASURY BOND	4.2500%	100,000	95,953	94,391
U S TREASURY BOND	4.6250%	1,433,000	1,425,386	1,442,628
U S TREASURY BOND	2.8750%	100,000	73,007	73,707
U S TREASURY BOND	3.8750%	1,000,000	1,026,531	915,234
U S TREASURY BOND	2.5000%	1,000,000	785,965	711,172
U S TREASURY BOND	4.1250%	400,000	388,908	374,750
U S TREASURY NOTE	4.2500%	1,000,000	970,621	1,002,969
U S TREASURY NOTE	4.6250%	1,000,000	1,007,029	1,026,055
U S TREASURY NOTE	3.8750%	1,300,000	1,269,606	1,274,102
U S TREASURY NOTE	2.7500%	3,200,000	2,966,354	2,925,750
U S TREASURY NOTE	0.6250%	2,500,000	2,062,170	2,115,137
US TREAS-CPI INFLAT	1.7500%	413,292	403,691	412,577
US TREAS-CPI INFLAT	2.1250%	924,138	938,798	951,471
Total of U.S. Government & Federal Agency Obligations			39,515,950	39,262,687
Domestic Corporate & Other Bonds				
ABBVIE INC	3.2000%	400,000	414,382	377,853
ACCENTURE CAPITAL INC	4.2500%	100,000	99,849	98,178
ACE SECURITIES CORP HOM HE3 M4	5.3861%	100,000	104,496	90,989
AEGIS ASSET BACKED SECURI 1 A2	4.7811%	294,392	255,890	219,466
AES CORP/THE	2.4500%	200,000	170,553	170,966
AES CORP/THE	5.4500%	300,000	298,990	305,207
AES CORP/THE 144A	3.9500%	200,000	188,319	187,565
AG TRUST 2024-NLP NLP A 144A	6.3375%	237,583	236,390	237,590
AIR LEASE CORP	3.6250%	146,000	140,231	142,758
AIR LEASE CORP	5.3000%	100,000	99,736	100,758
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	64,725	62,879	64,496
ALLY FINANCIAL INC	6.9920%	100,000	100,000	104,307
ALTERNATIVE LOAN TRUS 65CB 1A4	5.5000%	66,341	62,325	43,782
ALTERNATIVE LOAN TRUS OA11 A1B	4.8211%	64,610	61,178	62,507
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	84,160	54,142	37,417
ALTERNATIVE LOAN TRUST 2 58 A1	5.0744%	73,194	67,421	68,497
ALTERNATIVE LOAN TRUST 27 2A1	5.9246%	13,430	13,762	11,530
ALTERNATIVE LOAN TRUST OA1 2A1	4.8544%	17,657	15,520	15,212
ALTERNATIVE LOAN TRUST OH1 A1D	4.6511%	57,909	38,543	50,283
AMERICAN AIRLINES 2014-1 CLASS	3.7000%	48,261	47,812	47,319
AMERICAN AIRLINES 2015-1 CLASS	3.3750%	104,938	103,434	101,695
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	72,871	69,049	65,406
AMERICAN ELECTRIC POWER CO INC	5.2000%	100,000	100,497	101,653
AMERICAN HOME MORTGAGE 3 2A11	5.5146%	599,900	596,466	392,517
AMERICAN HONDA FINANCE CORP	5.0000%	100,000	99,995	100,060
AMERICAN TOWER CORP	2.7000%	500,000	438,427	442,020
AMERICAN TOWER CORP	1.3000%	400,000	399,902	394,038
AMERICAN TOWER CORP	5.8000%	300,000	299,663	311,050
AMERICREDIT AUTOMOBILE RE 2 A2	6.1900%	49,665	49,664	49,817
AMGEN INC	5.7500%	300,000	296,937	292,352
ANTARES HOLDINGS LP 144A	2.7500%	250,000	249,402	237,918
ANTARES HOLDINGS LP 144A	6.3500%	250,000	249,122	250,194
AON NORTH AMERICA INC	5.1250%	200,000	199,745	202,159

