

	Coupon	Units	Cost	Market Value
STABLE VALUE FUND - Assets				
Domestic Fixed Income Securities				82.64%
U.S. Government & Federal Agency Obligations				
FHLMC MULTICLASS MTG 2489 PE	6.0000%	248,822	270,441	257,210
FHLMC MULTICLASS MTG 2978 CN	5.5000%	219,397	237,268	224,106
FHLMC MULTICLASS MTG 3303 AC	6.0000%	91,158	96,714	91,583
FHLMC MULTICLASS MTG 3645 KP	5.0000%	162,161	176,142	162,409
FHLMC MULTICLASS MTG 3747 HX	4.5000%	184,370	190,835	184,208
FHLMC MULTICLASS MTG 4041 PT	4.5000%	291,047	295,874	291,059
FHLMC MULTICLASS MTG 4169 HM	1.7500%	647,282	660,636	610,277
FHLMC MULTICLASS MTG 4821 NY	4.0000%	453,665	482,963	443,217
FHLMC MULTICLASS MTG 5222 A	3.5000%	387,086	392,742	374,088
FHLMC MULTICLASS MTG 5254 A	4.5000%	423,707	431,398	415,831
FHLMC POOL #78-1285	2.4000%	5,376	5,713	5,442
FHLMC POOL #84-1468	3.3270%	2,745,840	2,663,809	2,593,159
FHLMC POOL #A1-1745	4.5000%	4,933	4,813	4,826
FHLMC POOL #A1-4481	4.5000%	6,425	6,235	6,234
FHLMC POOL #A1-9457	5.5000%	3,644	3,701	3,672
FHLMC POOL #A2-1459	5.0000%	9,649	9,447	9,724
FHLMC POOL #A3-9300	5.5000%	11,780	11,671	12,016
FHLMC POOL #A4-3941	5.5000%	1,097	1,160	1,119
FHLMC POOL #A4-9667	6.5000%	1,471	1,327	1,518
FHLMC POOL #A6-8726	6.5000%	600	353	630
FHLMC POOL #C0-1396	6.5000%	13,854	14,232	14,461
FHLMC POOL #C0-1598	5.0000%	7,210	7,027	7,203
FHLMC POOL #C0-1648	5.0000%	15,043	14,937	15,136
FHLMC POOL #C0-1754	5.5000%	4,556	4,591	4,697
FHLMC POOL #C5-4693	8.0000%	3,216	3,362	3,326
FHLMC POOL #C5-8962	6.0000%	2,571	2,627	2,632
FHLMC POOL #C7-4707	5.5000%	939	963	952
FHLMC POOL #C7-5952	5.5000%	7,094	7,169	7,075
FHLMC POOL #C9-1177	4.5000%	1,902	1,879	1,850
FHLMC POOL #C9-1296	5.0000%	236,231	251,641	232,982
FHLMC POOL #C9-1908	3.0000%	95,931	97,651	87,762
FHLMC POOL #G0-1444	6.5000%	2,275	2,339	2,370
FHLMC POOL #G0-1563	5.5000%	5,722	6,001	5,886
FHLMC POOL #G0-1823	6.0000%	7,541	7,658	7,931
FHLMC POOL #G0-2109	6.0000%	1,566	1,592	1,647
FHLMC POOL #G0-7843	4.5000%	342,074	365,681	332,548
FHLMC POOL #G0-8053	6.0000%	5,696	5,801	5,990
FHLMC POOL #G0-8068	5.5000%	9,262	9,347	9,578
FHLMC POOL #G0-8100	5.5000%	8,058	7,989	8,333
FHLMC POOL #G0-8106	6.0000%	7,729	7,735	8,129
FHLMC POOL #G0-8157	6.5000%	7,424	7,527	7,836
FHLMC POOL #G0-8723	4.0000%	524,870	542,480	498,124
FHLMC POOL #G0-8759	4.5000%	287,262	306,497	279,093
FHLMC POOL #G0-8786	4.5000%	161,590	171,610	156,701
FHLMC POOL #G1-6177	2.0000%	3,761	3,616	3,372
FHLMC POOL #G6-0764	4.5000%	187,556	203,526	183,959
FHLMC POOL #G6-0920	4.5000%	549,821	588,455	539,350
FHLMC POOL #J0-7003	4.5000%	141	142	139
FHLMC POOL #J0-8788	5.0000%	10,007	10,130	10,050
FHLMC POOL #Q4-6291	4.5000%	194,130	206,672	187,446
FHLMC POOL #RA-3454	2.0000%	442,347	460,325	360,291
FHLMC POOL #RA-3690	2.0000%	1,559,870	1,620,500	1,270,947
FHLMC POOL #RA-6337	2.5000%	858,958	894,108	725,954
FHLMC POOL #RB-5119	2.5000%	1,431,525	1,491,912	1,231,170
FHLMC POOL #SC-0078	2.5000%	1,306,967	1,379,236	1,127,416
FHLMC POOL #SC-0087	2.5000%	918,919	970,955	792,673
FHLMC POOL #SC-0092	2.5000%	307,386	327,281	265,161
FHLMC POOL #SD-0752	2.5000%	891,165	921,441	753,738
FHLMC POOL #SD-1048	3.5000%	958,995	917,208	866,422
FHLMC POOL #SD-1315	3.5000%	4,410,536	4,292,318	3,982,989
FNMA POOL #0254476	5.5000%	5,682	5,744	5,784
FNMA POOL #0254479	6.5000%	12,772	13,076	13,268
FNMA POOL #0254868	5.0000%	6,923	6,751	6,874

		Coupon	Units	Cost	Market Value
FNMA	POOL #0254903	5.0000%	9,527	9,304	9,577
FNMA	POOL #0255190	5.5000%	12,188	12,377	12,555
FNMA	POOL #0255269	5.5000%	7,762	7,716	7,998
FNMA	POOL #0256811	7.0000%	3,359	3,437	3,532
FNMA	POOL #0486203	6.0000%	2,433	2,447	2,489
FNMA	POOL #0504666	7.0000%	6,026	6,172	6,054
FNMA	POOL #0508888	7.0000%	2,742	2,807	2,772
FNMA	POOL #0528119	7.0000%	8,134	8,338	8,152
FNMA	POOL #0545993	6.0000%	5,330	5,446	5,551
FNMA	POOL #0555071	6.5000%	13,391	13,670	13,801
FNMA	POOL #0590659	7.0000%	2,664	2,737	2,680
FNMA	POOL #0624639	7.0000%	849	872	849
FNMA	POOL #0665491	6.0000%	1,943	1,963	1,976
FNMA	POOL #0669000	6.0000%	3,726	3,754	3,790
FNMA	POOL #0669140	6.0000%	683	473	696
