

**EXTENDED TERM FIXED INCOME FUND**

**Coupon                      Units                      Cost                      Market Value**

**Domestic Fixed Income Securities**

**79.68%**

**U.S. Government & Federal Agency Obligations**

ALABAMA ECON SETTLEMENT AUTH B	4.2630%	80,000	79,996	77,073
AMERICAN MUNI PWR-OHIO INC OH	8.0840%	650,000	926,546	861,549
BAY AREA CA TOLL AUTH TOLL BRI	7.0430%	715,000	945,733	868,960
CALIFORNIA ST	7.5500%	1,300,000	1,754,128	1,591,642
CALIFORNIA ST	7.5000%	450,000	529,204	528,953
CALIFORNIA ST	7.3000%	2,300,000	2,579,637	2,705,339
CCP_CDX_SP UL CDX.NA.IG.42_V1	1.0000%	46,480,000	1,023,477	1,052,633
CCP_CDX_SP UL CDX.NA.IG.42_V1	0.0000%	-46,480,000	0	0
CCP_OIS_P USD-SOFR-COMPOUND 1	5.0880%	21,087,000	0	734
CCP_OIS_R USD-SOFR-COMPOUND 1	5.4721%	12,950,000	0	6,541
CCP_OIS_R USD-SOFR-COMPOUND 1	5.4751%	2,380,000	440	-16,733
CCP_OIS_P USD-SOFR-COMPOUND 1	5.4846%	-21,087,000	0	0
CCP_OIS_R USD-SOFR-COMPOUND 1	4.8051%	-12,950,000	0	0
CCP_OIS_R USD-SOFR-COMPOUND 1	4.6990%	-2,380,000	0	0
CHICAGO IL TRANSIT AUTH SALES	6.8990%	1,329,308	1,500,167	1,501,529
COMMIT TO PUR FNMA SF MTG	3.5000%	-1,733,000	-1,554,149	-1,551,906
COMMIT TO PUR FNMA SF MTG	3.0000%	16,229,000	14,066,613	13,960,367
COMMIT TO PUR FNMA SF MTG	2.5000%	-1,320,700	-1,094,736	-1,091,506
COMMIT TO PUR FNMA SF MTG	2.0000%	-1,000,000	-797,813	-790,988
COMMIT TO PUR FNMA SF MTG	4.0000%	-700,000	-678,797	-648,357
COMMIT TO PUR GNMA II JUMBOS	4.0000%	-11,816,900	-10,983,716	-11,056,945
FEDERAL HOME LN MTG CORP	6.2500%	475,000	579,738	539,904
FEDERAL NATL MTG ASSN	7.2500%	2,195,000	2,639,912	2,539,654
FEDERAL NATL MTG ASSN STRIP	0.0000%	1,980,000	1,352,746	1,042,412
FHLMC POOL #SD-8168	3.0000%	2,976,153	2,666,733	2,569,613
FHLMC POOL #SD-8231	4.5000%	1,081,834	1,057,035	1,030,156
FHLMC MULTICLASS MT	0.8775%	7,327,182	546,659	331,406
FHLMC MULTICLASS MTG 1519 A2	2.0130%	1,440,000	1,012,598	1,078,314
FHLMC MULTICLASS MTG 3741 PD	4.0000%	9,903,847	10,272,825	9,257,253
FHLMC MULTICLASS MTG 3745 LK	4.0000%	6,500,000	6,944,724	6,122,867
FHLMC MULTICLASS MTG 3960 PL	4.0000%	7,494,967	7,836,761	7,238,313
FHLMC MULTICLASS MTG 4116 BP	3.0000%	4,505,910	4,819,156	3,536,334
FHLMC MULTICLASS MTG 4176 CE	3.0000%	1,746,000	1,805,580	1,467,764
FHLMC MULTICLASS MTG 4355 ZL	4.0000%	1,535,064	1,369,046	1,394,472
FHLMC MULTICLASS MTG 4361 GZ	3.0000%	4,007,832	3,532,829	3,530,617
FHLMC MULTICLASS MTG 4364 ZA	3.0000%	5,390,133	4,717,208	4,700,023
FHLMC MULTICLASS MTG 4758 Z	4.0000%	1,100,136	985,569	1,009,207
FHLMC MULTICLASS MTG 4764 DZ	4.0000%	267,745	237,453	239,586
FHLMC MULTICLASS MTG 4767 VZ	4.0000%	280,495	250,114	251,534
FHLMC MULTICLASS MTG 5109 ID	2.5000%	1,275,081	201,423	189,892
FHLMC MULTICLASS MTG 5169 YA	2.0000%	1,822,492	1,068,775	1,037,944
FHLMC MULTICLASS MTG 5183 KZ	2.0000%	1,233,678	639,072	638,567
FHLMC MULTICLASS MTG 5319 PO	0.0000%	5,031,843	3,536,500	3,450,259
FHLMC MULTICLASS MTG 5341 AO	0.0000%	2,563,299	1,816,211	1,802,709
FHLMC MULTICLASS MTG K053 X1	0.8682%	20,192,341	11,717,777	240,162
FHLMC MULTICLASS MTG K740 X1	0.7413%	7,208,004	340,483	155,445
FNMA POOL #0BL7621	1.7400%	7,921,000	5,909,579	5,850,522
FNMA POOL #0BS4038	2.3700%	3,000,000	2,156,953	2,297,750
FNMA POOL #0MA4077	2.0000%	2,463,154	2,003,850	1,965,957
FNMA POOL #0MA4644	4.0000%	3,156,304	2,820,738	2,927,643
FNMA POOL #0MA4649	4.5000%	1,701,849	1,663,129	1,620,555
FNMA POOL #0MA4684	4.5000%	440,870	430,630	419,811
FNMA POOL #0MA4761	5.0000%	5,229,738	5,187,902	5,106,707
FNMA POOL #0MA4876	6.0000%	539,654	549,673	546,301
FNMA POOL #0MA5044	6.5000%	199,518	204,247	203,835
FNMA GTD REMIC P/T 10-110 PE	5.0000%	505,385	559,300	508,991
FNMA GTD REMIC P/T 10-60 JZ	5.5000%	848,172	917,697	848,069
FNMA GTD REMIC P/T 13-73 KE	3.0000%	1,125,000	1,129,251	920,517
FNMA GTD REMIC P/T 14-19 Z	4.5000%	6,061,017	6,510,624	5,820,359
FNMA GTD REMIC P/T 16-75 AY	3.0000%	9,622,000	9,365,991	7,764,121
FNMA GTD REMIC P/T 17-100 ZJ	3.5000%	1,958,972	1,743,663	1,712,551
FNMA GTD REMIC P/T 17-104 PL	3.0000%	10,000,000	9,646,472	8,171,132
FNMA GTD REMIC P/T 17-108 PB	3.0000%	7,656,000	7,314,711	5,801,116
FNMA GTD REMIC P/T 17-96 KB	3.0000%	8,345,002	7,986,777	6,414,651
FNMA GTD REMIC P/T 18-76 ZL	4.0000%	2,989,490	2,744,416	2,648,642
FNMA GTD REMIC P/T 19-31 EB	3.0000%	2,984,703	3,475,033	2,201,674
FNMA GTD REMIC P/T 19-36 NJ	3.0000%	7,063,830	7,578,672	5,672,174
FNMA GTD REMIC P/T 21-88 IO	2.5000%	1,423,280	204,819	196,198
FNMA GTD REMIC P/T 22-25 KL	4.0000%	5,000,000	5,009,809	4,393,241
FNMA GTD REMIC P/T 23-36 AO	0.0000%	2,659,882	1,895,392	1,873,602
GNMA GTD REMIC P/T 14-69 PL	4.0000%	4,864,523	5,090,915	4,444,176
GNMA GTD REMIC P/T 15-164 MZ	3.0000%	7,701,749	8,416,971	5,783,875
GNMA GTD REMIC P/T 16-123 LM	3.0000%	100,000	99,369	81,359
GNMA GTD REMIC P/T 16-151 IO	0.8491%	577,684	45,583	23,845
GNMA GTD REMIC P/T 17-88 KC	3.0000%	3,991,776	4,397,709	3,224,398
GNMA GTD REMIC P/T 18-4 IO	0.5694%	869,658	86,859	30,843
GNMA GTD REMIC P/T 22-195 PO	0.0000%	352,333	271,672	285,678
GNMA GTD REMIC P/T 22-22 AL	2.5000%	2,113,478	1,471,053	1,389,371

	Coupon	Units	Cost	Market Value
GNMA II POOL #0MA7135	2.0000%	999,991	825,462	819,874
GNMA II POOL #0MA8267	4.0000%	11,062,186	10,621,928	10,348,970
LOS ANGELES CA DEPT OF ARPTS	6.5820%	1,050,000	1,246,240	1,135,116
LOS ANGELES CA UNIF SCH DIST	6.7580%	1,900,000	2,057,432	2,096,439
MASSACHUSETTS ST	3.2770%	540,000	559,653	436,456
MET TRANSPRTN AUTH NY REVENUE	6.8140%	600,000	746,505	666,853
MICHIGAN ST UNIV REVENUES	4.1650%	1,395,000	1,060,605	1,096,076
MUNI ELEC AUTH OF GEORGIA	6.6550%	663,000	769,845	764,296
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	2,550,000	2,937,143	2,962,859
NEW YORK CITY NY MUNI WTR FIN	6.0110%	500,000	688,249	533,270
NEW YORK CITY NY TRANSITIONAL	5.5080%	1,050,000	1,038,538	1,070,257
OREGON ST DEPT OF TRANSPRTN HI	5.8340%	200,000	249,341	208,812
PENNSYLVANIA ST TURNPIKE COMMI	6.1050%	1,000,000	1,147,183	1,098,241
PORT AUTH OF NEW YORK & NEW JE	5.6470%	1,000,000	1,140,984	1,070,434
PORT AUTH OF NEW YORK & NEW JE	4.4580%	1,725,000	1,412,642	1,544,762
SAN ANTONIO TX ELEC & GAS REVE	5.9850%	500,000	594,232	538,673
TENNESSEE VALLEY AUTH BD	5.2500%	750,000	905,435	785,647
TEXAS ST PRIV ACTIVITY BOND SU	3.9220%	150,000	150,002	124,424
U S TREASURY BD CPN STRIP	0.0000%	14,900,000	8,273,120	6,271,297
U S TREASURY BD PRIN STRIP	0.0000%	44,000,000	11,784,715	12,898,589
U S TREASURY BOND	3.1250%	8,375,000	7,424,979	6,698,037
U S TREASURY BOND	3.6250%	48,588,400	43,096,440	42,679,654
U S TREASURY BOND	3.3750%	16,930,000	14,904,997	14,536,878
U S TREASURY BOND	3.0000%	49,875,000	44,628,242	39,373,158
U S TREASURY BOND	2.5000%	34,320,000	25,178,393	24,841,000
U S TREASURY BOND	2.8750%	2,500,000	1,871,480	1,901,660
U S TREASURY BOND	2.2500%	77,845,000	57,560,125	52,522,675
U S TREASURY BOND	2.7500%	20,465,000	16,073,215	15,458,098
U S TREASURY BOND	1.8750%	8,430,000	5,413,825	5,078,416
U S TREASURY BOND	2.3750%	25,835,000	20,506,137	18,121,768
U S TREASURY BOND	2.0000%	12,735,000	8,010,194	7,890,228
U S TREASURY BOND	1.3750%	13,430,000	8,245,825	7,662,400
U S TREASURY BOND	4.0000%	6,125,000	5,869,322	5,758,696
U S TREASURY BOND	4.5000%	630,000	630,370	633,445
U S TREASURY BOND	4.7500%	9,578,000	10,113,127	10,097,768
U S TREASURY BOND	4.2500%	3,850,000	3,809,923	3,786,234
U S TREASURY BOND	3.8750%	2,045,000	1,860,701	1,887,391
U S TREASURY BOND	4.1250%	34,460,000	30,922,788	33,119,291
U S TREASURY BOND	3.2500%	9,095,000	8,816,174	7,731,105
U S TREASURY BOND	1.1250%	65,425,000	40,320,384	40,688,916
U S TREASURY NOTE	4.0000%	70,000	69,082	68,841
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	2,400,000	1,487,391	1,657,121
UNIV OF MINNESOTA MN	4.0480%	700,000	699,987	612,046
UNIV OF NORTH CAROLINA NC AT C	3.3270%	255,000	272,117	228,297
UNIV OF VIRGINIA VA UNIV REVEN	4.1790%	150,000	150,000	120,348
UNIV OF VIRGINIA VA UNIV REVEN	2.5840%	620,000	620,043	404,825
<b>Total of U.S. Government &amp; Federal Agency Obligations</b>			<b>593,877,627</b>	<b>544,572,595</b>