	Coupon	Units	Cost	Market Value
APOLLO DEBT SOLUTIONS BDC	6.9000%	100,000	103,619	103,758
APOLLO DEBT SOLUTIONS BDC 144A	6.5500%	200,000	199,837	202,648
ARES CAPITAL CORP	2.8750%	300,000	299,365	286,918
ARES MANAGEMENT CORP	6.3750%	300,000	299,555	316,348
ARES STRATEGIC INCOME FUN 144A	5.7000%	100,000	99,415	100,002
ASHTAD CAPITAL INC 144A	5.8000%	200,000	208,530	201,180
ASSURED GUARANTY US HOLDINGS I	6.1250%	200,000	199,241	209,541
AT&T INC	2.3000%	525,000	500,919	501,824
AVIATION CAPITAL GROUP LL 144A	5.3750%	200,000	200,693	201,578
AVIATION CAPITAL GROUP LL 144A	4.1250%	200,000	199,902	199,304
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	200,000	199,958	205,097
BAIN CAPITAL SPECIALTY FINANCE	5.9500%	100,000	98,896	98,282
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	500,000	437,411	446,660
BANC OF AMERICA FUNDING C 1 A1	6.0000%	13,680	13,617	12,862
BANK OF AMERICA CORP	3.4190%	935,000	923,678	906,132
BANK OF AMERICA CORP	2.5720%	400,000	395,039	345,100
BANK OF AMERICA CORP	5.3902%	400,000	400,000	399,764
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	200,000	199,993	143,965
BAYER US FINANCE II LLC 144A	4.3750%	600,000	627,700	584,473
BAYER US FINANCE LLC 144A	6.2500%	200,000	203,333	207,353
BDS 2022-FL12 LLC FL12 A 144A	6.4551%	65,584	65,591	65,631
BEAR STEARNS ALT-A TRUST 2 2A3	5.2481%	17,890	17,931	16,225
BEAR STEARNS ASSET BACK HE7 M3	6.2411%	32,123	24,219	31,997
BECTON DICKINSON & CO	5.0810%	100,000	100,000	101,490
BGC GROUP INC	8.0000%	100,000	97,786	106,764
BGC GROUP INC	6.6000%	200,000	204,201	205,480
BLACKSTONE HOLDINGS FINAN 144A	6.2000%	200,000	206,133	212,616
BLACKSTONE SECURED LENDING FUN	5.8750%	100,000	99,443	101,650
BLUE OWL FINANCE LLC	4.1250%	200,000	195,336	142,792
BLUE OWL FINANCE LLC	6.2500%	100,000	100,343	102,415
BMW US CAPITAL LLC 144A	4.6000%	100,000	99,994	100,127
BMW US CAPITAL LLC 144A	5.1524%	200,000	199,994	199,674
BOSTON SCIENTIFIC CORP	2.6500%	400,000	383,185	364,477
BRANDYWINE OPERATING PARTNERSH	3.9500%	80,000	71,573	75,628
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	105,324	106,074	101,357
BROADCOM INC	5.0500%	100,000	101,856	101,389
BROADCOM INC 144A	2.6000%	100,000	99,837	84,278
BROADCOM INC 144A	3.4690%	105,000	105,002	92,427
BROOKLYN UNION GAS CO/THE 144A	3.8650%	200,000	192,643	192,778
CANTOR FITZGERALD LP 144A	7.2000%	200,000	202,916	211,037
CBL & ASSOCIATES LP	5.9500%	0	0	0
CDW LLC / CDW FINANCE CORP	4.1250%	100,000	100,000	99,894
CENTENE CORP	2.5000%	200,000	174,380	168,617
CENTENE CORP	2.6250%	200,000	168,660	168,103
CHARLES SCHWAB CORP/THE	6.1960%	200,000	200,000	210,964
CHARTER COMMUNICATIONS OPERATI	4.8000%	100,000	104,281	75,393
CHARTER COMMUNICATIONS OPERATI	5.7500%	400,000	357,801	344,985
CHARTER COMMUNICATIONS OPERATI	6.1500%	100,000	99,950	102,029
CHEVY CHASE FUNDING 1A A1 144A	4.7211%	40,789	44,980	39,771
CHL MORTGAGE PASS-THROU HY7 A1	4.6680%	52,523	48,914	49,417
CHL MORTGAGE PASS-THROUG 13 A2	6.0000%	138,254	119,426	63,410
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	5,142	4,608	2,663
CIGNA GROUP/THE	5.0000%	100,000	99,904	101,348
CIT MORTGAGE LOAN T 1 1M1 144A	6.6911%	75,909	80,052	76,885
CITADEL LP 144A	6.0000%	100,000	99,371	101,637
CITIGROUP INC	2.5720%	100,000	100,000	89,052
CITIGROUP INC	6.2700%	300,000	310,232	318,385
CITIGROUP MORTGAGE LOA OPX1 A2	4.8411%	91,359	69,816	38,198
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	451,151	425,915	426,979
COCA-COLA CO/THE	2.7500%	100,000	101,471	59,889
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	200,000	200,000	197,603
COMCAST CORP	2.6500%	300,000	301,698	274,646
COMCAST CORP	4.6500%	400,000	394,480	392,090
COMMONWEALTH EDISON CO	5.3000%	200,000	217,743	189,520
CONSUMERS 2023 SECURITIZATION	5.5500%	120,536	120,548	122,118
COX COMMUNICATIONS INC 144A	5.4500%	300,000	299,963	307,299
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	15,066	14,983	11,809
CROWN CASTLE INC	2.2500%	500,000	499,513	427,317
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	31,091	32,262	29,757
CSMC SERIES 2010- 17R 6A1 144A	4.0000%	106,213	110,100	102,658
CVS HEALTH CORP	5.2500%	300,000	298,738	302,891
CVS HEALTH CORP	5.8750%	100,000	101,763	94,402
CWABS ASSET-BACKED CERT 21 2A4	4.9011%	210,732	197,243	195,781
CWABS ASSET-BACKED CERTI 24 1A	4.7211%	67,622	60,481	61,827
CWABS ASSET-BACKED CERTI 9 2A4	4.6911%	51,868	51,892	49,902
CWABS INC ASSET-BACKED 12 1A1	5.1811%	25,998	29,247	25,283
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	300,000	299,494	276,225
DC COMMERCIAL MORTGA DC A 144A	6.3143%	100,000	100,000	102,426
DELTA AIR LINES INC	7.3750%	111,000	114,289	112,935
DELTA AIR LINES INC / SKY 144A	4.7500%	300,000	291,441	298,753
DIAMOND SPORTS GROUP LLC 144A	5.3750%	0	0	0
DLLAA 2023-1 LLC 1A A2 144A	5.9300%	50,536	50,535	50,659
DT MIDSTREAM INC 144A	5.8000%	125,000	125,002	125,584
DTE ENERGY CO	2.9500%	200,000	182,918	183,439
DTE ENERGY CO	5.1000%	100,000	98,808	101,320