FNMA	POOL #0670840	6.0000%	6,618	6,668	6,728
FNMA	POOL #0672416	6.5000%	14,538	14,911	14,983
FNMA	POOL #0689070	5.0000%	4,473	4,434	4,490
FNMA	POOL #0696784	5.5000%	3,468	3,509	3,454
FNMA	POOL #0697253	5.0000%	1,010	1,007	986
FNMA	POOL #0725238	5.0000%	10,985	11,580	10,828
FNMA	POOL #0726891	5.5000%	4,958	5,065	5,103
FNMA	POOL #0735893	5.0000%	164,232	176,936	165,523
FNMA	POOL #0737736	5.0000%	345,670	371,144	342,034
FNMA	POOL #0738611	4.5000%	6,298	6,156	6,156
FNMA	POOL #0739436	5.5000%	10,273	10,236	10,575
FNMA	POOL #0740916	5.5000%	8,108	6,561	8,073
FNMA	POOL #0771195	6.0000%	8,923	9,124	9,283
FNMA	POOL #0775153	5.0000%	9,482	9,309	9,552
FNMA	POOL #0775554	5.0000%	8,273	8,220	8,327
FNMA	POOL #0776746	5.5000%	17,392	17,317	17,931
FNMA	POOL #0889117	5.0000%	316,684	341,574	318,353
FNMA	POOL #0964570	5.0000%	314	313	315
FNMA	POOL #0981366	4.5000%	155	155	153
FNMA	POOL #0982893	5.0000%	62	63	62
FNMA	POOL #0995203	5.0000%	293,566	316,387	290,455
FNMA	POOL #0995238	5.0000%	1,462	1,478	1,466
FNMA	POOL #0AA3052	4.5000%	928	932	913
FNMA	POOL #0AA7803	4.5000%	3,328	3,362	3,274
FNMA	POOL #0AD0308	5.0000%	387,516	417,396	389,130
FNMA	POOL #0AE4096	4.0000%	54,872	57,430	52,358
FNMA	POOL #0AJ4853	2.6070%	3,698	4,036	3,749
FNMA	POOL #0AL7384	4.5000%	101,681	110,321	99,636
FNMA	POOL #0AL9104	5.0000%	466,306	495,907	462,270
FNMA	POOL #0AL9407	4.5000%	58,345	63,370	56,589
FNMA	POOL #0AS8249	3.0000%	111,489	115,400	101,709
FNMA	POOL #0AT9694	3.2670%	11,104	11,190	11,185
FNMA	POOL #0AX3726	4.0000%	41,152	43,219	39,264
FNMA	POOL #0BH7071	4.5000%	169,441	175,847	162,814
FNMA	POOL #0BJ4583	3.1580%	222,561	224,516	218,668
FNMA	POOL #0BJ9262	4.5000%	171,873	178,517	166,066
FNMA	POOL #0BK7907	3.6580%	196,857	198,256	192,511
FNMA	POOL #0BM3386	4.0000%	277,455	285,035	263,574
FNMA	POOL #0BM4873	3.0790%	234,691	239,349	228,522
FNMA	POOL #0CA3949	3.2440%	183,397	188,056	177,315
FNMA	POOL #0CA6271	2.5000%	1,294,604	1,348,198	1,094,463
FNMA	POOL #0CA6714	2.5000%	1,397,097	1,480,005	1,182,727
FNMA	POOL #0CA6900	2.0000%	1,574,949	1,635,507	1,284,190
FNMA	POOL #0CA6950	2.5000%	1,231,951	1,303,125	1,041,446
FNMA	POOL #0CA8473	2.0000%	758,418	788,702	619,457
FNMA	POOL #0CA8543	2.5000%	788,930	839,496	680,546
FNMA	POOL #0CB4361	3.5000%	3,152,461	3,109,475	2,843,356
FNMA	POOL #0FM4141	2.5000%	3,906,454	4,126,792	3,302,602
FNMA	POOL #0FM5789	2.5000%	881,043	938,408	760,125
FNMA	POOL #0FS0374	2.5000%	2,187,297	2,152,874	1,847,610
FNMA	POOL #0MA0511	4.5000%	12,386	12,942	12,061
FNMA	POOL #0MA0587	4.0000%	282,800	294,165	269,830
FNMA	POOL #0MA1903	4.5000%	200,422	212,862	193,252
FNMA	POOL #0MA1976	4.5000%	304,083	323,008	293,811
FNMA	POOL #0MA1983	4.0000%	344,483	360,157	328,654
FNMA	POOL #0MA2001	4.5000%	252,440	269,901	243,917

	Coupon	Units	Cost	Market Value
FNMA POOL #0MA2019	4.0000%	133,271	140,495	127,148
FNMA POOL #0MA2480	4.0000%	153,781	162,381	146,714
FNMA POOL #0MA2740	2.5000%	375,385	373,280	363,157
FNMA POOL #0MA3894	4.0000%	60,728	63,697	57,941
FNMA POOL #0MA4521	2.5000%	811,555	838,891	694,943
FNMA GTD REMIC P/T 02-T19 A1	6.5000%	377,059	433,221	388,171
FNMA GTD REMIC P/T 03-73 HC	5.5000%	384,158	413,830	392,539
FNMA GTD REMIC P/T 04-W11 1A2	6.5000%	723,481	834,629	746,623
FNMA GTD REMIC P/T 13-81 KA	2.7500%	715,492	742,749	668,124
FNMA GTD REMIC P/T 15-18 HC	3.0000%	16,845	16,737	16,809
FNMA GTD REMIC P/T 15-58 DA	3.0000%	51,637	53,016	51,477
FNMA GTD REMIC P/T 17-43 A	3.5000%	410,448	427,831	400,115
FNMA GTD REMIC P/T 21-45 EA	2.5000%	495,751	516,933	459,828
FNMA GTD REMIC P/T 21-M2G A1	1.1806%	248,212	248,199	215,254
FNMA GTD REMIC P/T 22-50 A	4.5000%	693,589	696,780	687,648
GNMA GTD REMIC P/T 17-34 CA	3.0000%	439,240	454,796	425,938
GNMA GTD REMIC P/T 18-115 GB	3.5000%	571,165	599,576	552,440
GNMA GTD REMIC P/T 20-134 AB	3.5000%	305,196	320,500	287,331
GNMA GTD REMIC P/T 22-107 A	3.0000%	718,507	707,244	700,654
GNMA GTD REMIC P/T 22-85 KA	4.0000%	780,909	792,162	767,943
GNMA POOL #0385200	6.0000%	33	34	34
GNMA POOL #0543737	7.0000%	101	106	101
GNMA POOL #0619149	5.5000%	945	965	959