#### Domestic Corporate & Other Bonds

ABBOTT LABORATORIES	4.7500%	2,060,000	2,191,699	1,983,103
ABBVIE INC	4.5000%	900,000	897,273	865,202
ABBVIE INC	5.5000%	155,000	154,422	159,403
ABBVIE INC	4.3000%	2,555,000	2,560,897	2,398,830
ABBVIE INC	4.2500%	1,675,000	1,760,381	1,450,642
ABBVIE INC	4.0500%	2,195,000	2,284,473	1,954,427
ABBVIE INC	4.7000%	3,100,000	2,881,046	2,898,792
ABBVIE INC	4.5500%	985,000	1,109,418	952,048
ABBVIE INC	5.4000%	760,000	767,482	782,264
ACCO BRANDS CORP 144A	4.2500%	325,000	325,000	292,561
ADTALEM GLOBAL EDUCATION 144A	5.5000%	197,000	197,006	188,593
AEP TEXAS INC	4.1500%	1,000,000	767,514	793,021
AEP TRANSMISSION CO LLC	4.2500%	1,100,000	896,559	922,719
AETHON UNITED BR LP / AET 144A	8.2500%	400,000	400,010	404,616
ALABAMA POWER CO	4.3000%	1,685,000	1,404,032	1,436,188
ALBERTSONS COS INC / SAFE 144A	3.5000%	15,000	14,889	13,464
ALBERTSONS COS INC / SAFE 144A	5.8750%	400,000	406,148	396,016
ALEXANDRIA REAL ESTATE EQUITIE	2.9500%	3,280,000	2,640,807	2,694,573
ALEXANDRIA REAL ESTATE EQUITIE	5.6250%	1,425,000	1,424,256	1,402,203
ALLIED UNIVERSAL HOLDCO L 144A	6.0000%	600,000	603,315	516,255
AMAZON.COM INC	2.8750%	900,000	896,986	685,036
AMAZON.COM INC	3.8750%	1,800,000	1,819,805	1,624,927
AMAZON.COM INC	4.0500%	1,800,000	1,534,532	1,568,384
AMEREN ILLINOIS CO	4.5000%	240,000	239,785	211,273
AMEREN ILLINOIS CO	4.1500%	3,005,000	2,538,908	2,527,316
AMERICAN AXLE & MANUFACTURING	6.5000%	200,000	199,713	199,321
AMERICAN ELECTRIC POWER CO INC	3.2500%	1,500,000	1,527,393	1,035,405
AMERICAN HONDA FINANCE CORP		1,140,000	1,136,495	1,122,532
AMERICAN INTERNATIONAL GROUP I	4.7500%	1,600,000	1,944,470	1,478,588
AMERICAN WATER CAPITAL CORP	4.0000%	320,000	317,735	264,022
AMERICAN WATER CAPITAL CORP	4.1500%	1,175,000	1,169,362	984,181
AMERICREDIT AUTOMOBILE REC 3 D	1.4900%	200,000	199,970	191,416
AMERIGAS PARTNERS LP / AMERIGA	5.8750%	300,000	311,716	299,503

	Coupon	Units	Cost	Market Value
AMGEN INC	3.3750%	730,000	755,075	532,822
AMGEN INC	4.4000%	2,640,000	3,179,853	2,293,618
AMGEN INC	5.7500%	4,640,000	4,595,924	4,732,566
AMGEN INC	5.6500%	890,000	888,736	906,870
ANALOG DEVICES INC	2.9500%	1,680,000	1,666,845	1,139,302
ANTERO MIDSTREAM PARTNERS 144A	7.8750%	400,000	416,000	408,365
AON CORP / AON GLOBAL HOLDINGS	3.9000%	750,000	739,075	576,265
AON NORTH AMERICA INC	5.7500%	1,635,000	1,625,070	1,676,209
API GROUP DE INC 144A	4.1250%	375,000	375,010	337,868
APPLE INC	4.3750%	1,085,000	1,079,965	1,001,614
APPLE INC	2.6500%	2,080,000	2,000,472	1,369,506
ARCH CAPITAL FINANCE LLC	5.0310%	245,000	245,004	225,154
ARIZONA PUBLIC SERVICE CO	3.7500%	2,195,000	1,583,682	1,656,894
ASCENT RESOURCES UTICA HO 144A	8.2500%	125,000	125,030	128,411
ASCENT RESOURCES UTICA HO 144A	7.0000%	125,000	123,442	125,313
ASCENT RESOURCES UTICA HO 144A	9.0000%	51,000	47,230	64,186
ASHTON WOODS USA LLC / AS 144A	4.6250%	425,000	425,002	390,277
AT&T INC	3.5000%	5,493,000	5,015,881	4,136,321
AT&T INC	4.5000%	2,374,000	2,314,739	2,041,356
AT&T INC	3.6500%	4,129,000	3,536,401	2,901,206
AT&T INC	3.8000%	2,100,000	1,328,752	1,520,446
AT&T INC	5.4000%	665,000	671,296	673,723
AT&T INC	3.5500%	7,000,000	4,756,615	4,894,579
AT&T INC	2.5500%	278,000	274,956	222,671
ATMOS ENERGY CORP	5.5000%	1,235,000	1,230,833	1,269,704
ATMOS ENERGY CORP	4.1250%	1,205,000	1,200,719	1,004,150
AVIS BUDGET RENTAL C 1A A 144A	3.8300%	1,900,000	1,899,854	1,822,704
BAKER HUGHES HOLDINGS LLC / BA	4.0800%	2,030,000	1,633,815	1,675,686
BALL CORP	6.0000%	525,000	525,072	529,988
BALTIMORE GAS AND ELECTRIC CO	2.9000%	785,000	778,016	514,937
BANK 2020-BNK29 BN29 A3	1.7420%	1,300,000	1,311,919	1,046,720
BANK OF AMERICA CORP		15,880,000	15,812,040	14,708,509
BANK5 2023-5YR3 5YR3 A3	6.7240%	2,000,000	2,059,702	2,121,663
BANK5 2023-5YR4 5YR4 A3	5.5000%	5,500,000	5,664,409	5,794,954
BAUSCH HEALTH AMERICAS IN 144A	8.5000%	50,000	50,121	29,385
BAYCARE HEALTH SYSTEM INC	3.8310%	1,725,000	1,379,048	1,414,230
BAYER US FINANCE II LLC 144A	4.6250%	200,000	182,544	167,118
BAYER US FINANCE II LLC 144A	4.8750%	1,750,000	1,380,375	1,406,408
BBCMS 2016-ETC MORT ETC A 144A	2.9370%	1,800,000	1,836,789	1,642,723
BEAZER HOMES USA INC	7.2500%	550,000	573,870	557,144
BEAZER HOMES USA INC	5.8750%	25,000	22,113	24,646
BECTON DICKINSON & CO	3.7340%	18,000	18,032	17,767
BENCHMARK 2020-B21 MORT B21 A4	1.7044%	1,300,000	1,311,983	1,072,226
BENCHMARK 2021-B23 MO B23 A4A1	1.8230%	4,000,000	4,036,961	3,207,862
BENCHMARK 2021-B25 MORT B25 A3	1.9060%	2,400,000	2,399,952	2,073,673
BENCHMARK 2021-B25 MORT B25 A4	2.2680%	1,500,000	1,514,020	1,231,235
BENCHMARK 2021-B26 MORT B26 A4	2.2950%	2,000,000	2,018,729	1,652,603
BENCHMARK 2021-B28 MORT B28 A4	1.9796%	3,200,000	3,230,123	2,593,108
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	3,841,000	4,462,903	4,083,234
BERKSHIRE HATHAWAY ENERGY CO	4.6000%	3,175,000	2,487,346	2,748,000
BERRY GLOBAL INC	1.5700%	2,190,000	2,181,948	2,047,185
BMARK 2023-V4 V4 A3	6.8409%	2,500,000	2,574,766	2,663,945
BMO 2023-C7 A2	6.7700%	2,800,000	2,883,805	2,939,272
BOSTON PROPERTIES LP	3.2500%	250,000	216,622	213,853
BOSTON PROPERTIES LP	6.5000%	150,000	149,604	155,596
BP CAPITAL MARKETS AMERICA INC	2.7720%	500,000	472,260	323,646
BP CAPITAL MARKETS AMERICA INC	3.0600%	1,400,000	1,422,983	1,062,793
BRAVO RESIDENTIAL RPL1 A1 144A	5.0000%	1,532,275	1,477,063	1,506,469
BRINKER INTERNATIONAL INC 144A	8.2500%	275,000	275,022	289,787
BRISTOL-MYERS SQUIBB CO	4.2500%	1,205,000	1,195,775	1,029,068
BRISTOL-MYERS SQUIBB CO	3.7000%	1,000,000	838,866	767,841
BRISTOL-MYERS SQUIBB CO	6.4000%	1,045,000	1,044,847	1,194,339
BRIXMOR OPERATING PARTNERSHIP	2.2500%	220,000	219,766	195,354
BRIXMOR OPERATING PARTNERSHIP	5.5000%	640,000	638,860	631,977
BRIXMOR OPERATING PARTNERSHIP	4.0500%	1,600,000	1,688,779	1,484,029
BROADCOM INC 144A	3.5000%	2,000,000	1,512,500	1,552,324
BROADCOM INC 144A	3.1870%	2,560,000	2,521,408	2,037,381
BROADCOM INC 144A	3.4190%	736,000	735,815	638,038
BROADCOM INC 144A	3.1370%	831,000	782,524	671,366
BROADCOM INC 144A	4.9260%	1,000,000	809,911	949,066
BURLINGTON NORTHERN SANTA FE L	4.5500%	1,940,000	1,949,903	1,761,604
BURLINGTON NORTHERN SANTA FE L	3.3000%	2,100,000	1,379,378	1,509,867
C&S GROUP ENTERPRISES LLC 144A	5.0000%	175,000	173,569	140,043
CALPINE CORP 144A	5.0000%	310,000	311,497	284,362
CALPINE CORP 144A	4.6250%	265,000	264,997	245,262
CALPINE CORP 144A	5.1250%	300,000	301,876	287,923
CANTOR FITZGERALD LP 144A	4.5000%	2,525,000	2,519,895	2,405,721
CARMAX AUTO OWNER TRUST 20 1 D	1.2800%	600,000	599,883	572,806
CARMAX AUTO OWNER TRUST 20 2 D	1.5500%	800,000	799,832	759,994
CARRIER GLOBAL CORP	6.2000%	1,155,000	1,153,059	1,271,799
CARRIER GLOBAL CORP	3.5770%	1,750,000	1,650,475	1,304,281
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	405,000	404,924	347,749
CD 2017-CD4 MORTGAGE TR CD4 A3	3.2480%	1,935,992	1,952,807	1,833,107
CD 2017-CD5 MORTGAGE TR CD5 A3	3.1710%	1,200,000	1,210,403	1,125,883
CENTERPOINT ENERGY HOUSTON ELE	4.5000%	700,000	608,145	624,660