	Coupon	Units	Cost	Market Value
DUKE ENERGY FLORIDA LLC	1.7500%	200,000	201,311	173,150
DUKE ENERGY PROGRESS LLC	4.0000%	100,000	79,480	76,707
ELEVANCE HEALTH INC	4.6250%	400,000	473,060	352,837
ELLINGTON LOAN ACQUI 1 A1 144A	5.5411%	67,264	67,839	65,552
ENCORE CAPITAL GROUP INC 144A	8.5000%	100,000	100,532	103,066
EPR PROPERTIES	4.5000%	100,000	94,326	98,669
EPR PROPERTIES	4.9500%	200,000	192,787	198,059
EQUIFAX INC	5.1000%	100,000	99,806	101,306
EQUINIX INC	2.1500%	100,000	99,841	87,665
EQUINIX INC	1.8000%	65,000	60,185	61,127
ERAC USA FINANCE LLC 144A	3.8000%	200,000	198,273	198,815
ERP OPERATING LP	4.6500%	100,000	99,675	95,818
ESSEX PORTFOLIO LP	5.3750%	100,000	99,609	100,215
EVERSOURCE ENERGY	4.7500%	100,000	99,977	100,045
EXTENDED STAY AMERI ESH A 144A	5.5165%	259,845	339,808	259,602
EXTRA SPACE STORAGE LP	5.7000%	100,000	99,889	102,718
F&G ANNUITIES & LIFE INC	6.5000%	100,000	99,646	101,792
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	200,000	175,399	175,985
FORD MOTOR CREDIT CO LLC	3.3750%	200,000	195,419	197,612
FORD MOTOR CREDIT CO LLC	4.5420%	200,000	195,184	197,437
FORTRESS TRANSPORTATION A 144A	7.8750%	100,000	99,439	104,436
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	400,000	394,082	402,525
FREMONT HOME LOAN TRUST B 2A3	4.6011%	234,731	133,991	73,080
FREMONT HOME LOAN TRUST E 2A1	4.5011%	91,074	70,885	41,005
GENERAL MOTORS FINANCIAL CO IN	1.5000%	200,000	190,982	192,293
GLOBAL ATLANTIC FIN CO 144A	7.9500%	200,000	199,967	207,540
GOLDMAN SACHS GROUP INC/THE	4.2230%	400,000	414,647	394,482
GOLDMAN SACHS GROUP INC/THE	5.7270%	700,000	700,000	722,114
GS MORTGAGE SECURI RIVR A 144A	5.5690%	598,968	462,554	464,555
GSAA HOME EQUITY TRUST 15 1A1	4.9511%	14,554	15,401	12,612
GSAMP TRUST 2006-FM2 FM2 A1	4.7211%	161,728	113,813	54,071
GSAMP TRUST 2006-HE8 HE8 A2C	4.7811%	104,121	102,096	101,637
GSAMP TRUST 2007-FM2 FM2 A2C	4.6011%	84,585	73,029	50,413
GSR MORTGAGE LOAN TRUS OA1 1A1	4.8811%	281,115	127,361	60,059
GXO LOGISTICS INC	6.2500%	100,000	99,544	103,195
HA SUSTAINABLE INFRASTRUC 144A	6.3750%	100,000	126,932	98,839
HALEON US CAPITAL LLC	3.3750%	250,000	249,775	245,016
HARBORVIEW MORTGAGE LO 12 1A1A	4.8444%	44,101	40,540	34,604
HARBORVIEW MORTGAGE LOA 6 2A1A	4.6244%	189,496	190,023	166,038
HCA INC	4.5000%	300,000	301,959	298,967
HCA INC	5.7500%	300,000	299,278	302,700
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	100,000	99,988	100,623
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	200,000	199,974	207,073
HIGHWOODS REALTY LP	4.2000%	100,000	102,246	95,809
HILTON DOMESTIC OPERATING 144A	5.8750%	100,000	100,000	100,320
HOME DEPOT INC/THE	2.3750%	200,000	197,588	114,554
HOME EQUITY MORTGAGE LOAN C M2	5.1911%	182,953	190,251	180,979
HOST HOTELS & RESORTS LP	4.0000%	100,000	100,054	99,903
HOST HOTELS & RESORTS LP	2.9000%	100,000	84,573	86,701
HPS CORPORATE LENDING FUN 144A	5.4500%	200,000	198,749	199,526
HUDSON PACIFIC PROPERTIES LP	5.9500%	100,000	87,896	86,819
HUMANA INC	5.3750%	200,000	199,908	201,556
HYATT HOTELS CORP	5.3750%	100,000	100,984	99,605
HYUNDAI CAPITAL AMERICA 144A	6.0000%	400,000	399,904	401,121
INDYMAC INDX MORTGAG AR12 2A1A	4.9211%	184,228	187,354	169,009
INTEL CORP	3.7500%	135,000	132,161	132,198
INVITATION HOMES OPERATING PAR	4.1500%	200,000	199,614	186,606
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	76,834	66,546	66,628
JOHNSON & JOHNSON	0.9500%	125,000	124,971	116,197
JONES LANG LASALLE INC	6.8750%	100,000	99,424	106,186
JP MORGAN CHASE CO CCDC A 144A	7.2355%	500,000	490,470	528,196
JP MORGAN MORTGAGE ACQU HE2 M1	4.8911%	100,000	89,683	94,755
JPMORGAN CHASE & CO	3.9600%	300,000	300,000	298,504
JPMORGAN CHASE & CO	2.9630%	300,000	261,713	264,823
JPMORGAN CHASE & CO	4.9120%	300,000	293,061	297,614
JPMORGAN CHASE & CO	2.7390%	400,000	400,007	367,040
JPMORGAN CHASE & CO	2.0830%	200,000	194,774	199,673
JPMORGAN CHASE & CO	5.5710%	300,000	300,000	305,996
JPMORGAN CHASE BANK NA	5.1100%	250,000	250,000	253,272
KEYBANK NA/CLEVELAND OH	4.1500%	250,000	249,992	249,320
KILROY REALTY LP	4.7500%	300,000	277,269	295,399
KRAFT HEINZ FOODS CO	5.4000%	200,000	200,962	201,591
LADDER CAPITAL FINANCE HO 144A	5.2500%	200,000	200,000	199,394
LEHMAN XS TRUST SERIE 12N 1A3A	4.8411%	45,640	43,474	43,877
LENNAR CORP	5.0000%	200,000	210,993	201,205
LIBERTY UTILITIES CO 144A	5.5770%	100,000	100,000	102,349
LIVE NATION ENTERTAINMENT 144A	3.7500%	140,000	131,314	133,212
LONG BEACH MORTGAGE LOA WL1 M4	5.4911%	212,858	211,476	207,972
LONG BEACH MORTGAGE LOAN 8 2A3	4.7611%	223,553	88,929	59,373
LONG BEACH MORTGAGE LOAN 8 2A4	4.9211%	134,132	56,489	35,787
MARRIOTT INTERNATIONAL INC/MD	5.0000%	100,000	99,542	101,245
MARRIOTT INTERNATIONAL INC/MD	5.4500%	200,000	199,342	202,211
MARS INC 144A	5.2000%	200,000	199,651	201,001
MARSH & MCLENNAN COS INC	4.5500%	300,000	299,702	301,415
MASTR ASSET BACKED SECU NC1 M1	5.1611%	274,421	267,538	260,001