PRIVATE EXPORT FUNDING CORP	3.5500%	60,000	60,433	59,439
UNIV OF CALIFORNIA CA REVENUES	3.0630%	265,000	264,994	254,449
FEDERAL HOME LN MTG CORP	1.5000%	250,000	249,907	234,291
FEDERAL HOME LN MTG CORP	0.3750%	200,000	199,639	178,371
FEDERAL HOME LN MTG CORP	0.2500%	455,000	454,917	438,517
FEDERAL HOME LN MTG CORP	6.7500%	480,000	653,515	558,976
FEDERAL NATL MTG ASSN	1.6250%	125,000	124,815	117,932
FEDERAL NATL MTG ASSN	2.1250%	70,000	69,774	65,120
FEDERAL NATL MTG ASSN	0.5000%	510,000	509,438	457,955
FEDERAL NATL MTG ASSN	0.2500%	305,000	304,866	291,382
FEDERAL NATL MTG ASSN	2.5000%	140,000	139,853	136,603
TENNESSEE VALLEY AUTH BD	2.8750%	100,000	99,964	95,016
U S TREASURY BD CPN STRIP	0.0000%	1,885,000	1,755,544	1,442,442
U S TREASURY BOND	6.2500%	335,000	348,620	340,771
U S TREASURY BOND	1.3750%	1,600,000	1,186,328	1,034,313
U S TREASURY BOND	2.8750%	165,000	158,024	138,368
U S TREASURY BOND	2.3750%	730,000	713,885	559,363
U S TREASURY BOND	2.0000%	2,750,000	2,658,247	1,968,184
U S TREASURY BOND	3.6250%	35,000	45,340	32,636
U S TREASURY NOTE	1.0000%	1,930,000	1,930,666	1,798,443
U S TREASURY NOTE	1.3750%	5,470,000	5,433,479	4,847,891
U S TREASURY NOTE	2.2500%	10,655,000	10,867,048	10,124,889
U S TREASURY NOTE	2.7500%	5,604,800	5,500,014	5,310,277
U S TREASURY NOTE	2.8750%	10,485,000	10,833,783	9,811,296
U S TREASURY NOTE	2.6250%	2,075,000	2,129,898	1,908,305
U S TREASURY NOTE	2.3750%	870,000	881,257	832,564
U S TREASURY NOTE	2.0000%	7,140,000	7,158,071	6,861,154
U S TREASURY NOTE	1.7500%	1,095,000	1,100,371	1,037,513
U S TREASURY NOTE	1.6250%	1,705,000	1,742,916	1,565,736
U S TREASURY NOTE	1.5000%	3,425,000	3,288,383	3,182,252
U S TREASURY NOTE	2.1250%	1,455,200	1,420,585	1,378,404
U S TREASURY NOTE	1.8750%	3,455,900	3,330,568	2,941,324
U S TREASURY NOTE	0.5000%	3,535,000	3,496,031	3,088,557
U S TREASURY NOTE	0.6250%	2,650,000	2,478,380	2,147,412
U S TREASURY NOTE	0.3750%	6,105,000	6,045,877	5,407,410
U S TREASURY NOTE	0.2500%	12,605,000	12,160,156	11,912,638
U S TREASURY NOTE	0.1250%	24,402,400	24,291,354	23,770,003
U S TREASURY NOTE	0.7500%	3,195,000	3,147,023	2,835,900
U S TREASURY NOTE	1.2500%	1,605,000	1,599,297	1,372,363
U S TREASURY NOTE	1.1250%	10,000	9,975	8,866
U S TREASURY NOTE	0.8750%	1,505,000	1,382,562	1,323,988
U S TREASURY NOTE	3.1250%	925,000	911,594	880,755
U S TREASURY NOTE	2.5000%	1,685,000	1,681,988	1,638,004
U S TREASURY NOTE	3.0000%	3,040,000	3,041,082	2,956,277
U S TREASURY NOTE	3.2500%	5,430,000	5,518,137	5,222,247
JPMORGAN CHASE & CO	6.2759%	384,000	384,000	383,994
Total of U.S. Government & Federal Agency Obligations			186,117,036	170,770,949

	Coupon	Units	Cost	Market Value
Domestic Corporate & Other Bonds				
AMERICAN AIRLINES 2016-2 CLASS	3.2000%	11,130	11,130	9,678
CONTINENTAL AIRLINES 2012-2 CL	4.0000%	31,695	31,710	29,934
UNITED AIRLINES 2012-1 CLASS A	4.1500%	36,207	36,332	34,261
AMERICREDIT AUTOMOBILE REC 1 C	3.3600%	79,414	79,401	79,137
AMERICREDIT AUTOMOBILE REC 2 C	2.7400%	100,000	99,983	99,109
AMERICREDIT AUTOMOBILE REC 2 C	1.0100%	100,000	99,982	91,182
AMERICREDIT AUTOMOBILE REC 3 C	2.3200%	200,000	199,978	197,019
CARMAX AUTO OWNER TRUST 20 1 C	2.2000%	100,000	99,977	90,463
CARMAX AUTO OWNER TRUST 20 2 C	1.3400%	100,000	99,995	90,947
CARMAX AUTO OWNER TRUST 20 4 C	1.3800%	100,000	99,967	90,509
DRIVE AUTO RECEIVABLES TRU 1 B	0.6500%	47,260	47,257	47,108
DRIVE AUTO RECEIVABLES TRU 2 B	0.5800%	200,000	199,995	197,021
FORD CREDIT AUTO OWNER TR C A3	0.4100%	428,942	428,920	418,047
FORD CREDIT AUTO OWNER TRU A C	0.8300%	100,000	99,991	91,379
SANTANDER DRIVE AUTO RECEI 1 C	2.5600%	100,000	99,991	94,595
SANTANDER DRIVE AUTO RECEI 2 C	0.9000%	100,000	99,983	97,431
SANTANDER DRIVE AUTO RECEI 2 D	1.3500%	100,000	99,989	94,232
SANTANDER DRIVE AUTO RECEI 3 C	1.1200%	142,690	142,679	141,651
SANTANDER DRIVE AUTO RECEI 3 C	0.9500%	200,000	199,978	193,195
SANTANDER DRIVE AUTO RECEI 4 C	1.2600%	200,000	199,965	191,071
WORLD OMNI AUTO RECEIVABL A A3	0.3000%	1,362,903	1,362,841	1,318,077
WORLD OMNI SELECT AUTO TRU A B	2.1700%	152,675	150,655	151,911