	Coupon	Units	Cost	Market Value
CENTERPOINT ENERGY INC	3.7000%	1,945,000	1,332,656	1,442,116
CENTRAL GARDEN & PET CO 144A	4.1250%	75,000	75,000	66,107
CENTURY COMMUNITIES INC	6.7500%	450,000	463,500	451,815
CF INDUSTRIES INC	4.9500%	500,000	478,172	447,409
CGMS COMMERCIAL MORTGAGE B1 A3	3.1970%	1,645,000	1,659,276	1,538,192
CHART INDUSTRIES INC 144A	7.5000%	100,000	98,858	103,845
CHARTER COMMUNICATIONS OPERATI	3.9000%	3,355,000	2,251,036	2,133,666
CHARTER COMMUNICATIONS OPERATI	4.8000%	5,190,000	5,433,124	3,841,698
CHARTER COMMUNICATIONS OPERATI	3.7000%	3,000,000	1,896,161	1,855,349
CHARTER COMMUNICATIONS OPERATI	5.7500%	3,225,000	2,650,770	2,715,787
CHARTER COMMUNICATIONS OPERATI	6.3840%	365,000	378,645	360,722
CHARTER COMMUNICATIONS OPERATI	6.4840%	455,000	488,002	421,704
CHASE HOME LENDIN RPL1 A1 144A	3.5000%	700,975	634,913	629,028
CHESAPEAKE ENERGY CORP 144A	5.5000%	150,000	149,998	149,046
CHESAPEAKE ENERGY CORP 144A	5.8750%	125,000	124,998	123,973
CHEVRON CORP	3.0780%	275,000	275,000	197,468
CHUBB CORP/THE	6.5000%	625,000	662,010	704,666
CIGNA GROUP/THE	4.8000%	665,000	664,122	624,770
CIGNA GROUP/THE	6.1250%	1,000,000	1,254,072	1,070,291
CISCO SYSTEMS INC	5.3000%	925,000	921,286	949,499
CITGO PETROLEUM CORP 144A	7.0000%	165,000	165,002	164,794
CITIGROUP COMMERCIAL M GC31 A3	3.4970%	3,169,760	3,195,153	3,091,721
CITIGROUP COMMERCIAL MOR C7 A3	2.8600%	480,000	484,606	426,239
CITIGROUP COMMERCIAL MOR P6 A4	3.4580%	177,362	178,889	169,416
CITIGROUP COMMERCIAL MOR P8 A3	3.2030%	2,000,000	2,017,460	1,871,398
CITIGROUP INC		10,952,000	10,573,868	10,092,453
CITIGROUP MORTGAGE 12 3A2 144A	4.4279%	81,094	77,112	70,967
CIVITAS RESOURCES INC 144A	8.3750%	125,000	125,002	131,589
CIVITAS RESOURCES INC 144A	8.6250%	50,000	50,003	53,689
COLORADO INTERSTATE GAS C 144A	4.1500%	570,000	569,617	550,316
COLUMBIA PIPELINES OPERAT 144A	6.7140%	1,500,000	1,574,559	1,645,744
COMCAST CORP	4.0000%	2,220,000	2,123,653	1,800,651
COMCAST CORP	5.5000%	2,765,000	2,776,108	2,768,527
COMCAST CORP	4.6500%	3,800,000	4,122,217	3,479,225
COMCAST CORP	3.9000%	1,000,000	1,056,555	871,398
COMCAST CORP	3.9990%	2,280,000	2,066,629	1,845,949
COMMONSPIRIT HEALTH	3.9100%	500,000	505,310	391,149
COMMONSPIRIT HEALTH	5.5480%	465,000	464,993	470,517
COMMONWEALTH EDISON CO	3.0000%	1,500,000	916,946	1,002,817
COMMONWEALTH EDISON CO	4.0000%	625,000	624,891	507,032
COMMONWEALTH EDISON CO	5.9000%	1,200,000	1,479,886	1,276,318
CONNECTICUT AVENU R01 1M2 144A	7.4849%	62,740	62,062	63,562
CONNECTICUT AVENU R08 1M1 144A	6.8204%	642,219	642,061	645,003
CONOCOPHILLIPS CO	5.5500%	1,000,000	986,864	1,030,633
CONOCOPHILLIPS CO	3.7580%	1,500,000	1,180,273	1,246,188
CONSOLIDATED EDISON CO OF NEW	4.5000%	320,000	366,626	280,699
CONSOLIDATED EDISON CO OF NEW	4.3000%	35,000	34,704	28,774
CONSOLIDATED EDISON CO OF NEW	3.8500%	400,000	399,526	318,814
CONSTELLATION ENERGY GENERATIO	5.7500%	1,055,000	1,053,956	1,056,770
CONTINENTAL AIRLINES 2012-2 CL	4.0000%	75,420	76,249	74,492
CONTINENTAL RESOURCES INC 144A	2.2680%	370,000	370,000	340,601
COPT DEFENSE PROPERTIES LP	2.7500%	850,000	843,543	701,189
COX COMMUNICATIONS INC 144A	2.6000%	1,560,000	1,555,528	1,294,806
COX COMMUNICATIONS INC 144A	3.6000%	1,350,000	860,059	946,569
COX COMMUNICATIONS INC 144A	5.7000%	1,260,000	1,273,167	1,275,043
CSAIL 2020-C19 COMMERC C19 A2	2.3199%	4,000,000	4,036,570	3,380,443
CSC HOLDINGS LLC 144A	3.3750%	425,000	425,000	288,870
CSC HOLDINGS LLC 144A	5.5000%	300,000	309,000	268,414
CSC HOLDINGS LLC 144A	4.6250%	300,000	293,085	152,344
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	244,461	243,995	230,419
CSMC 2020-RPL6 TR RPL6 A1 144A	3.4018%	247,589	247,590	245,704
CSMC 2022-RPL4 TR RPL4 A1 144A	3.9044%	427,613	405,731	397,843
CSX CORP	4.5000%	1,750,000	1,413,586	1,547,491
CSX CORP	3.9500%	935,000	956,826	751,418
CVS HEALTH CORP	4.2500%	950,000	689,199	769,791
CVS HEALTH CORP	2.7000%	600,000	599,764	416,542
CVS HEALTH CORP	4.7800%	3,060,000	3,187,284	2,825,842
CVS HEALTH CORP	5.0500%	665,000	730,770	603,938
CVS HEALTH CORP	4.1250%	2,000,000	2,102,301	1,684,821
CVS HEALTH CORP	5.1250%	3,940,000	3,577,748	3,630,863
DANA INC	4.5000%	425,000	425,055	367,337
DANAHER CORP	2.6000%	1,000,000	979,602	633,812
DAVITA INC 144A	4.6250%	225,000	224,998	201,439
DBJPM 2016-C3 MORTGAGE T C3 A4	2.6320%	1,064,065	1,072,915	1,006,534
DCP MIDSTREAM OPERATING L 144A	6.7500%	1,500,000	1,595,999	1,631,427
DIAMONDBACK ENERGY INC	6.2500%	2,850,000	2,940,044	3,051,109
DISCOVERY COMMUNICATIONS LLC	4.0000%	1,443,000	1,291,739	987,548
DISCOVERY COMMUNICATIONS LLC	5.3000%	490,000	617,999	411,650
DISH DBS CORP	7.7500%	1,250,000	1,305,580	836,934
DISH DBS CORP	7.3750%	50,000	50,008	24,071
DIVERSIFIED HEALTHCARE TRUST	4.7500%	1,700,000	1,697,781	1,378,396
DIVERSIFIED HEALTHCARE TRUST	9.7500%	76,000	79,800	76,056
DOMINION ENERGY INC	4.8500%	2,465,000	2,168,496	2,203,750
DOMINION ENERGY INC	5.9500%	1,500,000	1,651,890	1,544,200
DOMINION ENERGY SOUTH CAROLINA	4.6000%	1,325,000	1,152,173	1,189,064