	Coupon	Units	Cost	Market Value
MASTR ASSET BACKED SECU NC1 M2	5.1911%	20,452	20,655	20,269
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	150,000	149,854	150,740
MERRILL LYNCH MORTGAGE WMC1 M1	5.1911%	88,779	90,298	87,867
META PLATFORMS INC	4.7500%	100,000	99,821	99,290
META PLATFORMS INC	5.6000%	100,000	99,733	100,813
MICRON TECHNOLOGY INC	5.8750%	300,000	295,153	310,706
MILEAGE PLUS HOLDINGS LLC 144A	6.5000%	45,000	45,171	45,194
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	21,256	21,349	20,638
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	179,389	180,427	172,513
MONDELEZ INTERNATIONAL INC	4.6250%	200,000	145,217	144,805
MORGAN STANLEY	5.2500%	200,000	194,372	200,099
MORGAN STANLEY	4.4310%	0	0	0
MORGAN STANLEY	1.5930%	600,000	571,643	581,066
MORGAN STANLEY	5.6520%	100,000	99,998	102,070
MORGAN STANLEY	5.3971%	400,000	399,990	403,214
MORGAN STANLEY ABS CAP HE2 A2C	4.5711%	226,715	118,927	102,465
MORGAN STANLEY ABS CAP HE8 A2C	4.5811%	151,261	86,002	65,717
MORGAN STANLEY ABS CAP WMC4 M6	5.4911%	352,745	353,723	327,747
MORGAN STANLEY ABS CAPI HE3 M1	5.2961%	15,740	16,353	15,872
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.8411%	17,979	17,381	13,304
MPLX LP	5.0000%	300,000	297,951	292,829
MSCI INC 144A	3.8750%	100,000	88,519	92,972
NARRAGANSETT ELECTRIC CO/ 144A	5.3500%	100,000	99,939	100,341
NASDAQ INC	5.6500%	80,000	79,991	80,189
NATIONAL RURAL UTILITIES COOPE	5.8000%	300,000	307,533	314,150
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	25,659	24,614	25,384
NESTLE CAPITAL CORP 144A	4.8750%	200,000	199,914	200,253
NETFLIX INC	3.6250%	100,000	127,201	110,285
NETFLIX INC REGS	3.6250%	200,000	269,835	221,530
NEW CENTURY HOME EQUITY 2 A2B	4.7611%	27,345	27,262	26,874
NEW CENTURY HOME EQUITY L D M2	5.1461%	400,000	393,581	350,728
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	174,407	176,992	166,315
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	131,539	132,250	125,945
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	33,212	34,093	31,144
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	54,657	56,419	53,392
NEW YORK LIFE INSURANCE C 144A	3.7500%	100,000	99,453	73,677
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	500,000	520,277	442,372
NGPL PIPECO LLC 144A	4.8750%	200,000	194,309	199,525
NISSAN MOTOR ACCEPTANCE C 144A	2.7500%	700,000	699,863	642,870
NOMURA HOME EQUITY LOA HE3 1A1	4.7411%	141,746	145,483	131,749
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.7811%	51,877	35,707	17,099
NUVEEN LLC 144A	5.5500%	200,000	199,793	206,213
NVR INC	3.0000%	300,000	310,225	274,938
OAKTREE STRATEGIC CREDIT FUND	6.5000%	100,000	99,491	102,117
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	200,000	199,743	199,379
ONEMAIN FINANCE CORP	7.8750%	200,000	198,993	207,295
ORACLE CORP	5.5000%	200,000	199,969	201,597
ORACLE CORP	1.6500%	375,000	374,963	364,510
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	399,055	376,093
PACIFIC GAS AND ELECTRIC CO	3.7500%	100,000	104,557	96,152
PACIFIC GAS AND ELECTRIC CO	4.3000%	100,000	105,488	78,259
PACIFIC GAS AND ELECTRIC CO	6.9500%	100,000	99,763	108,360
PACTIV EVERGREEN GROUP IS 144A	4.3750%	100,000	100,002	102,188
PARAMOUNT GLOBAL	3.3750%	100,000	91,688	96,050
PARAMOUNT GLOBAL	3.7000%	100,000	91,238	96,345
PARK PLACE SECURITIES WCW3 M2	5.1761%	106,686	106,356	104,732
PIEDMONT OPERATING PARTNERSHIP	9.2500%	100,000	105,378	110,188
PINNACLE WEST CAPITAL CORP	5.1875%	200,000	200,000	200,988
PRA HEALTH SCIENCES INC 144A	2.8750%	200,000	193,232	193,811
PROLOGIS LP	4.2000%	100,000	69,279	69,632
PROLOGIS LP	5.0000%	100,000	98,915	99,263
PUBLIC SERVICE ENTERPRISE GROU	5.8750%	150,000	157,433	156,024
RALI SERIES 2006-QO3 TR QO3 A1	4.8611%	77,764	42,963	19,612
RALI SERIES 2007-QH8 TRU QH8 A	5.5269%	46,207	45,185	37,116
READY CAPITAL MORT FL10 A 144A	6.8786%	173,887	180,030	175,098
REINSURANCE GROUP OF AMERICA I	3.1500%	100,000	99,705	91,942
REINSURANCE GROUP OF AMERICA I	3.9000%	100,000	94,968	96,928
REPERFORMING LOAN R2 1AF2 144A	4.8581%	86,549	81,786	81,905
REPUBLIC SERVICES INC	4.8750%	100,000	98,542	101,280
ROCHE HOLDINGS INC 144A	2.3140%	500,000	500,000	483,285
SABRA HEALTH CARE LP	3.2000%	100,000	99,270	86,844
SAMMONS FINANCIAL GROUP I 144A	6.8750%	100,000	102,060	106,599
SANTANDER HOLDINGS USA INC	3.2440%	100,000	100,358	97,702
SBA TOWER TRUST 144A	2.3280%	200,000	201,743	186,246
SEALED AIR CORP 144A	1.5730%	300,000	287,001	285,414
SEMPRA	5.5000%	100,000	98,085	100,772
SEMPRA	3.2500%	200,000	206,422	193,872
SIXTH STREET LENDING PARTNERS	5.7500%	200,000	199,695	198,084
SLM CORP	3.1250%	100,000	92,966	96,605
SOUNDVIEW HOME LOAN T OPT1 2A3	4.6511%	575,037	458,560	374,866
SOUNDVIEW HOME LOAN T OPT4 2A4	4.9011%	182,988	181,817	175,897
SOUNDVIEW HOME LOAN TRU WF2 M2	4.8461%	141,672	135,259	140,254
SOUTH BOW USA INFRASTRUCT 144A	4.9110%	200,000	200,000	200,083