WORLD OMNI SELECT AUTO TRU A C	2.3800%	100,000	99,986	98,709
WORLD OMNI SELECT AUTO TRU A C	1.0900%	100,000	99,982	91,629
BNSF RAILWAY CO 2007-1 PASS TH	5.9960%	58,303	60,000	58,432
CNH EQUIPMENT TRUST 2022- B A3	3.8900%	140,000	139,979	136,831
JOHN DEERE OWNER TRUST 20 B A3	0.5200%	1,125,000	1,124,925	1,062,848
JOHN DEERE OWNER TRUST 20 B A3	3.7400%	77,000	76,993	75,172
SBA GTD PARTN CTFS 2005-20C 1	4.9500%	48,151	49,207	48,364
SBA GTD PARTN CTFS 2005-20H 1	5.1100%	29,741	30,540	29,487
SBA GTD PARTN CTFS 2007-20B 1	5.4900%	28,759	30,033	28,222
CENTERPOINT ENERGY TRANSI 1 A3	3.0282%	1,238,010	1,229,612	1,216,733
PSNH FUNDING LLC 3 1 A1	3.0940%	480,169	478,783	475,120
GENERAL MOTORS CO	6.1250%	250,000	249,838	250,108
AIR LEASE CORP	2.2500%	585,000	584,625	580,071
AIR LEASE CORP	3.8750%	265,000	264,640	262,729
AMERICAN EXPRESS CO	2.5500%	130,000	129,892	115,792
AMERIPRISE FINANCIAL INC	3.0000%	110,000	109,759	105,034
BANK OF AMERICA CORP	4.0000%	765,000	769,843	754,948
BANK OF AMERICA CORP	3.8750%	1,500,000	1,501,635	1,451,974
BANK OF AMERICA CORP	4.2000%	275,000	275,603	270,492
BANK OF AMERICA CORP	3.0040%	200,000	207,223	198,938
BANK OF AMERICA CORP	3.9500%	180,000	181,523	173,551
BANK OF AMERICA CORP	2.4560%	160,000	160,000	149,805
BANK OF AMERICA CORP	2.0150%	685,000	699,672	627,928
BANK OF AMERICA CORP	1.5300%	360,000	360,000	329,294
BANK OF AMERICA CORP	2.2250%	120,000	120,000	109,180
BANK OF AMERICA CORP	3.8776%	260,000	255,658	225,289
CAPITAL ONE FINANCIAL CORP	4.2000%	350,000	352,155	336,531
CAPITAL ONE FINANCIAL CORP	4.9270%	450,000	453,468	428,732
CAPITAL ONE NA	3.3750%	90,000	90,042	89,629
CHARLES SCHWAB CORP/THE	0.9000%	295,000	294,761	257,651
CITIGROUP INC	3.8750%	500,000	499,828	488,176
CITIGROUP INC	4.6000%	235,000	234,815	229,099
CITIGROUP INC	3.8870%	575,000	564,632	529,237
CITIGROUP INC	4.1250%	800,000	796,941	721,685
CITIGROUP INC	3.3520%	465,000	465,000	448,430
CITIGROUP INC	3.7850%	300,000	297,585	251,477
CITIGROUP INC	5.2760%	525,000	527,905	470,993
CITIGROUP INC	2.3825%	340,000	340,000	315,024
COMERICA INC	3.7000%	300,000	300,236	297,415
DISCOVER FINANCIAL SERVICES	3.8500%	150,000	150,013	149,810
FORD MOTOR CREDIT CO LLC	4.3750%	200,000	200,283	197,626
FORD MOTOR CREDIT CO LLC	3.6640%	80,000	79,224	75,200
FORD MOTOR CREDIT CO LLC	3.8100%	85,000	85,232	82,238
FORD MOTOR CREDIT CO LLC	3.3500%	260,000	259,996	259,633
GENERAL MOTORS FINANCIAL CO IN	2.7500%	210,000	209,814	193,440

	Coupon	Units	Cost	Market Value
GENERAL MOTORS FINANCIAL CO IN	3.6000%	410,000	437,280	332,108
GENERAL MOTORS FINANCIAL CO IN	1.0500%	370,000	369,915	346,750
GENERAL MOTORS FINANCIAL CO IN	1.2000%	175,000	174,951	160,636
GENERAL MOTORS FINANCIAL CO IN	3.9230%	210,000	210,003	208,842
GOLDMAN SACHS GROUP INC/THE	3.5000%	980,000	1,008,471	937,853
GOLDMAN SACHS GROUP INC/THE	4.2500%	260,000	259,504	250,956
GOLDMAN SACHS GROUP INC/THE	3.6910%	200,000	196,444	180,845
GOLDMAN SACHS GROUP INC/THE	3.7500%	980,000	974,020	928,246
GOLDMAN SACHS GROUP INC/THE	1.9480%	400,000	398,318	342,065
GOLDMAN SACHS GROUP INC/THE	3.6150%	825,000	812,497	750,792
GOLDMAN SACHS GROUP INC/THE	4.4820%	225,000	225,000	211,162
JOHN DEERE CAPITAL CORP	2.8000%	185,000	184,985	183,960
JPMORGAN CHASE & CO	3.8750%	650,000	649,862	635,664
JPMORGAN CHASE & CO	4.2500%	675,000	696,782	632,677
JPMORGAN CHASE & CO	3.3000%	230,000	229,895	215,855
JPMORGAN CHASE & CO	3.7970%	250,000	251,894	246,583
JPMORGAN CHASE & CO	2.9560%	125,000	126,400	99,012
JPMORGAN CHASE & CO	2.0830%	125,000	119,117	113,886
JPMORGAN CHASE & CO	4.3230%	375,000	376,092	351,414
JPMORGAN CHASE & CO	3.6430%	275,000	275,661	217,377
JPMORGAN CHASE & CO	5.7170%	100,000	100,286	94,564
JPMORGAN CHASE & CO	2.6861%	90,000	90,000	84,400
JPMORGAN CHASE & CO	3.9163%	280,000	280,000	271,576
JPMORGAN CHASE & CO	2.5110%	105,000	99,603	97,205
MORGAN STANLEY	3.1250%	345,000	344,015	317,681
MORGAN STANLEY	3.8750%	1,135,000	1,132,804	1,093,365
MORGAN STANLEY	3.7500%	975,000	977,435	972,241
MORGAN STANLEY	2.7200%	115,000	115,000	109,090