	Coupon	Units	Cost	Market Value
DOW CHEMICAL CO/THE	4.3750%	625,000	583,700	534,066
DOW CHEMICAL CO/THE	6.9000%	1,000,000	1,043,655	1,155,461
DTE ELECTRIC CO	3.9500%	1,135,000	1,126,813	920,250
DUKE ENERGY CAROLINAS LLC	3.7500%	2,860,000	2,465,099	2,228,653
DUKE ENERGY CORP	3.5000%	1,430,000	1,429,506	1,003,920
DUKE ENERGY CORP	3.7500%	750,000	783,019	566,259
DUKE ENERGY FLORIDA LLC	3.4000%	1,185,000	839,408	868,332
DUKE ENERGY INDIANA LLC	2.7500%	1,800,000	1,098,584	1,140,679
DUKE ENERGY INDIANA LLC	3.2500%	1,000,000	1,107,219	703,413
DUKE ENERGY OHIO INC	5.6500%	1,600,000	1,587,704	1,622,541
DUKE ENERGY PROGRESS LLC	3.7000%	270,000	269,428	207,374
ELEVANCE HEALTH INC	4.6500%	1,000,000	1,245,230	910,162
ELEVANCE HEALTH INC	4.5500%	1,300,000	1,028,601	1,137,689
ELI LILLY & CO	5.1000%	2,105,000	2,102,498	2,094,913
ELI LILLY & CO	4.8750%	1,100,000	1,081,745	1,074,180
EMERSON ELECTRIC CO	2.8000%	1,455,000	1,451,932	952,848
ENERGY TRANSFER LP	6.2500%	3,400,000	3,430,066	3,489,537
ENERGY TRANSFER LP	6.0000%	770,000	762,244	765,325
ENERGY TRANSFER LP	6.1250%	30,000	33,523	30,154
ENERGY TRANSFER LP	5.4000%	680,000	734,662	627,550
ENERGY TRANSFER LP	5.9500%	3,100,000	3,081,712	3,093,633
ENERGY TRANSFER LP	6.5500%	145,000	144,826	155,656
ENTERGY TEXAS INC	3.5500%	2,830,000	2,372,434	2,058,393
ENTERPRISE PRODUCTS OPERATING	4.4500%	3,300,000	2,937,931	2,943,098
ENTERPRISE PRODUCTS OPERATING	3.2000%	1,355,000	1,309,277	949,203
EQM MIDSTREAM PARTNERS LP 144A	7.5000%	50,000	50,000	52,359
EQUITABLE HOLDINGS INC	5.0000%	500,000	601,252	454,276
ERAC USA FINANCE LLC 144A	4.2000%	725,000	699,147	610,604
ERAC USA FINANCE LLC 144A	5.4000%	1,700,000	1,691,607	1,706,468
ERAC USA FINANCE LLC 144A	5.2000%	1,270,000	1,268,815	1,266,249
ERP OPERATING LP	4.5000%	875,000	695,010	759,387
ESSEX PORTFOLIO LP	4.5000%	735,000	732,332	614,701
EVERGY KANSAS CENTRAL INC	4.1250%	1,165,000	942,601	983,842
EXELON CORP	4.4500%	1,500,000	1,630,993	1,280,309
EXELON CORP	4.7000%	1,950,000	1,548,014	1,707,833
EXETER AUTOMOBILE RECEIVA 3A D	1.5500%	1,400,000	1,399,972	1,320,723
EXXON MOBIL CORP	4.1140%	430,000	429,999	370,874
EXXON MOBIL CORP	4.2270%	2,080,000	2,335,490	1,894,864
FEDEX CORP	4.9500%	825,000	693,010	750,962
FIRSTENERGY TRANSMISSION 144A	5.4500%	2,110,000	1,931,878	2,011,129
FISERV INC	4.4000%	430,000	534,486	364,808
FIVE POINT OPERATING CO L 144A	10.5000%	293,855	307,283	302,548
FLORIDA POWER & LIGHT CO	4.0500%	1,650,000	1,388,238	1,431,475
FMC CORP	6.3750%	1,400,000	1,406,388	1,393,710
FORD MOTOR CO	4.7500%	2,950,000	2,430,918	2,449,617
FORD MOTOR CREDIT CO LLC		200,000	200,000	180,811
FOX CORP	5.4760%	820,000	908,469	780,376
FREDDIE MAC STAC DNA1 M1B 144A	7.1704%	540,000	539,967	542,786
FREDDIE MAC STAC DNA3 M1B 144A	8.2204%	630,000	630,001	651,297
FREDDIE MAC STACR DNA1 B1 144A	7.9704%	190,000	189,987	201,157
FREDDIE MAC STACR DNA1 M2 144A	7.1204%	817,911	820,746	824,276
FREDDIE MAC STACR DNA2 B1 144A	8.7204%	1,745,000	1,749,078	1,898,485
FREDDIE MAC STACR DNA3 B1 144A	8.8204%	445,000	445,000	489,419
FREDDIE MAC STACR DNA5 M2 144A	6.9704%	87,591	87,587	87,902
FREDDIE MAC STACR HQA5 M2 144A	7.4204%	1,120,000	1,191,095	1,123,133
FREEPORT-MCMORAN INC	5.4500%	1,910,000	2,284,567	1,828,575
GAP INC/THE 144A	3.6250%	150,000	150,000	131,395
GAP INC/THE 144A	3.8750%	125,000	125,000	105,738
GARTNER INC 144A	4.5000%	65,000	65,001	61,919
GCAT 2021-1 ASSET-BA 1 A1 144A	2.4871%	1,081,849	1,081,849	1,030,552
GE HEALTHCARE TECHNOLOGIES INC	6.3770%	1,815,000	1,827,485	2,048,380
GEN DIGITAL INC 144A	5.0000%	475,000	475,000	472,136
GENERAL MOTORS CO	5.0000%	600,000	691,180	568,635
GENERAL MOTORS CO	5.2000%	1,405,000	1,359,964	1,262,194
GENERAL MOTORS CO	6.6000%	1,035,000	1,141,279	1,100,264
GEORGE WASHINGTON UNIVERSITY/T	4.1260%	500,000	593,898	432,545
GEORGIA POWER CO	4.3000%	1,200,000	1,176,871	1,027,726
GEORGIA POWER CO	5.1250%	225,000	196,517	217,635
GILEAD SCIENCES INC	4.7500%	550,000	548,071	505,123
GILEAD SCIENCES INC	4.8000%	400,000	408,888	372,376
GILEAD SCIENCES INC	2.6000%	750,000	751,734	529,292
GILEAD SCIENCES INC	4.6000%	1,500,000	1,781,274	1,437,274
GN BONDCO LLC 144A	9.5000%	550,000	537,344	549,017
GOLDMAN SACHS GROUP INC/THE		10,390,000	9,312,739	8,958,904
GRAPHIC PACKAGING INTERNA 144A	1.5120%	1,385,000	1,385,007	1,283,627
GRIFFON CORP	5.7500%	300,000	300,021	293,768
GS MORTGAGE SECURITIES GC30 A3	3.1190%	1,036,158	1,044,818	1,009,931
GS MORTGAGE SECURITIES GC32 A3	3.4980%	3,017,490	3,042,472	2,940,944
GULFSTREAM NATURAL GAS SY 144A	6.1900%	1,190,000	1,279,823	1,194,261
H&E EQUIPMENT SERVICES IN 144A	3.8750%	525,000	521,228	480,629
HALLIBURTON CO	4.7500%	1,000,000	792,005	918,402
HARBORVIEW MORTGAGE LOAN 4 3A	6.5651%	4,612	5,194	4,247
HARTFORD FINANCIAL SERVICES GR	2.9000%	1,695,000	1,681,024	1,107,482
HCA INC	3.5000%	1,000,000	878,661	690,790
HCA INC	5.2500%	3,800,000	3,797,196	3,468,363



	Coupon	Units	Cost	Market Value
HCA INC	5.3750%	250,000	250,035	249,274
HCA INC	7.7500%	700,000	923,069	800,506
HEALTHPEAK OP LLC	5.2500%	1,440,000	1,418,093	1,428,253
HERTZ VEHICLE FINANC 2A A 144A	2.3300%	2,100,000	2,098,094	1,922,988
HERTZ VEHICLE FINANC 2A A 144A	1.6800%	1,100,000	1,099,899	1,003,771
HERTZ VEHICLE FINANC 2A B 144A	2.6500%	300,000	299,958	273,947
HILCORP ENERGY I LP / HIL 144A	6.2500%	225,000	225,004	221,894
HILCORP ENERGY I LP / HIL 144A	6.0000%	215,000	215,001	209,999
HILCORP ENERGY I LP / HIL 144A	5.7500%	75,000	75,002	73,053
HILTON DOMESTIC OPERATING 144A	3.6250%	500,000	500,006	430,501
HOME DEPOT INC/THE	5.8750%	1,000,000	1,151,895	1,073,943
HOME DEPOT INC/THE	3.3000%	1,485,000	1,473,835	1,180,520
HOWARD HUGHES CORP/THE 144A	4.1250%	725,000	723,251	651,599
HUNT COS INC 144A	5.2500%	675,000	674,371	616,343
INDIANAPOLIS POWER & LIGH 144A	5.7000%	1,885,000	1,879,578	1,889,997
INTEL CORP	4.9000%	1,940,000	1,907,450	1,810,997
INTEL CORP	5.6000%	2,200,000	2,193,344	2,241,575
INTEL CORP	5.6250%	1,075,000	1,074,374	1,111,508
INTEL CORP	5.7000%	770,000	749,857	795,968
INTERNATIONAL BUSINESS MACHINE	4.1500%	1,485,000	1,472,770	1,311,091
INTUIT INC	5.5000%	1,105,000	1,095,916	1,147,063
JBS USA LUX SA / JBS USA FOOD	5.1250%	25,000	24,643	24,619
JBS USA LUX SA / JBS USA FOOD	6.5000%	1,400,000	1,192,348	1,383,343
JEFFERIES FINANCIAL GROUP INC		920,000	915,454	936,542
JP MORGAN MORTGAGE HE2 A 1 144A	7.0193%	78,930	78,929	79,521
JPMBB COMMERCIAL MORTGA C30 A4	3.5508%	2,354,890	2,374,893	2,279,380
JPMORGAN CHASE & CO		21,015,000	19,697,081	18,158,218
JPMORGAN CHASE BANK N 2 D 144A	1.1380%	42,947	42,947	42,186
JPMORGAN CHASE BANK N 3 D 144A	1.0090%	56,783	56,783	55,058
KAISER FOUNDATION HOSPITALS	4.1500%	1,000,000	1,235,097	860,504
KB HOME	4.0000%	650,000	665,202	576,178
KENTUCKY UTILITIES CO	3.3000%	1,000,000	1,023,782	700,706
KENVUE INC	5.2000%	1,300,000	1,331,218	1,286,037
KINDER MORGAN INC	5.5500%	2,535,000	2,613,742	2,418,861
KINDER MORGAN INC	5.2000%	2,050,000	1,683,636	1,844,802
KRAFT HEINZ FOODS CO	5.5000%	750,000	673,375	741,079
KRAFT HEINZ FOODS CO	4.6250%	65,000	64,352	59,134
KRAFT HEINZ FOODS CO	4.3750%	230,000	189,030	194,245
KRAFT HEINZ FOODS CO	6.5000%	560,000	617,618	609,125
LAM RESEARCH CORP	2.8750%	520,000	518,764	355,091
LAMB WESTON HOLDINGS INC 144A	4.1250%	150,000	150,018	136,770
LAMB WESTON HOLDINGS INC 144A	4.3750%	225,000	225,032	201,761
LEGACY MORTGAGE AS GS1 A1 144A	4.8920%	150,688	150,686	148,683
LEGACY MORTGAGE AS GS1 A1 144A	6.8820%	225,157	225,159	225,108
LEGACY MORTGAGE AS PR1 A1 144A	7.8580%	171,097	171,822	170,908
LEGACY MORTGAGE ASS SL1 A 144A	5.7340%	10,512	10,512	10,507
LENDMARK FUNDING TRU 1A A 144A	1.9000%	1,100,000	1,099,851	1,006,330
LIBERTY MUTUAL GROUP INC 144A	3.9510%	1,145,000	1,127,991	862,353
LINCOLN NATIONAL CORP	3.4000%	550,000	479,285	483,916
LINCOLN NATIONAL CORP	7.0000%	230,000	282,443	254,031
LINCOLN NATIONAL CORP	5.8520%	955,000	955,000	942,740
LOANDEPOT GMSR MAST GT1 A 144A	8.9912%	200,000	200,001	194,875
LOWE'S COS INC	3.0000%	1,250,000	998,008	818,748
LOWE'S COS INC	2.8000%	1,000,000	638,548	710,781
LPL HOLDINGS INC 144A	4.3750%	825,000	853,530	750,867
LYB INTERNATIONAL FINANCE III	3.3750%	750,000	753,789	561,850
LYB INTERNATIONAL FINANCE III	4.2000%	885,000	849,762	692,287
M&T BANK CORP		75,000	75,029	74,460
M/I HOMES INC	4.9500%	300,000	306,000	286,159
MARKEL GROUP INC	4.1500%	1,705,000	1,339,076	1,354,298
MARRIOTT INTERNATIONAL INC/MD	3.5000%	615,000	648,991	539,124
MARS INC 144A	3.9500%	330,000	329,366	276,309
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	500,000	680,755	455,822
MATTEL INC 144A	3.3750%	200,000	200,000	191,275
MCDONALD'S CORP	3.6250%	1,390,000	1,483,048	1,055,599
MCDONALD'S CORP	4.4500%	1,205,000	1,352,218	1,049,519
MCDONALD'S CORP	5.4500%	1,250,000	1,227,546	1,268,438
MCKESSON CORP	5.1000%	1,800,000	1,819,686	1,816,740
MEDLINE BORROWER LP 144A	3.8750%	325,000	324,997	295,817
MERCEDES-BENZ FINANCE NOR 144A	5.0000%	875,000	873,994	867,640
MERCK & CO INC	2.9000%	1,315,000	1,037,525	825,882
MERCK & CO INC	3.7000%	850,000	784,198	693,676
META PLATFORMS INC	5.6000%	1,680,000	1,675,448	1,775,653
METLIFE INC	4.6000%	540,000	538,218	488,265
METLIFE INC	4.8750%	1,000,000	1,029,009	939,120
MICROSOFT CORP	2.5250%	143,000	145,048	93,974
MICROSOFT CORP	3.0410%	747,000	750,903	520,383
MISSISSIPPI POWER CO	4.2500%	2,400,000	1,950,365	2,042,991
MMAF EQUIPMENT FINAN B A5 144A	2.2900%	600,000	586,111	564,109
MORGAN STANLEY		10,565,000	9,691,749	9,457,634
MORGAN STANLEY BANK OF C21 A3	3.0770%	1,553,919	1,523,007	1,522,563
MOTOROLA SOLUTIONS INC	2.7500%	970,000	821,784	822,014
MOTOROLA SOLUTIONS INC	5.4000%	1,590,000	1,588,224	1,586,859
MPLX LP	4.5000%	355,000	351,720	315,254
MPLX LP	5.5000%	390,000	318,894	371,264