	Coupon	Units	Cost	Market Value
SOUTHERN CALIFORNIA EDISON CO	5.2500%	100,000	99,940	100,579
SOUTHERN CALIFORNIA EDISON CO	3.6500%	100,000	109,296	69,341
SOUTHERN CALIFORNIA EDISON CO	4.2000%	100,000	99,993	99,871
SOUTHERN CALIFORNIA EDISON CO	3.9000%	200,000	208,043	151,788
SOUTHERN CALIFORNIA EDISON CO	4.8750%	300,000	351,996	249,950
SOUTHERN CALIFORNIA EDISON CO	5.8500%	300,000	301,127	307,320
SOUTHERN CALIFORNIA EDISON CO	5.3500%	200,000	200,064	200,830
SPIRIT AIRLINES PASS THROUGH T	3.3750%	62,447	56,033	56,382
STARBUCKS CORP	2.5500%	100,000	88,606	89,192
STRYKER CORP	4.2500%	100,000	99,811	98,787
STRYKER CORP	2.9000%	100,000	100,194	65,790
STRYKER CORP	1.9500%	200,000	175,016	175,420
STRYKER CORP	4.8500%	100,000	99,829	100,993
SYNCHRONY BANK	5.4000%	250,000	249,963	250,338
SYSCO CORP	2.4000%	100,000	99,398	89,915
SYSTEM ENERGY RESOURCES INC	5.3000%	200,000	195,410	197,718
TBW MORTGAGE-BACKED TRUS 2 A1A	5.9646%	821,761	507,433	235,390
TD SYNEX CORP	1.7500%	300,000	299,724	287,423
TIME WARNER CABLE LLC	4.5000%	250,000	187,153	190,438
T-MOBILE USA INC	3.5000%	500,000	500,000	499,742
T-MOBILE USA INC	4.2000%	200,000	199,627	196,384
T-MOBILE USA INC	5.0500%	300,000	294,766	297,981
TOWD POINT MORTGA HY3 A1A 144A	5.4411%	128,678	143,652	130,196
TOWD POINT MORTGAG HY2 A1 144A	5.4411%	54,590	77,209	55,920
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	133,742	137,921	129,957
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	100,000	99,974	101,573
TPG OPERATING GROUP II LP	5.8750%	100,000	99,911	102,373
UNITED AIRLINES 2019-1 CLASS A	4.1500%	263,034	263,136	251,593
UNITED AIRLINES 2024-1 CLASS A	5.4500%	297,389	297,395	297,883
UNITEDHEALTH GROUP INC	2.8750%	100,000	99,977	93,890
UNITEDHEALTH GROUP INC	5.0500%	100,000	96,939	90,557
US AIRWAYS 2013-1 CLASS A PASS	3.9500%	31,726	31,016	31,509
VERIZON COMMUNICATIONS INC	2.5500%	135,000	134,653	118,954
VIRGINIA ELECTRIC AND POWER CO	3.8000%	400,000	406,939	393,011
VMWARE LLC	2.2000%	700,000	699,092	594,980
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	400,000	399,853	400,561
WALT DISNEY CO/THE	2.6500%	300,000	299,894	271,019
WARNERMEDIA HOLDINGS INC	3.7550%	200,000	200,005	195,072
WASHINGTON MUTUAL MORTG OC1 A1	4.9211%	9,990	8,214	8,956
WELLS FARGO & CO	2.8790%	500,000	500,963	460,817
WELLS FARGO & CO	4.8970%	300,000	292,826	295,683
WELLS FARGO & CO	2.3930%	100,000	100,000	95,441
WELLS FARGO & CO	6.3030%	100,000	100,000	105,154
WELLS FARGO & CO	5.4483%	800,000	800,000	805,832
WELLS FARGO COMMER 1745 A 144A	3.8737%	500,000	443,604	458,000
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	100,000	97,304	98,291
WEYERHAEUSER CO	7.3750%	29,000	34,096	32,562
WEYERHAEUSER CO	6.8750%	104,000	125,704	114,527
WRKCO INC	3.9000%	400,000	391,251	390,498
XCEL ENERGY INC	3.3500%	200,000	192,856	196,045
XYLEM INC/NY	1.9500%	100,000	93,409	93,371
ZIMMER BIOMET HOLDINGS INC	5.5000%	100,000	99,932	101,766
Total of Domestic Corporate & Other Bonds			62,161,666	59,335,556
Total of Domestic Fixed Income Securities			101,677,616	98,598,242
International Securities				28.81%
International Fixed Income Securities				
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	1.0000%	21,785	16,269	16,807
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	200,000	104,060	115,507
ARGENTINE REPUBLIC GOVERNMENT	4.1250%	393,330	341,636	241,110
AUSTRALIA				
NBN CO LTD 144A	4.0000%	300,000	299,528	297,186
TRANSURBAN FINANCE CO PTY 144A	4.1250%	200,000	200,887	199,023
BELGIUM				
KBC GROUP NV 144A	5.7960%	300,000	304,297	308,189
BERMUDA				
AIRCASTLE LTD 144A	6.5000%	325,000	328,380	338,611
ESSENT GROUP LTD	6.2500%	100,000	99,679	103,005
VOC ESCROW LTD 144A	5.0000%	100,000	93,363	97,546
BRAZIL				
BRAZILIAN GOVERNMENT INTERNATI	4.6250%	500,000	485,565	492,353
BRAZILIAN GOVERNMENT INTERNATI	7.1250%	200,000	199,391	191,200
ITAU UNIBANCO HOLDING SA/ 144A	6.0000%	200,000	200,000	204,290
CANADA				
AIR CANADA 2013-1 CLASS A 144A	4.1250%	47,536	46,284	47,454
AIR CANADA 2015-1 CLASS A 144A	3.6000%	55,012	52,265	53,756
CANADIAN PACIFIC RAILWAY CO	2.4500%	200,000	172,881	172,459
CGI INC 144A	4.9500%	100,000	99,429	100,004
CI FINANCIAL CORP 144A	7.5000%	100,000	99,124	104,850