MORGAN STANLEY	4.2100%	295,000	295,000	276,036
STATE STREET CORP	2.9010%	540,000	541,187	509,710
STATE STREET CORP	3.1520%	325,000	331,632	279,440
US BANK NA/CINCINNATI OH	3.4000%	70,000	69,886	69,437
WELLS FARGO & CO	4.3000%	1,075,000	1,104,917	1,005,059
WELLS FARGO & CO	2.1640%	470,000	470,000	432,733
WELLS FARGO & CO	3.9080%	325,000	325,000	310,689
WELLS FARGO & CO	3.7025%	1,125,000	1,125,000	1,027,431
WELLS FARGO & CO	5.4095%	325,000	325,005	297,278
WELLS FARGO & CO	4.8080%	150,000	151,525	143,059
WESTERN UNION CO/THE	1.3500%	355,000	352,466	305,908
TRANE TECHNOLOGIES GLOBAL HOLD	4.2500%	70,000	69,989	69,708
DOW CHEMICAL CO/THE	7.3750%	92,000	122,435	99,920
DOW CHEMICAL CO/THE	4.8000%	500,000	525,505	475,991
SHERWIN-WILLIAMS CO/THE	3.4500%	825,000	823,484	757,405
CCP_IRS_R USD-SOFR-COMPOUND 1	2.9952%	863,000	0	113,863
CCP_IRS_R USD-SOFR-COMPOUND 1	1.2197%	-863,000	0	0
3650R 2021-PF1 COMMERC PF1 ASB	2.3720%	700,000	720,583	597,682
BANK 2021-BNK35 BN35 A3	1.7170%	400,000	399,981	329,007
BANK 2021-BNK35 BN35 ASB	2.0670%	300,000	308,784	250,263
BANK 2021-BNK37 BN37 A3	2.5880%	250,000	257,409	215,824
BBCMS MORTGAGE TRUST 201 C2 A1	3.3960%	225,991	225,991	224,651
BBCMS MORTGAGE TRUST 202 C8 A3	1.6170%	480,000	484,555	402,292
BENCHMARK 2018-B3 MORTGA B3 A3	3.7460%	125,000	126,154	120,250
BENCHMARK 2018-B8 MORTGA B8 A3	3.9823%	450,000	454,230	441,680
BENCHMARK 2019-B10 MORT B10 A2	3.6140%	1,200,000	1,286,866	1,166,448
BENCHMARK 2020-B20 MORT B20 A3	1.9454%	250,000	257,175	211,621
BENCHMARK 2021-B24 MORT B24 A3	2.0103%	400,000	403,866	336,655
BENCHMARK 2021-B27 MOR B27 AAB	2.1630%	350,000	360,209	292,586
BENCHMARK 2021-B27 MORT B27 A3	1.7920%	600,000	599,970	498,535
BENCHMARK 2021-B31 MORT B31 A3	2.7030%	1,200,000	1,235,389	1,038,654
BMO 2022-C3 MORTGAGE TRU C3 A2	5.5040%	214,835	219,551	216,277
CCUBS COMMERCIAL MORTGAG C1 A3	3.2830%	350,000	353,185	320,289
CD 2017-CD6 MORTGAGE TR CD6 A3	3.1040%	175,000	176,588	167,591
CITIGROUP COMMERCIAL M GC36 A4	3.3490%	200,000	201,746	187,525
CITIGROUP COMMERCIAL MOR C2 A3	2.5750%	300,000	302,599	272,056
CITIGROUP COMMERCIAL MOR P1 A5	3.7170%	250,000	257,811	238,907
CITIGROUP COMMERCIAL MOR P8 A3	3.2030%	325,000	327,938	295,023
COMM 2013-CCRE12 MORTG CR12 A4	4.0460%	585,000	634,251	577,854
COMM 2015-CCRE24 MORTG CR24 A4	3.4320%	159,017	160,449	151,444
COMM 2015-PC1 MORTGAGE PC1 A4	3.6200%	127,471	128,592	123,621
COMM 2017-COR2 MORTGAG COR2 A3	3.5100%	275,000	273,334	253,031
COMM 2019-GC44 MORTGAG GC44 A3	2.6880%	600,000	605,714	539,571

	Coupon	Units	Cost	Market Value
CSAIL 2015-C3 COMMERCIAL C3 A3	3.4465%	270,276	272,620	257,836
CSAIL 2016-C7 COMMERCIAL C7 A4	3.2100%	289,638	292,213	269,685
JPMBB COMMERCIAL MORTGA C30 A4	3.5508%	204,673	206,478	196,834
MORGAN STANLEY BANK OF C32 A3	3.4590%	474,197	478,437	440,943
MORGAN STANLEY CAPITAL I L1 A1	3.3620%	308,182	308,178	304,529
UBS COMMERCIAL MORTGAGE C9 ASB	4.0900%	200,000	205,553	192,339
WELLS FARGO COMMERCIAL C47 A1	3.4090%	118,165	118,163	117,889
WELLS FARGO COMMERCIAL C59 A2	1.3540%	900,000	899,998	787,531
WELLS FARGO COMMERCIAL C62 A2	3.5890%	300,000	299,992	276,842
WELLS FARGO COMMERCIAL LC22 A3	3.5720%	291,578	294,250	277,182
EQUIFAX INC	5.1000%	235,000	234,787	227,361
GLOBAL PAYMENTS INC	3.7500%	300,000	299,830	297,255
RELX CAPITAL INC	4.0000%	550,000	561,281	505,094
AMAZON.COM INC	3.3000%	320,000	319,397	302,117
AMAZON.COM INC	2.1000%	425,000	424,934	344,646
CHARTER COMMUNICATIONS OPERATI	4.5000%	150,000	148,432	148,260
CHARTER COMMUNICATIONS OPERATI	4.2000%	525,000	559,487	471,337
CHARTER COMMUNICATIONS OPERATI	4.4000%	150,000	136,355	124,210
CHARTER COMMUNICATIONS OPERATI	5.0500%	300,000	334,486	276,126
CHARTER COMMUNICATIONS OPERATI	4.9080%	680,000	696,886	663,108
COMCAST CORP	3.7000%	125,000	124,994	122,936
COMCAST CORP	3.4000%	275,000	274,622	241,867
COMCAST CORP	3.1500%	730,000	698,558	661,859
FOX CORP	4.7090%	300,000	309,299	281,830
FOX CORP	4.0300%	345,000	358,693	340,734
PARAMOUNT GLOBAL	4.7500%	244,000	259,495	239,886
PEPSICO INC	1.9500%	390,000	388,681	310,203