	Coupon	Units	Cost	Market Value
MPLX LP	4.7000%	1,000,000	819,976	853,069
MPLX LP	4.9500%	3,000,000	2,528,306	2,635,093
MPLX LP	4.9000%	1,050,000	1,043,068	879,391
MPLX LP	5.2000%	45,000	44,726	41,164
MPT OPERATING PARTNERSHIP LP /	5.0000%	565,000	565,023	473,188
MYLAN INC	5.4000%	275,000	347,003	241,241
NASDAQ INC		1,345,000	1,345,000	912,330
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	105,000	105,002	100,494
NEVADA POWER CO	3.1250%	2,795,000	2,443,025	1,867,925
NEW ENGLAND POWER CO 144A	5.9360%	1,245,000	1,232,376	1,283,049
NEW YORK STATE ELECTRIC & 144A	3.3000%	950,000	945,293	632,729
NEWMONT CORP / NEWCREST F 144A	5.3500%	730,000	727,707	734,655
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	1,000,000	997,939	646,006
NEXTERA ENERGY CAPITAL HOLDING	5.2500%	1,130,000	1,068,394	1,076,109
NISOURCE INC	4.3750%	1,000,000	1,232,881	837,862
NORFOLK SOUTHERN CORP	3.9500%	1,000,000	921,024	825,883
NORFOLK SOUTHERN CORP	2.9000%	805,000	534,754	523,855
NORFOLK SOUTHERN CORP	3.4000%	2,200,000	1,456,355	1,612,643
NORTHERN STATES POWER CO/MN	4.0000%	2,930,000	2,339,431	2,378,977
NOVELIS CORP 144A	3.2500%	425,000	425,022	396,007
NRG ENERGY INC	6.6250%	228,000	234,840	228,114
NRG ENERGY INC	5.7500%	250,000	257,500	248,618
NRG ENERGY INC 144A	5.2500%	50,000	50,002	47,801
NRG ENERGY INC 144A	3.8750%	25,000	19,852	21,423
NVIDIA CORP	3.5000%	1,000,000	1,156,672	846,683
OBX 2018-1 TRUST 1 A2 144A	6.0939%	96,421	96,414	92,615
OCCIDENTAL PETROLEUM CORP	6.6000%	1,700,000	1,758,433	1,832,138
OCCIDENTAL PETROLEUM CORP	6.4500%	1,640,000	1,685,387	1,748,675
OGLETHORPE POWER CORP	4.5000%	790,000	786,672	657,208
OGLETHORPE POWER CORP	4.2500%	855,000	843,210	665,801
OHIO POWER CO	4.1500%	1,100,000	873,493	887,271
OKLAHOMA GAS AND ELECTRIC CO	3.8500%	500,000	375,753	385,401
ONCOR ELECTRIC DELIVERY CO LLC	4.1000%	1,725,000	1,388,853	1,416,068
ONEMAIN DIRECT AUTO 1A A 144A	3.6300%	1,500,000	1,485,864	1,479,152
ONEMAIN DIRECT AUTO 1A C 144A	1.4200%	750,000	656,233	688,075
ONEMAIN FINANCE CORP		375,000	292,807	334,529
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	910,000	909,801	903,510
ONEOK INC	4.5000%	360,000	359,782	293,551
ONEOK INC	4.2000%	375,000	332,408	283,660
ONEOK INC	4.2500%	35,000	34,630	28,119
ONEOK INC	6.6250%	175,000	163,312	192,868
ONEOK INC	6.0500%	1,290,000	1,289,726	1,345,411
ONEOK PARTNERS LP	6.8500%	200,000	224,642	217,603
ORACLE CORP	4.0000%	3,620,000	3,758,181	2,851,722
ORACLE CORP	3.9500%	500,000	345,863	380,968
ORACLE CORP	3.6000%	4,500,000	3,925,215	3,251,142
ORACLE CORP	5.5500%	2,350,000	2,338,271	2,298,850
ORGANON & CO / ORGANON FO 144A	4.1250%	300,000	300,002	279,567
ORGANON & CO / ORGANON FO 144A	5.1250%	200,000	200,002	177,821
OTIS WORLDWIDE CORP	3.3620%	775,000	755,616	562,508
PACCAR FINANCIAL CORP	5.0000%	2,550,000	2,542,086	2,563,185
PACIFIC GAS AND ELECTRIC CO	4.5000%	3,525,000	2,847,909	3,009,986
PACIFIC GAS AND ELECTRIC CO	4.3000%	1,055,000	1,084,406	833,640
PACIFIC GAS AND ELECTRIC CO	4.9500%	2,805,000	2,256,201	2,412,838
PACIFIC LIFECORP 144A	3.3500%	730,000	724,801	511,126
PACIFICORP	4.1500%	250,000	248,939	196,557
PACIFICORP	3.3500%	905,000	904,835	883,111
PACIFICORP	5.8000%	1,045,000	1,038,748	1,030,229
PACIFICORP	3.3000%	2,390,000	1,528,978	1,594,433
PECO ENERGY CO	4.1500%	2,125,000	1,755,620	1,801,979
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	475,000	475,002	433,347
PENSKE TRUCK LEASING CO L 144A	5.7500%	1,185,000	1,183,985	1,193,572
PFIZER INC	4.2000%	1,500,000	1,779,283	1,290,565
PIEDMONT NATURAL GAS CO INC	3.6400%	900,000	639,307	651,718
PILGRIM'S PRIDE CORP	4.2500%	75,000	74,440	67,608
PLAINS ALL AMERICAN PIPELINE L	4.9000%	1,200,000	991,868	1,044,180
PMT CREDIT RISK TRAN 1R A 144A	9.7206%	997,138	996,920	1,011,097
PNC BANK NA		900,000	798,505	781,423
PNC FINANCIAL SERVICES GROUP I		795,000	795,000	821,253
POST HOLDINGS INC 144A	4.5000%	475,000	465,468	427,259
PPL ELECTRIC UTILITIES CORP	4.8500%	805,000	803,459	791,591
PRESIDENT AND FELLOWS OF HARVA	3.1500%	670,000	669,039	509,995
PROVIDENCE ST JOSEPH HEALTH OB	2.7460%	115,000	115,000	107,640
PRUDENTIAL FINANCIAL INC	4.6000%	1,665,000	1,777,610	1,498,635
PUGET SOUND ENERGY INC	6.2740%	235,000	243,605	247,696
QUALCOMM INC	6.0000%	1,745,000	1,766,834	1,950,484
REALTY INCOME CORP	2.7000%	945,000	940,362	788,594
REALTY INCOME CORP	1.8000%	265,000	261,943	200,765
REGAL REYNORD CORP 144A	6.4000%	1,000,000	1,033,613	1,037,126
REGIONAL MANAGEMENT I I 1 A 144A	3.0700%	600,000	599,914	574,877
RIO OIL FINANCE TRUST SER 144A	9.7500%	484,374	501,011	502,967
RIO OIL FINANCE TRUST SER 144A	8.2000%	397,045	401,816	403,930
RITCHIE BROS HOLDINGS INC 144A	6.7500%	25,000	25,000	25,501
S&P GLOBAL INC	3.7000%	2,000,000	1,549,871	1,583,192
SALESFORCE INC	2.9000%	700,000	712,399	472,180

	Coupon	Units	Cost	Market Value
SAN DIEGO GAS & ELECTRIC CO	4.5000%	3,575,000	3,298,076	3,203,931
SANTANDER CONSUMER A AA D 144A	1.5700%	100,000	99,983	94,313
SANTANDER DRIVE AUTO RECEI 1 D	1.1300%	851,944	851,886	833,759
SANTANDER DRIVE AUTO RECEI 2 D	1.3500%	932,833	932,761	905,494
SANTANDER DRIVE AUTO RECEI 4 D	1.4800%	161,451	161,437	158,626
SAXON ASSET SECURITIES TRU 1 A	5.9839%	5,592	5,674	4,734
SCOTTS MIRACLE-GRO CO/THE	4.0000%	400,000	400,026	344,934
SCOTTS MIRACLE-GRO CO/THE	4.3750%	125,000	125,000	107,767
SEALED AIR CORP/SEALED AI 144A	6.1250%	50,000	50,000	50,104
SEMPRA	4.0000%	1,000,000	1,148,140	779,988
SENSATA TECHNOLOGIES INC 144A	3.7500%	140,000	140,000	121,100
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	425,000	432,570	404,237
SIERRA PACIFIC POWER CO 144A	5.9000%	1,000,000	1,000,375	1,034,748
SIMON PROPERTY GROUP LP	5.8500%	1,000,000	984,185	1,029,902
SMYRNA READY MIX CONCRETE 144A	6.0000%	450,000	449,995	439,811
SOFI PROFESSIONAL A A2FX 144A	2.5400%	340,020	339,870	319,564
SOFI PROFESSIONAL C A2FX 144A	2.3700%	215,579	215,566	201,685
SOUTHERN CALIFORNIA EDISON CO	3.6500%	650,000	462,021	479,828
SOUTHERN CALIFORNIA EDISON CO	4.0500%	1,000,000	972,728	827,849
SOUTHERN CALIFORNIA EDISON CO	3.6000%	2,800,000	2,024,532	2,096,241
SOUTHERN CALIFORNIA EDISON CO	2.9500%	150,000	149,035	97,412
SOUTHERN CALIFORNIA EDISON CO	4.8750%	500,000	597,795	446,745
SOUTHERN CO GAS CAPITAL CORP	3.1500%	1,380,000	1,368,443	901,537
SOUTHWESTERN ENERGY CO	4.7500%	100,000	87,777	92,056
SPRINT CAPITAL CORP	8.7500%	450,000	504,537	545,648
STANDARD INDUSTRIES INC/N 144A	4.7500%	300,000	280,937	286,314
STARWOOD PROPERTY TRUST I 144A	3.6250%	250,000	250,000	234,565
STEEL DYNAMICS INC	3.2500%	1,000,000	974,367	665,262
STIFEL FINANCIAL CORP		995,000	990,302	907,669
STRUCTURED ADJUSTABLE R 18 3A1	5.9247%	165,196	175,213	150,255
STRYKER CORP	4.6250%	640,000	721,390	585,064
SUBURBAN PROPANE PARTNERS LP/S	5.8750%	300,000	302,438	296,591
SUMMIT MATERIALS LLC / SU 144A	7.2500%	195,000	195,012	202,680
SUN COMMUNITIES OPERATING LP	4.2000%	830,000	826,135	744,374
SUN COMMUNITIES OPERATING LP	2.7000%	1,095,000	1,090,618	901,729
SUTTER HEALTH	5.5470%	835,000	845,737	878,456
SYSCO CORP	6.6000%	489,000	702,910	557,834
SYSCO CORP	3.3000%	750,000	755,567	536,188
TALLGRASS ENERGY PARTNERS 144A	6.0000%	500,000	504,949	474,967
TAMPA ELECTRIC CO	4.3000%	1,000,000	793,862	835,952
TAMPA ELECTRIC CO	4.4500%	245,000	243,896	209,827
TARGA RESOURCES CORP	6.5000%	3,080,000	3,282,884	3,309,381
TARGET CORP	3.9000%	1,000,000	870,586	814,956
TAYLOR MORRISON COMMUNITI 144A	5.1250%	425,000	450,542	405,862
TEACHERS INSURANCE & ANNU 144A	4.9000%	825,000	850,157	756,475
TEMPUR SEALY INTERNATIONAL 144A	4.0000%	200,000	200,004	181,502
TENET HEALTHCARE CORP	4.3750%	225,000	200,384	207,961
TEXAS INSTRUMENTS INC	5.0500%	1,035,000	1,026,445	1,007,965
TH MSR ISSUER TRUST FT1 A 144A	8.2439%	990,000	991,006	983,171
THERMO FISHER SCIENTIFIC INC	1.8750%	135,000	146,442	104,685
THERMO FISHER SCIENTIFIC INC	1.5000%	200,000	219,479	164,404
T-MOBILE USA INC	3.0000%	425,000	416,061	313,033
T-MOBILE USA INC	4.5000%	1,500,000	1,415,948	1,300,198
T-MOBILE USA INC	4.3750%	6,935,000	6,708,373	6,176,611
T-MOBILE USA INC	3.4000%	1,500,000	945,471	1,063,941
T-MOBILE USA INC	5.7500%	750,000	695,505	776,642
TOWD POINT HE TRUST 1 A1A 144A	6.8750%	155,119	155,247	155,488
TOWD POINT MORTG CES2 A1A 144A	7.2940%	473,375	473,372	482,097
TOYOTA MOTOR CREDIT CORP		715,000	714,228	703,402
TRANSCONTINENTAL GAS PIPE LINE	3.9500%	190,000	188,994	150,197
TRAVELERS COS INC/THE	4.6000%	1,000,000	1,029,025	927,736
TRAVELERS COS INC/THE	5.4500%	2,260,000	2,226,824	2,340,854
TRUIST FINANCIAL CORP		605,000	605,065	635,698
TYSON FOODS INC	5.7000%	2,130,000	2,132,381	2,158,094
UBS COMMERCIAL MORTGAGE C14 A4	4.4480%	1,000,000	1,167,645	942,817
UBS COMMERCIAL MORTGAGE C17 A3	2.6686%	2,800,000	2,943,439	2,483,522
UNION PACIFIC CORP	3.2000%	1,500,000	1,099,687	1,168,802
UNION PACIFIC CORP	2.9500%	2,325,000	1,434,988	1,563,344
UNION PACIFIC CORP	3.7990%	3,730,000	3,529,310	2,865,809
UNION PACIFIC CORP	2.9730%	1,500,000	927,659	938,993
UNITED AIRLINES 2012-1 CLASS A	4.1500%	82,145	82,721	82,077
UNITED AIRLINES 2016-1 CLASS A	3.1000%	614,315	614,363	563,154
UNITED AIRLINES 2023-1 CLASS A	5.8000%	580,000	579,688	589,744
UNITED AIRLINES INC 144A	4.6250%	95,000	95,000	88,350
UNITED AIRLINES INC 144A	4.3750%	395,000	398,294	381,862
UNITED RENTALS NORTH AMERICA I	5.2500%	355,000	355,550	346,272
UNITED RENTALS NORTH AMERICA I	3.7500%	200,000	200,150	174,597
UNITED RENTALS NORTH AMERICA I	4.8750%	130,000	130,141	126,510
UNITEDHEALTH GROUP INC	2.7500%	3,880,000	3,126,805	2,855,088
UNITEDHEALTH GROUP INC	4.7500%	1,000,000	891,819	927,430
UNITEDHEALTH GROUP INC	4.2500%	1,700,000	1,671,961	1,517,462
UNITEDHEALTH GROUP INC	5.0500%	2,000,000	1,758,593	1,942,436
UNITEDHEALTH GROUP INC	5.8000%	425,000	539,041	455,617
UNITEDHEALTH GROUP INC	3.0500%	280,000	279,140	211,941
UNITEDHEALTH GROUP INC	3.2500%	695,000	553,305	499,645