	Coupon	Units	Cost	Market Value
FAIRFAX FINANCIAL HOLDINGS LTD	6.0000%	300,000	307,606	312,548
FEDERATION DES CAISSES DE 144A	5.7000%	200,000	199,967	206,257
FORD AUTO SECURITIZATION TR II	5.0530%	150,000	109,675	106,191
PROV OF BRITISH COLUMBIA	4.1500%	100,000	70,758	72,436
PROV OF ONTARIO	3.6500%	200,000	139,852	141,083
PROV OF QUEBEC	3.6000%	400,000	277,047	280,242
PROV OF QUEBEC	4.4500%	1,000,000	730,651	740,275
TORONTO-DOMINION BANK/THE 144A	4.7010%	300,000	300,000	301,346
CAYMAN ISLANDS				
522 FUNDING CLO 2 6A A1R2 144A	5.4793%	500,000	500,000	498,945
ANCHORAGE CAPITAL 21A AR 144A	5.3195%	350,000	349,995	348,307
ARES XXXIV CLO LTD 2A AR3 144A	5.5998%	500,000	499,950	500,764
AVOLON HOLDINGS FUNDING L 144A	2.5280%	542,000	555,168	507,380
AVOLON HOLDINGS FUNDING L 144A	6.3750%	200,000	202,545	206,970
BAIN CAPITAL CREDI 4A A1R 144A	5.4695%	500,000	499,871	499,491
BAIN CAPITAL CREDIT 3A AR 144A	5.3352%	400,000	399,973	398,306
CANYON CLO 2020-1 1A AR2 144A	5.3361%	400,000	400,000	398,600
CARVAL CLO III LTD 2A AR2 144A	5.2595%	400,000	399,995	399,139
DRYDEN 54 SENIOR L 54A AR 144A	5.4195%	319,034	318,361	319,195
DRYDEN 95 CLO LTD 95A AR 144A	5.3619%	400,000	400,011	400,000
ELEVATION CLO 20 16A A1AR 144A	5.4118%	400,000	399,970	397,800
ELEVATION CLO 202 3A A1R2 144A	5.5818%	500,000	499,845	499,745
GOLDENTREE LOAN MA 4A ARR 144A	5.4466%	304,138	303,406	304,039
KAISA GROUP HOLDINGS LTD REGS	9.7500%	0	0	0
KAISA GROUP HOLDINGS LTD REGS	8.5000%	0	0	0
LCM 35 LTD 35A A1R 144A	5.3361%	400,000	399,996	400,000
MF1 2022-FL8 LTD FL8 A 144A	5.6686%	166,726	159,835	166,732
MOUNTAIN VIEW CLO 1A A1R 144A	5.4151%	400,000	400,086	397,691
NORTHWOODS CAPITA 14BA AR 144A	5.5650%	357,103	357,103	356,749
OCEAN TRAILS CLO X 11A AR 144A	5.2995%	500,000	499,997	497,734
OZLM XX LTD 20A A1 144A	5.5811%	112,946	112,700	112,992
PFP 2022-9 LTD 9 A 144A	6.5952%	71,571	74,490	71,683
RAD CLO 4 LTD 4A AR 144A	5.5118%	306,689	306,213	306,942
TRINITAS CLO XIV 14A A1R 144A	5.6218%	500,000	502,217	499,907
VALE OVERSEAS LTD	6.4000%	100,000	99,241	98,686
CHILE				
CHILE GOVERNMENT INTERNATIONAL	3.5000%	700,000	739,446	493,745
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	4.5000%	300,000	275,918	282,150
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	200,000	210,435	197,740
DENMARK				
DANSKE BANK A/S 144A	1.5490%	250,000	230,939	239,583
DANSKE BANK A/S 144A	6.2590%	200,000	200,000	201,402
JYSKE REALKREDIT A/S	1.5000%	760,995	115,673	86,920
NORDEA KREDIT REALKREDITAKTIES	1.5000%	656,046	99,781	76,138
NYKREDIT REALKREDIT AS REGS	1.5000%	1,312,521	199,250	152,093
REALKREDIT DANMARK A/S REGS	1.0000%	89,293	13,181	9,956
REALKREDIT DANMARK A/S REGS	1.5000%	98,864	14,870	11,240
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN REGS	5.3000%	200,000	173,628	168,030
FRANCE				
ALTICE FRANCE SA 144A	5.1250%	100,000	70,552	78,333
BANQUE FEDERATIVE DU CRED 144A	5.4331%	200,000	199,996	201,330
BNP PARIBAS SA 144A	2.5910%	200,000	191,399	192,541
BPCE SA 144A	5.2030%	250,000	250,000	252,958
BPCE SA 144A	5.8760%	250,000	250,000	256,024
CREDIT AGRICOLE SA 144A	4.6310%	250,000	250,000	249,271
ELECTRICITE DE FRANCE SA 144A	5.7500%	300,000	298,849	304,135
INDIGO GROUP SAS REGS	1.6250%	100,000	120,630	103,623
NEW IMMO HOLDING SA REGS	2.7500%	300,000	295,143	315,472
GERMANY				
DEUTSCHE BANK AG/NEW YORK NY	2.1290%	150,000	150,000	147,306
INDONESIA				
PERUSAHAAN PENERBIT SBSN REGS	5.6500%	200,000	203,490	194,012
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	2.4500%	550,000	539,617	531,516
ICON INVESTMENTS SIX DAC	5.8090%	200,000	200,000	204,206
ITALY				
BANCA MONTE DEI PASCHI DI REGS	1.8750%	300,000	354,898	320,962
INTESA SANPAOLO SPA 144A	7.8000%	200,000	217,860	231,518
INTESA SANPAOLO SPA 144A	8.2480%	200,000	227,854	229,651
UNICREDIT SPA 144A	5.4590%	200,000	209,321	196,515
JAPAN				
MITSUBISHI HC CAPITAL INC 144A	5.0800%	200,000	200,000	201,581
MITSUBISHI UFJ FINANCIAL GROUP	5.4720%	400,000	400,000	409,036
MIZUHO FINANCIAL GROUP INC	2.2260%	200,000	199,997	199,256
NIPPON LIFE INSURANCE CO 144A	3.4000%	200,000	203,771	183,132
NOMURA HOLDINGS INC	1.6530%	300,000	300,000	288,733
NOMURA HOLDINGS INC	5.3860%	600,000	600,000	608,960
NTT FINANCE CORP 144A	5.1360%	200,000	200,000	203,898
RENESAS ELECTRONICS CORP 144A	2.1700%	300,000	296,537	287,580
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	500,000	512,272	437,929
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	200,000	200,000	168,599
JERSEY C I				
APTIV SWISS HOLDINGS LTD	3.2500%	300,000	265,340	261,401