KRAFT HEINZ FOODS CO	3.0000%	394,000	391,821	363,287
KROGER CO/THE	3.7000%	315,000	315,151	296,667
TYSON FOODS INC	3.9500%	165,000	167,020	161,536
ABBVIE INC	3.2000%	550,000	540,898	481,510
ABBVIE INC	3.6000%	925,000	939,267	887,879
ABBVIE INC	3.8500%	50,000	51,922	49,086
ABBVIE INC	2.6000%	945,000	944,628	899,286
ABBVIE INC	3.8000%	680,000	702,253	658,583
BAXALTA INC	4.0000%	35,000	37,303	33,956
BECTON DICKINSON AND CO	3.7340%	26,000	26,138	25,109
CIGNA CORP	3.5000%	500,000	519,669	489,794
CIGNA CORP	4.1250%	500,000	499,769	485,608
CIGNA CORP	4.3750%	300,000	303,353	283,274
CVS HEALTH CORP	5.0000%	145,000	150,038	143,333
CVS HEALTH CORP	3.7500%	370,000	369,354	329,021
CVS HEALTH CORP	4.3000%	475,000	472,848	447,999
ELEVANCE HEALTH INC	3.5000%	135,000	140,730	132,038
ELEVANCE HEALTH INC	3.6500%	450,000	451,573	419,082
ELI LILLY & CO	2.7500%	484,000	482,938	463,223
GILEAD SCIENCES INC	0.7500%	881,000	880,898	845,557
HCA INC	5.6250%	540,000	555,301	514,576
KAISER FOUNDATION HOSPITALS	3.1500%	80,000	79,855	74,130
MYLAN INC	4.5500%	165,000	176,172	145,743
PFIZER INC	3.2000%	370,000	369,296	365,459
PROVIDENCE ST JOSEPH HEALTH OB	2.7460%	25,000	25,000	23,275
SUTTER HEALTH	3.6950%	145,000	144,621	130,820
UNITEDHEALTH GROUP INC	2.3750%	335,000	334,969	321,780
UNITEDHEALTH GROUP INC	2.9500%	775,000	772,269	706,974
VIATRIS INC	2.7000%	420,000	433,210	312,066
AMCOR FLEXIBLES NORTH AMERICA	4.0000%	500,000	499,890	482,676
BERRY GLOBAL INC	0.9500%	180,000	179,898	169,112
BERRY GLOBAL INC	1.5700%	390,000	388,878	340,012
CATERPILLAR INC	2.6000%	600,000	597,480	510,403
NIKE INC	2.7500%	175,000	174,984	160,808
NIKE INC	2.8500%	250,000	249,714	217,182
VF CORP	2.4000%	300,000	310,108	280,300
WASTE MANAGEMENT INC	3.1500%	345,000	344,966	315,491
AMERICAN INTERNATIONAL GROUP I	3.9000%	85,000	83,008	81,137
BERKSHIRE HATHAWAY INC	2.7500%	650,000	649,874	646,485
CNA FINANCIAL CORP	3.9500%	300,000	300,347	294,205
MARRIOTT INTERNATIONAL INC/MD	5.0000%	185,000	183,406	178,661
CARRIER GLOBAL CORP	2.7220%	145,000	151,482	119,688
MASCO CORP	3.5000%	250,000	236,991	226,863
DIAMONDBACK ENERGY INC	3.2500%	250,000	265,853	230,558

	Coupon	Units	Cost	Market Value
ENERGY TRANSFER LP	3.6000%	250,000	249,739	248,935
ENERGY TRANSFER LP	4.2000%	350,000	346,525	323,670
ENERGY TRANSFER LP	5.8750%	200,000	204,468	200,408
ENTERPRISE PRODUCTS OPERATING	3.3500%	390,000	389,982	387,262
EXXON MOBIL CORP	2.9920%	730,000	749,478	700,169
EXXON MOBIL CORP	3.2940%	370,000	370,000	347,841
EXXON MOBIL CORP	3.4820%	200,000	206,350	181,616
EXXON MOBIL CORP	2.6100%	1,100,000	1,100,000	931,892
KINDER MORGAN ENERGY PARTNERS	4.1500%	340,000	338,998	335,368
KINDER MORGAN INC	1.7500%	50,000	49,929	43,298
KINDER MORGAN INC	4.3000%	775,000	811,258	741,957
KINDER MORGAN INC	4.8000%	150,000	138,036	134,598
MAGELLAN MIDSTREAM PARTNERS LP	3.2500%	255,000	273,316	217,122
MARATHON OIL CORP	4.4000%	310,000	308,012	289,444
MPLX LP	1.7500%	460,000	459,379	402,492
MPLX LP	4.5000%	150,000	150,574	149,285
MPLX LP	4.1250%	195,000	194,836	181,878
MPLX LP	4.8750%	55,000	55,998	53,897
OCCIDENTAL PETROLEUM CORP	2.9000%	175,000	174,911	168,438
ONEOK INC	2.2000%	760,000	759,675	690,971
PHILLIPS 66	1.3000%	155,000	154,959	135,379
TRANSCONTINENTAL GAS PIPE LINE	3.2500%	200,000	170,472	169,083
WILLIAMS COS INC/THE	4.3000%	105,000	104,967	103,522
WW GRAINGER INC	1.8500%	250,000	249,660	234,324
AVIS BUDGET RENTAL C 1A A 144A	1.3800%	300,000	299,919	258,265
AVIS BUDGET RENTAL C 1A A 144A	3.8300%	300,000	299,970	283,374
AVIS BUDGET RENTAL C 2A A 144A	4.0000%	100,000	99,975	98,275
AVIS BUDGET RENTAL C 2A A 144A	3.3500%	200,000	198,559	192,165
AVIS BUDGET RENTAL C 2A A 144A	1.6600%	300,000	299,983	256,418
AVIS BUDGET RENTAL C 3A A 144A	2.3600%	300,000	299,995	280,945
COMMONBOND STUDENT CGS A1 144A	3.8700%	18,236	18,236	17,498
ENTERPRISE FLEET FUN 1 A2 144A	0.4400%	61,089	61,086	59,081
FORD CREDIT AUTO OWNE 1 A 144A	2.0400%	300,000	299,918	278,957
FORD CREDIT AUTO OWNE 1 A 144A	3.5200%	400,000	399,934	393,617