	Coupon	Units	Cost	Market Value
UNITEDHEALTH GROUP INC	5.2000%	4,675,000	4,560,892	4,547,505
UNIVISION COMMUNICATIONS 144A	8.0000%	345,000	346,667	351,473
US BANCORP		280,000	280,000	285,391
UTAH ACQUISITION SUB INC	5.2500%	680,000	775,670	564,139
VENTURE GLOBAL CALCASIEU 144A	3.8750%	50,000	50,000	45,007
VENTURE GLOBAL CALCASIEU 144A	4.1250%	25,000	25,000	22,230
VERIZON COMMUNICATIONS INC	5.5000%	1,195,000	1,181,145	1,207,896
VERIZON COMMUNICATIONS INC	3.7000%	605,000	612,170	442,364
VERIZON COMMUNICATIONS INC	3.4000%	3,010,000	2,567,562	2,352,623
VERIZON COMMUNICATIONS INC	4.8620%	3,755,000	3,875,415	3,525,944
VERIZON COMMUNICATIONS INC	2.3550%	3,050,000	2,467,641	2,506,478
VERIZON COMMUNICATIONS INC	2.9870%	1,325,000	749,295	847,548
VIATRIS INC	4.0000%	910,000	689,873	626,917
VIATRIS INC	3.8500%	960,000	995,443	709,006
VIRGINIA ELECTRIC AND POWER CO	4.6250%	1,300,000	1,032,118	1,133,719
VIRGINIA ELECTRIC AND POWER CO	2.4500%	1,335,000	1,268,456	783,911
VISTRA OPERATIONS CO LLC 144A	5.0000%	145,000	145,011	140,407
VISTRA OPERATIONS CO LLC 144A	4.3750%	275,000	274,997	254,756
VISTRA OPERATIONS CO LLC 144A	5.6250%	225,000	227,250	221,547
W R BERKLEY CORP	4.0000%	265,000	263,818	205,816
WALMART INC	2.5000%	2,000,000	1,992,137	1,436,396
WALMART INC	2.6500%	750,000	744,490	495,658
WALT DISNEY CO/THE	2.7500%	1,990,000	1,332,325	1,321,811
WALT DISNEY CO/THE	3.6000%	500,000	351,783	387,336
WARNERMEDIA HOLDINGS INC	5.0500%	3,915,000	3,391,932	3,364,916
WARNERMEDIA HOLDINGS INC	5.1410%	2,500,000	2,055,081	2,074,994
WARNERMEDIA HOLDINGS INC	4.2790%	605,000	568,774	540,409
WASTE MANAGEMENT INC	2.5000%	770,000	762,889	480,237
WELLS FARGO & CO		13,890,000	13,670,359	12,826,257
WELLS FARGO COMMERCIAL BNK1 A2	2.3990%	2,186,687	2,204,861	2,047,780
WELLS FARGO COMMERCIAL C29 A3	3.3680%	997,391	1,005,616	974,385
WELLS FARGO COMMERCIAL C38 A4	3.1900%	1,286,224	1,297,377	1,217,138
WELLS FARGO COMMERCIAL C49 A3	3.7490%	950,000	958,664	923,884
WELLS FARGO COMMERCIAL C56 A4	2.1940%	3,000,000	3,027,443	2,556,405
WELLS FARGO COMMERCIAL C58 A3	1.8100%	2,200,000	2,220,282	1,854,547
WELLS FARGO COMMERCIAL C59 A3	1.9580%	2,600,000	2,599,972	2,295,077
WELLTOWER OP LLC	2.7500%	1,600,000	1,630,519	1,376,199
WESCO DISTRIBUTION INC 144A	7.1250%	125,000	125,002	125,081
WESCO DISTRIBUTION INC 144A	7.2500%	130,000	129,415	132,722
WESCO DISTRIBUTION INC 144A	6.6250%	90,000	91,674	91,457
WESCO DISTRIBUTION INC 144A	6.3750%	125,000	125,000	126,285
WESTERN MIDSTREAM OPERATING LP	5.2500%	1,415,000	1,190,082	1,265,753
WESTERN MIDSTREAM OPERATING LP	5.3000%	35,000	32,411	30,707
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	330,000	330,000	334,269
WESTLAKE CORP	3.3750%	1,000,000	970,595	635,513
WILLIAMS COS INC/THE	5.1000%	3,770,000	3,571,614	3,487,990
WILLIAMS COS INC/THE	5.3000%	105,000	89,902	100,288
WILLIAMS COS INC/THE	5.7500%	500,000	491,149	498,873
WILLIAMS COS INC/THE	6.3000%	745,000	797,671	785,995
WISCONSIN POWER AND LIGHT CO	3.6500%	500,000	360,726	370,197
WISCONSIN PUBLIC SERVICE CORP	3.6710%	900,000	685,301	711,608
WOLVERINE WORLD WIDE INC 144A	4.0000%	375,000	374,997	300,977
WORLD OMNI SELECT AUTO TRU A D	1.4400%	400,000	399,991	373,084
WP CAREY INC	2.2500%	835,000	826,790	646,542
XPO INC 144A	7.1250%	50,000	50,002	51,284
ZOETIS INC	4.7000%	1,200,000	1,032,920	1,098,548

**Total of Domestic Corporate & Other Bonds**

**709,559,282**

**657,789,635**

**Total of Domestic Fixed Income Securities**

**1,303,436,909**

**1,202,362,230**

**International Securities**

**16.19%**

**International Fixed Income Securities**

**ARGENTINA**

ARGENTINE REPUBLIC GOVERNMENT	4.6250%	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	5.6250%	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	8.2800%	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	6.8750%	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	7.8200%	0	0	0
PROVINCIA DE BUENOS AIRES 144A	9.9500%	0	0	0

**AUSTRALIA**

WESTPAC BANKING CORP	3.1330%	1,000,000	1,000,000	706,851
BHP BILLITON FINANCE USA LTD	5.5000%	1,000,000	1,002,453	1,033,415
BARRICK PD AUSTRALIA FINANCE P	5.9500%	2,100,000	2,153,984	2,180,455

**BERMUDA**

HOME RE 2021-2 LTD 2 M1C 144A	8.1204%	350,000	349,981	354,001
XL GROUP LTD	5.2500%	300,000	308,456	284,352
VIKING OCEAN CRUISES SHIP 144A	5.6250%	475,000	443,410	462,261

**BRITISH VIRGIN ISLANDS**

ENN CLEAN ENERGY INTERNAT 144A	3.3750%	775,000	773,825	732,891
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**CANADA**