	Coupon	Units	Cost	Market Value
VERDELITE STATIC CLO 1A A 144A	5.3995%	446,336	446,186	446,342
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	100,000	99,998	99,938
MEXICO				
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	200,000	200,000	201,940
MEXICAN UDIBONOS	3.0000%	1,499,980	81,192	70,543
MEXICAN UDIBONOS	4.0000%	2,499,966	132,925	119,937
MEXICO GOVERNMENT INTERNATIONAL	1.1250%	300,000	368,651	283,601
MEXICO GOVERNMENT INTERNATIONAL	3.7710%	400,000	399,049	232,200
NETHERLANDS				
AMERICAN MEDICAL SYSTEMS EUROPE	3.0000%	100,000	104,459	106,142
ENEL FINANCE INTERNATIONAL 144A	4.6250%	700,000	699,303	699,412
ING GROEP NV	5.3350%	300,000	300,000	305,573
NXP BV / NXP FUNDING LLC / NXP	5.0000%	300,000	287,869	295,378
PANAMA				
CARNIVAL CORP 144A	4.0000%	200,000	187,986	191,340
CARNIVAL CORP 144A	5.7500%	175,000	175,155	174,296
PANAMA GOVERNMENT INTERNATIONAL	6.8750%	200,000	199,404	192,210
PERU				
PERU GOVERNMENT BOND 144A	7.3000%	1,100,000	314,856	316,828
PERUVIAN GOVERNMENT INTER 144A	1.6737%	200,000	53,344	54,799
PERUVIAN GOVERNMENT INTER REGS	1.8914%	700,000	193,700	204,350
PERUVIAN GOVERNMENT INTER REGS	1.4696%	1,900,000	468,457	472,513
QATAR				
QATAR GOVERNMENT INTERNATIONAL REGS	4.4000%	400,000	478,653	342,822
ROMANIA				
ROMANIAN GOVERNMENT INTER 144A	5.2500%	100,000	102,969	108,718
ROMANIAN GOVERNMENT INTER 144A	1.7500%	200,000	235,913	180,387
ROMANIAN GOVERNMENT INTER 144A	2.6250%	200,000	236,700	130,293
SINGAPORE				
PFIZER INVESTMENT ENTERPRISES	4.7500%	100,000	99,872	98,901
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA GOVERNMENT	8.5000%	4,400,000	210,592	198,853
REPUBLIC OF SOUTH AFRICA GOVERNMENT	8.8750%	22,530,000	1,125,224	1,096,249
SOUTH KOREA				
KOREA DEVELOPMENT BANK/THE	3.0000%	400,000	394,979	395,337
SPAIN				
BANCO BILBAO VIZCAYA ARGE REGS	6.8750%	200,000	227,727	224,142
BANCO SANTANDER SA	4.1750%	200,000	197,039	197,984
CAIXABANK SA 144A	6.2080%	300,000	304,872	311,127
LORCA TELECOM BOND CO SA REGS	4.0000%	100,000	96,662	107,812
SUPRANATIONAL GEOGRAPHIC FOCUS				
EUROPEAN UNION REGS	2.8750%	500,000	536,607	546,595
SWITZERLAND				
UBS AG/LONDON	1.2500%	500,000	499,539	482,286
UBS GROUP AG 144A	4.4880%	400,000	400,000	399,859
UBS GROUP AG 144A	6.3730%	250,000	250,002	250,996
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTERNATIONAL REGS	3.1250%	400,000	379,636	378,618
ABU DHABI GOVERNMENT INTERNATIONAL REGS	3.8750%	300,000	252,773	234,002
UNITED KINGDOM				
ASTRAZENECA PLC	0.7000%	400,000	399,704	385,738
BARCLAYS PLC	5.5010%	300,000	300,000	304,463
BARCLAYS PLC	5.3350%	200,000	200,000	195,099
BARCLAYS PLC	9.2500%	200,000	273,979	273,322
CSL FINANCE PLC 144A	3.8500%	100,000	99,956	98,677
DS SMITH PLC REGS	2.8750%	100,000	119,445	117,745
HSBC HOLDINGS PLC	2.8480%	500,000	500,000	449,151
LLOYDS BANKING GROUP PLC REGS	7.8750%	200,000	295,779	262,990
MAREX GROUP PLC	6.4040%	100,000	100,000	101,644
NATIONWIDE BUILDING SOCIETY 144A	6.5570%	300,000	300,000	308,151
NATWEST GROUP PLC	4.6000%	200,000	200,000	169,246
NATWEST GROUP PLC	5.1250%	200,000	249,316	248,162
NATWEST GROUP PLC	5.0760%	200,000	194,879	201,242
ROYALTY PHARMA PLC	2.2000%	300,000	252,612	259,444
SANTANDER UK GROUP HOLDINGS PLC	2.4690%	200,000	187,946	192,200
SANTANDER UK GROUP HOLDINGS PLC	5.6940%	200,000	199,984	204,156
THAMES WATER UTILITIES FI REGS	4.3750%	400,000	379,301	318,146
UNITED KINGDOM GILT REGS	4.3750%	183,000	205,394	204,366
VMED O2 UK FINANCING I PL 144A	4.2500%	200,000	200,024	172,525
WEIR GROUP PLC/THE 144A	2.2000%	250,000	239,915	242,761
YORKSHIRE WATER FINANCE PLC REGS	1.7500%	200,000	214,033	219,113

Total of International Fixed Income Securities

39,455,775

38,090,660

Futures Contracts & Derivatives

0.54%

EURO - BOBL FUTURE (EUX)	0.0000%	-26	0	29,641
EURO-BUND FUTURE (EUX)	0.0000%	1	0	-724
JPN 10Y BOND FUTURE (OSE)	0.0000%	1	0	401
3 MONTH SOFR FUT (CME)	0.0000%	260	0	352,890
US 10YR NOTE FUT (CBT) JUN 25	0.0000%	-8	-2,396	-2,313

	Coupon	Units	Cost	Market Value
US 10YR ULTRA FUTURE (CBT)	0.0000%	66	0	95,703
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	87	0	137,297
US ULTRA BOND (CBT)	0.0000%	74	0	80,359
CANADA 10YR BOND FUTURE (MSE)	0.0000%	12	0	15,244
Total Futures and Derivatives			-2,396	708,499