FORD CREDIT AUTO OWNE 2 B 144A	1.9100%	100,000	99,979	86,445
GLS AUTO RECEIVABLES 4A B 144A	1.5300%	100,000	99,985	95,178
HERTZ VEHICLE FINANC 1A A 144A	1.2100%	200,000	199,977	183,034
LAUREL ROAD PRIME A A2FX 144A	2.7300%	21,251	21,250	20,814
LENDMARK FUNDING TRU 2A A 144A	2.7800%	200,000	202,968	194,561
MMAF EQUIPMENT FINAN A A5 144A	3.0800%	200,000	185,634	193,186
NAVIENT PRIVATE EDU BA A2 144A	2.1200%	56,650	56,628	51,791
ONEMAIN DIRECT AUTO 1A A 144A	3.6300%	500,000	501,315	475,001
ONEMAIN DIRECT AUTO 1A A 144A	0.8700%	500,000	499,950	462,464
ONEMAIN FINANCIAL I 1A A2 144A	3.5260%	200,000	199,997	192,363
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	100,000	97,417	88,037
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	150,000	149,964	147,042
OPORTUN ISSUANCE TRUS 2 A 144A	5.9400%	182,357	182,352	181,264
SOFI CONSUMER LOAN PR 1 A 144A	0.4900%	38,628	38,625	37,628
SOFI PROFESSIONAL A A2FX 144A	3.6900%	39,480	39,475	38,384
SOFI PROFESSIONAL C A2FX 144A	2.3700%	109,316	109,286	102,432
TOWD POINT MORTGAG MH1 A1 144A	3.0000%	48,897	49,196	47,925
ARBOR MULTIFAMILY MF3 A3 144A	2.1678%	600,000	605,875	498,964
ARBOR MULTIFAMILY MF3 ASB 144A	2.3775%	500,000	514,699	418,732
BELLEMEADE RE 2021- 3A A2 144A	3.9968%	200,000	200,000	188,000
BELLEMEADE RE 2021 3A M1A 144A	3.9968%	141,424	141,424	139,341
CITIGROUP COMMERCIAL SMRT A 144A	4.1490%	400,000	403,292	390,275
CREDIT SUISSE MORT ICE4 A 144A	4.3920%	550,000	550,000	542,434
FREDDIE MAC STAC DNA1 M1A 144A	3.9968%	121,374	121,370	118,779
FREDDIE MAC STAC DNA3 M1B 144A	5.8968%	110,000	110,000	103,812
FREDDIE MAC STACR DNA3 M2 144A	5.0968%	235,000	235,000	223,832
FREDDIE MAC STACR DNA5 M2 144A	4.6468%	17,367	17,366	16,935
FREDDIE MAC STACR HQA3 M1 144A	2.9968%	525,376	525,376	506,615
JPMBB COMMERCIAL C24 A4A2 144A	3.3726%	500,000	530,757	481,258
LEGACY MORTGAGE AS GS1 A1 144A	2.8820%	69,542	69,541	69,116
LEGACY MORTGAGE AS PR1 A1 144A	6.8580%	238,585	239,603	234,790
MFA 2021-RPL1 TRU RPL1 A1 144A	1.1313%	221,669	221,669	196,865
NEW RESIDENTIAL MO 4A A1S 144A	4.3356%	25,652	25,702	24,825
PMT CREDIT RISK TRAN 1R A 144A	6.4856%	187,562	188,801	183,522
PMT CREDIT RISK TRAN 2R A 144A	7.4114%	125,726	125,727	124,925
TOWD POINT MORTGAG SJ1 A1 144A	2.2500%	165,770	167,527	155,534
TOWD POINT MORTGAGE 4 A1 144A	1.7500%	68,967	70,226	61,423

	Coupon	Units	Cost	Market Value
7-ELEVEN INC 144A	0.6250%	220,000	219,967	216,842
7-ELEVEN INC 144A	1.3000%	350,000	349,152	281,953
ASHTREAD CAPITAL INC 144A	1.5000%	200,000	199,596	167,684
BAYER US FINANCE II LLC 144A	4.3750%	500,000	562,324	457,457
BMW US CAPITAL LLC 144A	2.8000%	550,000	569,625	508,967
BORGWARNER INC 144A	5.0000%	350,000	386,308	343,295
CONTINENTAL RESOURCES INC 144A	2.2680%	100,000	100,000	85,335
COREBRIDGE FINANCIAL INC 144A	3.6500%	235,000	229,023	214,615
COX COMMUNICATIONS INC 144A	3.5000%	550,000	563,716	503,505
COX COMMUNICATIONS INC 144A	3.3500%	400,000	409,247	368,331
EAST OHIO GAS CO/THE 144A	1.3000%	190,000	189,895	170,604
EXELON CORP 144A	3.3500%	225,000	226,161	188,620
GUARDIAN LIFE GLOBAL FUND 144A	1.1000%	225,000	224,886	202,096
GULFSTREAM NATURAL GAS SY 144A	6.1900%	250,000	286,414	250,986
INFOR INC 144A	1.7500%	90,000	89,941	80,962
INFOR INC 144A	1.4500%	85,000	84,993	82,011
INTERNATIONAL FLAVORS & F 144A	1.2300%	330,000	330,001	289,189
ITC HOLDINGS CORP 144A	4.9500%	145,000	144,854	141,459
JBS USA LUX SA / JBS USA 144A	5.1250%	370,000	366,525	346,790
JERSEY CENTRAL POWER & LI 144A	4.7000%	200,000	204,008	196,847
LIBERTY UTILITIES FINANCE 144A	2.0500%	375,000	373,809	283,664
MICHAEL KORS USA INC 144A	4.5000%	550,000	541,087	524,348
NRG ENERGY INC 144A	2.0000%	195,000	195,413	172,224
PACIFIC LIFE GLOBAL FUNDI 144A	1.2000%	255,000	254,687	229,030
PENSKE TRUCK LEASING CO L 144A	4.4000%	275,000	274,285	258,059
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500%	135,000	134,939	121,273
PRINCIPAL LIFE GLOBAL FUN 144A	0.8750%	290,000	289,785	252,065
PROTECTIVE LIFE GLOBAL FU 144A	1.0820%	300,000	300,000	292,530
STELLANTIS FINANCE US INC 144A	1.7110%	265,000	264,999	220,546