	Coupon	Units	Cost	Market Value
BROOKFIELD RESIDENTIAL PR 144A	4.8750%	275,000	272,044	246,656
CENOVUS ENERGY INC	6.7500%	1,605,000	1,683,508	1,768,415
CENOVUS ENERGY INC	5.4000%	223,000	222,066	210,035
TRANSCANADA PIPELINES LTD	5.1000%	1,300,000	1,059,868	1,209,538
TRANSCANADA PIPELINES LTD	4.8750%	1,035,000	1,062,568	920,406
BOMBARDIER INC 144A	7.1250%	97,000	97,083	98,396
BOMBARDIER INC 144A	7.8750%	522,000	519,094	522,365
BOMBARDIER INC 144A	7.5000%	150,000	150,006	154,460
BAUSCH HEALTH COS INC 144A	5.0000%	165,000	162,414	172,960
BAUSCH HEALTH COS INC 144A	6.2500%	310,000	312,177	132,493
BAUSCH HEALTH COS INC 144A	5.2500%	825,000	826,168	340,351
BAUSCH HEALTH COS INC 144A	7.0000%	35,000	34,996	15,596
ROGERS COMMUNICATIONS INC	4.5000%	2,350,000	1,956,350	2,041,002
ROGERS COMMUNICATIONS INC	4.3500%	1,025,000	1,021,892	840,777
ROGERS COMMUNICATIONS INC	5.3000%	2,465,000	2,443,529	2,443,011
NOVA CHEMICALS CORP 144A	4.8750%	250,000	249,839	248,915
MEG ENERGY CORP 144A	7.1250%	30,000	30,000	30,394
MATTAMY GROUP CORP 144A	4.6250%	655,000	655,026	594,244
1011778 BC ULC / NEW RED 144A	3.8750%	175,000	175,066	164,468
MEGLOBAL CANADA ULC REGS	5.8750%	400,000	454,206	402,870
SUNCOR ENERGY INC	3.7500%	165,000	164,252	122,305
MASONITE INTERNATIONAL CO 144A	3.5000%	275,000	275,004	243,298
FAIRFAX FINANCIAL HOLDINGS LTD	3.3750%	1,345,000	1,343,714	1,169,400
ENBRIDGE INC	3.4000%	750,000	765,032	527,446
ENBRIDGE INC	6.7000%	1,500,000	1,728,158	1,695,344
CANADIAN PACIFIC RAILWAY CO	3.5000%	590,000	455,363	441,825
CANADIAN PACIFIC RAILWAY CO	3.1000%	2,625,000	2,190,198	1,811,375
CANADIAN NATIONAL RAILWAY CO	4.4000%	650,000	647,390	580,473
PROVINCE OF MANITOBA CANADA	4.3000%	1,225,000	1,221,644	1,194,861
TRANSCANADA TRUST	5.5000%	975,000	785,091	896,472
TRANSCANADA TRUST	5.8750%	250,000	240,322	242,908
GFL ENVIRONMENTAL INC 144A	6.7500%	120,000	119,989	122,978
PROVINCE OF BRITISH COLUMBIA C	4.8000%	1,620,000	1,618,082	1,633,972
CANADIAN NATURAL RESOURCES LTD	6.5000%	1,525,000	1,561,286	1,610,391
ALIMENTATION COUCHE-TARD 144A	5.2670%	805,000	805,000	802,899
FAIRFAX FINANCIAL HOLDING 144A	6.0000%	960,000	969,453	979,230
FAIRFAX FINANCIAL HOLDING 144A	6.3500%	375,000	374,003	382,539
<b>CAYMAN ISLANDS</b>				
REGATTA VIII FUNDING 1A A 144A	6.8281%	317,728	317,789	318,263
ZAIS CLO 7 LTD 2A A 144A	6.8656%	228,862	255,467	229,060
OZLM XI LTD 11A A1R 144A	6.8290%	411,744	417,608	412,040
OZLM FUNDING IV LT 4A A1R 144A	6.8294%	1,042,800	1,057,911	1,043,086
ELEVATION CLO 2014 2A A1R 144A	6.8081%	43,647	43,783	43,675
PALMER SQUARE CLO 1A A1R2 144A	6.7081%	388,581	388,590	388,935
WELLFLEET CLO 2017- 3A A1 144A	6.7281%	561,102	560,755	561,383
CIFC FUNDING 2013- 3RA A1 144A	6.5602%	467,679	467,551	468,370
ICG US CLO 2014-3 3A A1RR 144A	6.6163%	335,263	335,272	335,691
SOUND POINT CLO II 1A A1R 144A	6.6557%	773,901	773,907	774,180
TELOS CLO 2013-4 LT 4A AR 144A	6.8181%	478,653	478,653	479,174
GREYWOLF CLO VII LT 2A A1 144A	6.7578%	2,000,000	2,000,000	2,001,443
PALMER SQUARE CLO 2A A1A 144A	6.6756%	0	0	0
SHACKLETON 2014-V-R 5RA A 144A	6.6777%	1,756,419	1,770,903	1,758,276
WELLFLEET CLO 2018- 2A A1 144A	6.7794%	1,714,705	1,719,747	1,715,221
VENTURE XIX CLO L 19A ARR 144A	6.8356%	1,250,000	1,743,142	1,251,781
WELLFLEET CLO 2018 3A A1A 144A	6.8294%	1,000,000	1,000,000	999,483
ALLEGRO CLO XI LTD 2A A1A 144A	6.9612%	3,000,000	2,999,865	3,001,450
SHACKLETON 2017-XI 11A AR 144A	6.6586%	1,831,184	1,856,241	1,830,635
ATLAS SENIOR LOAN F 16A A 144A	6.8494%	5,500,000	5,527,389	5,493,505
GREYWOLF CLO II L 1A A1SR 144A	6.7165%	6,000,000	6,000,005	6,002,279
ICG US CLO 2021-1 L 1A A1 144A	6.8481%	5,500,000	5,517,585	5,506,940
PARK AVENUE INSTIT 1A A1R 144A	6.8081%	2,750,000	2,750,102	2,753,522
TRALEE CLO VII LTD 7A A1 144A	6.9063%	2,000,000	2,292,746	2,002,073
TRIMARAN CAVU 2021-1 1A A 144A	6.7874%	2,750,000	2,956,460	2,754,216
CBAM 2020-12 LTD 12A AR 144A	6.7594%	2,000,000	2,000,000	2,002,587
THL CREDIT WIND RIV 1A AR 144A	6.7394%	2,500,000	2,500,738	2,485,678
BAIN CAPITAL CREDIT 2A AR 144A	6.6781%	3,250,000	3,250,000	3,256,703
ELEVATION CLO 2017- 6A A1 144A	6.8556%	44,178	44,153	44,221
JAMESTOWN CLO XI 14A A1AR 144A	6.7794%	3,125,000	3,125,000	3,142,007
ATLAS SENIOR LOAN 14A AR 144A	6.7394%	4,739,451	4,739,447	4,744,100
CROWN POINT CLO 11 11A A 144A	6.6981%	3,000,000	3,023,611	2,996,606
MADISON PARK FUNDIN 59A A 144A	6.6995%	3,500,000	3,499,803	3,500,706
ELEVATION CLO 2021 3A A1R 144A	6.7963%	2,500,000	2,500,000	2,494,790
<b>CHILE</b>				
CHILE GOVERNMENT INTERNATIONAL	3.5000%	1,450,000	1,542,337	1,055,491
CHILE GOVERNMENT INTERNATIONAL	4.3400%	1,100,000	942,539	958,347
ALFA DESARROLLO SPA 144A	4.5500%	282,754	282,808	216,100
FALABELLA SA 144A	3.3750%	330,000	327,721	260,344
TELEFONICA MOVILES CHILE 144A	3.5370%	360,000	360,000	273,323
<b>COLOMBIA</b>				
COLOMBIA GOVERNMENT INTERNATIO	5.0000%	200,000	224,997	144,729
COLOMBIA GOVERNMENT INTERNATIO	8.7500%	1,075,000	1,072,856	1,166,361
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	460,000	456,851	469,845
ECOPETROL SA	6.8750%	890,000	859,743	868,966
<b>DOMINICAN REPUBLIC</b>				
DOMINICAN REPUBLIC INTERN 144A	5.9500%	1,220,000	1,308,583	1,213,843

	Coupon	Units	Cost	Market Value
<b>ECUADOR</b>				
ECUADOR GOVERNMENT INTERN 144A	7.7750%	0	0	0
ECUADOR GOVERNMENT INTERN 144A	8.8750%	0	0	0
<b>FRANCE</b>				
BNP PARIBAS SA 144A	3.1320%	465,000	465,000	395,732
SOCIETE GENERALE SA 144A	1.4880%	1,600,000	1,600,000	1,486,382
SOCIETE GENERALE SA 144A	2.7970%	1,245,000	1,196,023	1,149,605
SOCIETE GENERALE SA 144A	6.4026%	1,180,000	1,180,000	1,181,577
BPCE SA 144A	2.2770%	500,000	500,000	405,311
BPCE SA 144A	6.5080%	1,595,000	1,598,765	1,621,210
TOTALENERGIES CAPITAL INTERNAT	3.1270%	1,415,000	1,397,927	1,007,702
ALTICE FRANCE SA/FRANCE 144A	8.1250%	600,000	636,000	468,995
LAFARGE SA	7.1250%	1,005,000	1,104,346	1,117,284
<b>GERMANY</b>				
DEUTSCHE BANK AG/NEW YORK NY	3.7290%	400,000	400,000	336,894
DEUTSCHE BANK AG/NEW YORK NY	7.0790%	385,000	385,000	395,945
DEUTSCHE BANK AG/NEW YORK NY	7.1460%	150,000	150,000	154,157
KREDITANSTALT FUER WIEDERAUFBA	4.3750%	760,000	755,715	762,545
<b>INDIA</b>				
GMR HYDERABAD INTERNATIONAL 144A	4.2500%	595,000	595,000	547,698
INDIAN RAILWAY FINANCE CO 144A	2.8000%	495,000	495,000	419,349
INDIAN RAILWAY FINANCE CO 144A	3.5700%	235,000	235,000	207,580
<b>INDONESIA</b>				
INDONESIA GOVERNMENT INTE 144A	8.5000%	250,000	333,395	319,063
INDONESIA GOVERNMENT INTE REGS	3.7500%	1,430,000	1,643,690	1,547,762
INDONESIA GOVERNMENT INTE REGS	8.5000%	340,000	346,056	433,926
INDONESIA GOVERNMENT INTERNATI	4.3000%	1,300,000	1,339,188	1,109,732
PERUSAHAAN PERSEROAN PERS REGS	1.8750%	830,000	943,454	737,553
INDONESIA ASAHAN ALUMINIU 144A	4.7500%	600,000	614,985	592,286
FREEPORT INDONESIA PT 144A	5.3150%	225,000	225,000	220,124
<b>IRELAND</b>				
HAYFIN EMERALD CLO V 5A A 144A	5.0150%	3,749,036	4,405,966	4,038,850
HENLEY CLO IV DAC 4A A 144A	4.8480%	2,000,000	2,549,811	2,139,533
CARLYLE EURO CLO 2 1A A1R 144A	4.6900%	4,952,582	5,890,714	5,302,685
PROVIDUS CLO II DAC 2A AR 144A	4.6920%	1,214,565	1,446,489	1,303,584
AERCAP IRELAND CAPITAL DAC / A	3.8500%	1,180,000	1,177,462	934,620
AERCAP IRELAND CAPITAL DAC / A	3.4000%	1,310,000	1,305,327	1,103,490
MADISON PARK EURO 14A A1R 144A	4.7420%	2,250,000	2,538,000	2,417,725
SHAMROCK RESIDENTIAL 1A A 144A	4.8480%	140,569	146,093	152,390
<b>ISLE OF MAN</b>				
ANGLOGOLD ASHANTI HOLDINGS PLC	3.3750%	470,000	469,326	423,100
<b>ISRAEL</b>				
STATE OF ISRAEL	3.3750%	1,200,000	965,249	805,500
ENERGEAN ISRAEL FINANCE L 144A	5.3750%	755,000	759,980	688,554
ENERGEAN ISRAEL FINANCE L 144A	4.8750%	180,000	173,218	170,550
<b>ITALY</b>				
TELECOM ITALIA SPA/MILANO 144A	5.3030%	1,375,000	1,378,299	1,367,520
REPUBLIC OF ITALY GOVERNMENT I	2.8750%	200,000	206,884	176,915
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	2,205,000	2,506,565	2,172,755
UNICREDIT SPA 144A	7.2960%	475,000	475,000	488,174
UNICREDIT SPA 144A	5.4590%	675,000	679,704	633,861
INTESA SANPAOLO SPA 144A	7.7780%	2,470,000	2,470,139	2,634,090
<b>JAMAICA</b>				
DIGICEL INTERMEDIATE HOLDINGS	12.0000%	715,140	677,255	703,137
<b>JAPAN</b>				
TAKEDA PHARMACEUTICAL CO LTD	3.3750%	1,130,000	1,124,921	763,547
TAKEDA PHARMACEUTICAL CO LTD	3.1750%	750,000	725,023	522,675
TAKEDA PHARMACEUTICAL CO LTD	3.0250%	2,000,000	1,444,907	1,507,190
NOMURA HOLDINGS INC	2.6080%	250,000	250,000	207,824
NOMURA HOLDINGS INC	6.0700%	1,430,000	1,430,000	1,471,712
<b>LIBERIA</b>				
ROYAL CARIBBEAN CRUISES L 144A	5.5000%	575,000	548,338	569,834
<b>LUXEMBOURG</b>				
ULTRAPAR INTERNATIONAL SA 144A	5.2500%	475,000	474,971	464,320
DH EUROPE FINANCE II SARL	3.2500%	595,000	594,058	480,577
ALLIED UNIVERSAL HOLDCO L 144A	4.6250%	350,000	350,008	319,610
TIERRA MOJADA LUXEMBOURG 144A	5.7500%	814,202	814,413	748,144
TELECOM ITALIA CAPITAL SA	7.2000%	775,000	757,621	756,474
<b>MAURITIUS</b>				
AZURE POWER SOLAR ENERGY REGS	5.6500%	351,000	351,453	340,470
<b>MEXICO</b>				
FERMACA ENTERPRISES S DE 144A	6.3750%	240,472	245,427	233,929
MEXICO GOVERNMENT INTERNATIONA	4.5000%	1,250,000	1,388,988	982,956
MEXICO GOVERNMENT INTERNATIONA	4.4000%	1,000,000	753,465	762,668
MEXICO GOVERNMENT INTERNATIONA	4.6000%	2,000,000	2,069,960	1,606,373
MEXICO GOVERNMENT INTERNATIONA	6.4000%	4,135,000	4,106,755	4,119,613
MEXICO GOVERNMENT INTERNATIONA	6.0500%	2,000,000	2,245,076	1,974,040
PETROLEOS MEXICANOS	6.7500%	531,000	479,294	353,197
PETROLEOS MEXICANOS	6.5000%	1,544,000	1,545,557	1,454,291
PETROLEOS MEXICANOS	6.3500%	82,000	72,079	52,293
PETROLEOS MEXICANOS	5.3500%	74,000	73,524	65,555
PETROLEOS MEXICANOS	7.6900%	3,225,000	2,079,593	2,319,764
MEXICO CITY AIRPORT TRUST 144A	5.5000%	1,400,000	1,249,534	1,181,409
MEXICO CITY AIRPORT TRUST 144A	4.2500%	200,000	201,041	193,428
PETROLEOS MEXICANOS REGS	4.7500%	550,000	641,116	498,422