Swaps

0.30%

CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	5,700,000	41,062	50,119
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2554%	-5,700,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	8,200,000	0	-47,618
CCP_ZCS_P BRL-CDI 1D CME	0.0000%	-8,200,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9586%	400,000	0	-23,896
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0410%	1,400,000	66	-60,007
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7611%	300,000	0	-4,066
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9797%	200,000	0	-2,194
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9234%	100,000	109	-1,705
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9289%	100,000	0	-1,705
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9148%	100,000	343	-1,864
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8615%	800,000	71	-9,118
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7749%	100,000	0	-238
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-300,000	-107	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-1,400,000	-10,985	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	-400,000	-8,780	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9000%	-1,100,000	-454	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8500%	-200,000	-1	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7404%	-100,000	0	0
CCP_IRS_P EUR006M	0.0000%	-1,200,000	-4,091	-1,076
CCP_IRS_R 2.35% P EUR006M	0.0000%	-100,000	-179	-295
CCP_IRS_R 2.65000% P EUR-EURIB	0.0000%	-100,000	-179	-77
CCP_IRS_P EUR-EURIBOR-REUTERS	2.2500%	5,520,000	0	-75,156
CCP_IRS_P EUR-EURIBOR-REUTERS	2.4100%	100,000	0	-2,094
CCP_IRS_P EUR-EURIBOR-REUTERS	2.6100%	100,000	0	-360
CCP_IRS_P EUR-EURIBOR-REUTERS	2.5200%	100,000	0	-1,206
CCP_IRS_P EUR-EURIBOR-REUTERS	2.4600%	100,000	0	-1,773
CCP_IRS_P EUR-EURIBOR-REUTERS	2.4200%	100,000	0	-2,110
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	1,320,000	110,208	107,652
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3860%	210,000	55,772	117,987
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-5,520,000	-102,473	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.9120%	-100,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3860%	-100,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.4110%	-100,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3540%	-100,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3530%	-100,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000%	-210,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.2500%	-1,320,000	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	3.5000%	3,630,000	0	-104,227
CCP_IRS_P GBP-SONIA-COMPOUND	4.6905%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.5593%	-3,630,000	-98,905	0
CCP_IRS_R 4.06300% P USD-SOFR-	0.0000%	-100,000	-377	-154
CCP_OIS_R SOFR	0.0000%	-1,200,000	-5,011	-2,891
CCP_OIS_R SOFR P 3.695%	0.0000%	-100,000	-444	-503
CCP_OIS_R SOFR P 3.713%	0.0000%	-100,000	-377	-768
CCP_OIS_R SOFR P 4.045%	0.0000%	-100,000	-444	-75
CCP_IRS_R USD-SOFR-COMPOUND C	0.0100%	18,130,000	0	-310,243
CCP_IRS_R USD-SOFR-COMPOUND C	4.7772%	1,300,000	164,410	416,842
CCP_IRS_R USD-SOFR-COMPOUND C	4.4498%	12,900,000	68,339	-33,851
CCP_IRS_R USD-SOFR-COMPOUND C	4.7670%	200,000	0	-3,367
CCP_IRS_R USD-SOFR-COMPOUND C	4.6322%	200,000	0	3,086
CCP_IRS_R USD-SOFR-COMPOUND C	4.6073%	200,000	0	3,588
CCP_IRS_R USD-SOFR-COMPOUND C	4.5879%	180,000	0	3,828
CCP_IRS_R USD-SOFR-COMPOUND C	4.4522%	700,000	0	49,341
CCP_IRS_R USD-SOFR-COMPOUND C	4.4462%	200,000	0	-1,820
CCP_IRS_R USD-SOFR-COMPOUND C	4.4554%	100,000	0	-1,503
CCP_IRS_R USD-SOFR-COMPOUND C	4.4554%	100,000	0	-1,129
CCP_IRS_R USD-SOFR-COMPOUND C	4.4442%	600,000	0	-11,627
CCP_IRS_R USD-SOFR-COMPOUND C	4.4434%	700,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.4545%	800,000	107,316	81,152
CCP_IRS_R USD-SOFR-COMPOUND C	4.4528%	300,000	0	-2,440
CCP_IRS_R USD-SOFR-COMPOUND C	4.4529%	100,000	0	-669
CCP_IRS_R USD-SOFR-COMPOUND C	4.4534%	100,000	0	-924
CCP_IRS_R USD-SOFR-COMPOUND C	4.4533%	100,000	0	-874
CCP_IRS_R USD-SOFR-COMPOUND C	4.0000%	-11,960,000	-96,089	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.5000%	-10,000,000	-76,551	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7500%	-2,400,000	-15,729	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.2500%	-800,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.9750%	-1,300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9940%	-200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5860%	-200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5550%	-200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.5140%	-180,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.2808%	-700,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.1000%	-2,120,000	-39,696	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9014%	-200,000	-121	0

	Coupon	Units	Cost	Market Value
CCP_IRS._R USD-SOFR-COMPOUND C	3.9750%	-100,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.9300%	-100,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.7505%	-200,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.9425%	-200,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.8928%	-220,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.9154%	-200,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.9447%	-200,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.8066%	-700,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.8420%	-200,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.9075%	-100,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.8740%	-100,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.9050%	-100,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.8990%	-100,000	0	0
CCP_IRS._R USD-SOFR-COMPOUND C	3.8937%	-4,130,000	0	0
CCP_OIS._P USD-SOFR-COMPOUND C	4.0000%	26,800,000	118,935	118,116
CCP_OIS._P USD-SOFR-COMPOUND C	4.5000%	17,100,000	70,016	156,316
CCP_OIS._P USD-SOFR-COMPOUND C	4.5455%	-26,800,000	-7,027	0
CCP_OIS._P USD-SOFR-COMPOUND C	0.0100%	-17,100,000	0	0
CDS._SP UL FEDERATIVE REPUBLIC	1.0000%	200,000	0	669
CDS._SP UL REPUBLIC OF COLOMBI	1.0000%	300,000	0	-1,422
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
Total Swaps			243,189	393,651

Cash Equivalent Securities

-4.20%

Master Notes/Money Markets

BNY MELLON CASH RESERVE	0.0000%	91,964	91,964	91,964
CME CCP COLL HELD AT GSC	0.0000%	178,000	178,000	178,000
FUTURES CASH COLLATERAL HELD	0.0000%	928,000	928,000	928,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	648,000	648,000	648,000
PACIFIC GAS AND ELECTRIC CO	5.3185%	200,000	199,997	199,997
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	40,000	40,000	40,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	30,000	30,000	30,000
SWAP/ISDA STANDARD CHARTERED C	0.0100%	0	0	0
SWAPS HSBC CASH COLLATERAL	0.0100%	30,000	30,000	30,000
TBA CASH COLL MSC	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	100,000	99,930	99,930
UMC CASH SWEEP ACCOUNT	5.0283%	136,130	136,130	136,130
Others (Payables, Receivables, etc.)			-7,796,205	-7,942,201
Total of Cash Equivalent Securities			-5,414,185	-5,560,181

Total of Social Values Choice Bond Fund

135,959,999

132,230,872