	Coupon	Units	Cost	Market Value
PETROLEOS MEXICANOS REGS	4.8750%	400,000	460,154	379,827
CEMEX SAB DE CV REGS	5.4500%	400,000	416,451	393,964
TOTAL PLAY TELECOMUNICACI 144A	6.3750%	335,000	335,000	164,548
MEXICO CITY AIRPORT TRUST REGS	3.8750%	300,000	311,018	281,487
GRUPO TELEVISIA SAB	6.6250%	375,000	384,806	382,367
<b>NETHERLANDS</b>				
PETROBRAS GLOBAL FINANCE BV	6.7500%	1,100,000	1,005,405	1,042,828
PETROBRAS GLOBAL FINANCE BV	6.6250%	150,000	202,739	182,567
SHELL INTERNATIONAL FINANCE BV	4.0000%	750,000	866,727	630,861
SHELL INTERNATIONAL FINANCE BV	4.1250%	1,500,000	1,494,767	1,403,139
ENEL FINANCE INTERNATIONA 144A	7.7500%	2,010,000	2,319,522	2,456,712
PROSUS NV 144A	3.6800%	265,000	265,000	232,613
PROSUS NV 144A	4.1930%	605,000	605,000	525,329
PROSUS NV 144A	4.0270%	1,505,000	875,910	958,498
PROSUS NV 144A	4.9870%	1,200,000	898,452	882,595
BRASKEM NETHERLANDS FINAN 144A	4.5000%	825,000	793,026	723,993
BRASKEM NETHERLANDS FINAN 144A	8.5000%	705,000	696,128	731,076
BRASKEM NETHERLANDS FINAN REGS	4.5000%	200,000	205,899	179,558
LYB INTERNATIONAL FINANCE BV	4.8750%	600,000	724,626	531,112
ABN AMRO BANK NV 144A	6.3390%	700,000	700,000	712,011
<b>NORWAY</b>				
YARA INTERNATIONAL ASA 144A	3.1480%	1,200,000	1,264,525	1,046,841
AKER BP ASA 144A	3.1000%	340,000	339,517	290,577
<b>PAKISTAN</b>				
PAKISTAN GOVERNMENT INTER 144A	8.2500%	200,000	200,312	198,414
<b>PANAMA</b>				
PANAMA GOVERNMENT INTERNATIONA	4.5000%	2,000,000	2,146,780	1,347,521
PANAMA GOVERNMENT INTERNATIONA	7.8750%	340,000	325,623	343,573
PANAMA GOVERNMENT INTERNATIONA	6.7000%	400,000	465,703	387,763
<b>PERU</b>				
PERUVIAN GOVERNMENT INTERNATIO	3.3000%	1,200,000	875,761	898,500
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	1,720,000	2,015,011	1,866,200
BANCO DE CREDITO DEL PERU 144A	3.2500%	425,000	424,730	392,523
<b>PHILIPPINES</b>				
PHILIPPINE GOVERNMENT INTERNAT	3.7000%	1,500,000	1,701,690	1,233,753
GLOBE TELECOM INC REGS	3.0000%	400,000	392,077	310,815
<b>ROMANIA</b>				
ROMANIAN GOVERNMENT INTER 144A	5.0000%	600,000	653,429	663,338
ROMANIAN GOVERNMENT INTER 144A	6.0000%	240,000	240,852	238,037
ROMANIAN GOVERNMENT INTER REGS	3.8750%	173,000	231,758	161,150
ROMANIAN GOVERNMENT INTER REGS	6.1250%	230,000	285,621	224,185
<b>SERBIA</b>				
SERBIA INTERNATIONAL BOND 144A	1.5000%	900,000	1,135,887	819,396
SERBIA INTERNATIONAL BOND REGS	3.1250%	586,000	603,504	607,565
SERBIA INTERNATIONAL BOND REGS	1.5000%	157,000	128,234	142,939
<b>SINGAPORE</b>				
PFIZER INVESTMENT ENTERPRISES	5.3000%	2,250,000	2,195,609	2,237,027
PFIZER INVESTMENT ENTERPRISES	5.1100%	2,705,000	2,636,611	2,645,094
IBM INTERNATIONAL CAPITAL PTE	5.2500%	495,000	492,157	483,027
<b>SPAIN</b>				
BANCO SANTANDER SA	1.8490%	200,000	201,370	186,823
BANCO SANTANDER SA	6.3500%	1,600,000	1,600,000	1,601,152
AI CANDELARIA SPAIN SA 144A	5.7500%	570,000	569,968	462,660
<b>SUPRANATIONAL GEOGRAPHIC FOCUS</b>				
INTER-AMERICAN DEVELOPMENT BAN	4.1250%	1,160,000	1,155,634	1,148,867
CORP ANDINA DE FOMENTO	5.0000%	590,000	589,233	587,543
ASIAN DEVELOPMENT BANK	4.1250%	1,520,000	1,512,988	1,490,804
EUROPEAN BANK FOR RECONSTRUCTI	4.2500%	1,145,000	1,138,946	1,133,248
<b>SWITZERLAND</b>				
UBS GROUP AG 144A	4.2820%	420,000	422,499	405,322
UBS GROUP AG 144A	2.0950%	465,000	465,000	372,467
UBS GROUP AG 144A	5.9590%	825,000	824,403	846,441
UBS GROUP AG 144A	3.0910%	1,790,000	1,796,708	1,522,518
UBS GROUP AG 144A	6.3010%	200,000	200,000	209,353
UBS GROUP AG 144A	5.6990%	3,200,000	3,225,988	3,216,194
<b>UKRAINE</b>				
UKRAINE GOVERNMENT INTERN REGS	7.7500%	0	0	0
UKRAINE GOVERNMENT INTERN 144A	4.3750%	0	0	0
UKRAINE GOVERNMENT INTERN 144A	7.7500%	0	0	0
<b>UNITED KINGDOM</b>				
BARCLAYS PLC	4.9720%	500,000	499,197	490,011
BARCLAYS PLC	2.6450%	1,700,000	1,715,020	1,435,055
BARCLAYS PLC	5.5010%	200,000	200,000	199,424
BARCLAYS PLC	5.0880%	200,000	184,758	192,668
BARCLAYS PLC	6.0360%	1,000,000	1,029,161	1,041,149
BARCLAYS PLC	2.8940%	1,340,000	1,087,678	1,114,304
HSBC HOLDINGS PLC	3.9730%	290,000	290,000	271,029
HSBC HOLDINGS PLC	4.7620%	400,000	404,391	371,767
HSBC HOLDINGS PLC	8.1130%	575,000	575,000	658,333
HSBC HOLDINGS PLC	6.5470%	1,475,000	1,421,550	1,527,853
LLOYDS BANKING GROUP PLC	3.3690%	450,000	276,306	314,308
LLOYDS BANKING GROUP PLC	7.9530%	400,000	408,138	450,354
LLOYDS BANKING GROUP PLC	5.6790%	4,180,000	4,158,992	4,204,671
TESCO CORPORATE TREASURY REGS	2.5000%	350,000	384,738	376,482
CCP_IRS. R STERLING OVERNIGHT	0.7092%	1,336,000	235	131,790

	<b>Coupon</b>	<b>Units</b>	<b>Cost</b>	<b>Market Value</b>
VODAFONE GROUP PLC	4.2500%	1,000,000	1,120,896	807,200
VODAFONE GROUP PLC	4.3750%	1,500,000	1,215,535	1,295,967
VODAFONE GROUP PLC	4.8750%	1,950,000	1,679,211	1,745,854
VODAFONE GROUP PLC	7.0000%	425,000	436,620	438,383
NATWEST GROUP PLC	3.0320%	2,500,000	2,362,263	2,091,689
BELLIS ACQUISITION CO PLC 144A	3.2500%	2,100,000	2,907,449	2,501,259
BELLIS FINCO PLC 144A	4.0000%	700,000	969,158	799,675
CCP_IRS_R STERLING OVERNIGHT	1.0000%	-1,221,000	-73,667	0
CCP_IRS_R STERLING OVERNIGHT	1.2000%	-115,000	0	0
NEWDAY FUNDING MAST 3A A2 144A	6.3428%	1,200,000	1,199,990	1,198,469
CCP_OIS_R GBP-SONIA-COMPOUND	5.1945%	1,820,000	104,852	199,937
CCP_OIS_R GBP-SONIA-COMPOUND	1.0500%	-1,820,000	0	0
NEWDAY FUNDING MAST 2A A1 144A	5.9951%	100,000	109,502	126,400
EG GLOBAL FINANCE PLC 144A	12.0000%	600,000	600,037	637,762
EG GLOBAL FINANCE PLC 144A	11.0000%	800,000	852,887	906,077
BP CAPITAL MARKETS PLC	6.4500%	350,000	350,000	362,456
<b>URUGUAY</b>				
URUGUAY GOVERNMENT INTERNATION	5.1000%	1,700,000	1,732,599	1,645,295
<b>Total of International Fixed Income Securities</b>			<b>258,666,044</b>	<b>244,366,813</b>

### Futures Contracts

**0.52%**

EURO-BOBL FUTURE (EUX)	0.0000%	-12	0	-9,785
EURO-BUND FUTURE (EUX)	0.0000%	-21	0	-31,795
US 10YR ULTRA FUTURE (CBT)	0.0000%	-364	0	-309,619
US ULTRA BOND (CBT)	0.0000%	1,676	0	4,082,241
US 10YR NOTE FUTURE (CBT)	0.0000%	-792	0	-381,843
US 5YR NOTE FUTURE (CBT)	0.0000%	-914	0	-195,486
3 MONTH SOFR FUT (CME)	0.0000%	-274	0	487,963
US LONG BOND FUTURE (CBT)	0.0000%	1,992	0	4,229,602
US 2YR NOTE FUTURE (CBT)		69	0	-20,436
<b>Total Futures Contracts</b>				<b>7,850,843</b>

### Cash Equivalent Securities & Others

**3.61%**

<b>Master Notes/Money Markets</b>				
UMC CASH SWEEP ACCOUNT	5.9548%	39,637,400	39,637,400	39,637,400
U S TREASURY BILL	0.0000%	8,457,000	8,406,719	8,406,719
Others (Payables, Receiveables, etc.)			6,304,139	6,436,761
<b>Total of Cash Equivalent Securities</b>			<b>54,348,258</b>	<b>54,480,881</b>
<b>Total of EXTENDED TERM FIXED INCOME FUND</b>			<b>1,616,451,211</b>	<b>1,509,060,766</b>