VISTRA OPERATIONS CO LLC 144A	3.5500%	200,000	201,391	190,566
WARNERMEDIA HOLDINGS INC 144A	3.7550%	2,025,000	1,946,747	1,811,777
BOSTON PROPERTIES LP	4.5000%	425,000	445,744	391,087
BOSTON PROPERTIES LP	3.2500%	250,000	251,298	203,418
CROWN CASTLE INC	1.3500%	105,000	104,846	94,226
ERP OPERATING LP	2.8500%	475,000	473,620	433,259
REALTY INCOME CORP	4.6000%	210,000	219,954	209,338
WELLTOWER INC	3.6250%	170,000	169,824	166,086
AUTOZONE INC	3.6250%	330,000	329,849	317,500
DOLLAR GENERAL CORP	4.6250%	495,000	494,524	481,160
HOME DEPOT INC/THE	4.5000%	215,000	214,745	205,502
HOME DEPOT INC/THE	2.7000%	375,000	373,376	320,284
STARBUCKS CORP	2.5500%	200,000	208,225	163,108
TARGET CORP	2.2500%	747,000	746,359	704,524
ANALOG DEVICES INC	1.7000%	640,000	636,703	534,483
APPLE INC	3.2000%	265,000	265,000	249,261
APPLE INC	1.2000%	555,000	553,967	464,690
APPLE INC	2.8500%	920,000	919,939	915,918
BROADCOM CORP / BROADCOM CAYMA	3.6250%	110,000	109,005	107,803
BROADCOM INC	3.4590%	102,000	103,661	94,772
BROADCOM INC	3.1500%	445,000	444,663	417,696
DELL INTERNATIONAL LLC / EMC C	5.4500%	56,000	55,998	56,144
FISERV INC	2.2500%	225,000	224,900	194,257
INTEL CORP	4.1500%	1,020,000	1,018,369	928,854
MARVELL TECHNOLOGY INC	2.9500%	195,000	202,377	151,276
MICROCHIP TECHNOLOGY INC	4.2500%	150,000	153,000	144,869
MICROCHIP TECHNOLOGY INC	2.6700%	400,000	404,343	389,816
MICRON TECHNOLOGY INC	2.7030%	210,000	172,927	152,820
MICROSOFT CORP	2.7000%	455,000	450,801	436,643
NETAPP INC	1.8750%	150,000	149,944	136,973
ORACLE CORP	2.5000%	220,000	219,959	205,009
ORACLE CORP	2.9500%	600,000	516,158	483,640
SKYWORKS SOLUTIONS INC	0.9000%	100,000	99,990	97,018
TRIMBLE INC	4.1500%	150,000	150,122	149,458
BURLINGTON NORTHERN SANTA FE L	3.7500%	900,000	905,051	887,245
CSX CORP	3.2500%	525,000	524,684	482,643
SOUTHWEST AIRLINES CO	4.7500%	0	0	0
UNITED PARCEL SERVICE INC	4.4500%	650,000	671,810	631,393
AEP TRANSMISSION CO LLC	3.1000%	135,000	135,550	125,914
ALABAMA POWER CO	2.8000%	345,000	344,894	329,115
BERKSHIRE HATHAWAY ENERGY CO	3.7000%	575,000	549,358	517,148
BERKSHIRE HATHAWAY ENERGY CO	4.0500%	200,000	199,871	196,601

	Coupon	Units	Cost	Market Value
DOMINION ENERGY INC	3.3750%	350,000	347,251	300,991
DTE ENERGY CO	3.4000%	364,000	363,069	318,680
DTE ENERGY CO	0.5500%	520,000	519,990	518,440
DTE ENERGY CO	2.5290%	160,000	163,210	152,004
DUKE ENERGY CORP	4.5000%	580,000	579,175	524,506
EVERGY INC	2.4500%	330,000	329,769	312,144
EXELON CORP	3.4000%	150,000	149,268	141,195
EXELON CORP	4.0500%	460,000	459,259	416,924
FLORIDA POWER & LIGHT CO	2.7500%	15,000	14,985	14,845
FLORIDA POWER & LIGHT CO	2.8500%	225,000	224,882	215,271
NEXTERA ENERGY CAPITAL HOLDING	1.9000%	575,000	567,351	475,974
PACIFICORP	2.7000%	250,000	249,645	208,756
PECO ENERGY CO	3.1500%	750,000	748,966	715,741
PUBLIC SERVICE CO OF COLORADO	2.5000%	5,000	4,991	4,970
PUBLIC SERVICE ELECTRIC AND GA	3.2500%	425,000	424,852	419,284
PUGET ENERGY INC	3.6500%	45,000	44,812	42,568
SAN DIEGO GAS & ELECTRIC CO	3.6000%	30,000	30,160	29,633
SOUTHERN CALIFORNIA EDISON CO	3.5000%	110,000	110,125	108,376
SOUTHERN CO/THE	3.7000%	500,000	524,255	440,057
SOUTHERN CO/THE	4.4750%	225,000	225,837	222,170
SOUTHERN CO/THE	5.1130%	275,000	285,437	267,662
VIRGINIA ELECTRIC AND POWER CO	3.5000%	700,000	699,686	655,897
VIRGINIA ELECTRIC AND POWER CO	3.7500%	100,000	99,699	94,399
WISCONSIN ELECTRIC POWER CO	4.7500%	300,000	299,383	289,115
EASTERN ENERGY GAS HOLDINGS LL	3.5500%	30,000	29,979	29,554
NISOURCE INC	0.9500%	200,000	199,711	177,518
AT&T INC	2.7500%	400,000	418,174	320,188
AT&T INC	4.2500%	810,000	809,774	777,331
AT&T INC	4.3000%	377,000	378,320	344,454
AT&T INC	2.5500%	250,000	202,004	185,086
T-MOBILE USA INC	2.2500%	405,000	341,241	305,218
T-MOBILE USA INC	3.5000%	505,000	504,950	482,661
T-MOBILE USA INC	3.7500%	780,000	819,359	719,816
T-MOBILE USA INC	2.4000%	360,000	359,817	293,960
T-MOBILE USA INC	2.5500%	250,000	258,901	198,073
T-MOBILE USA INC	5.2000%	225,000	224,641	215,191
VERIZON COMMUNICATIONS INC	2.5500%	325,000	323,847	259,489
VERIZON COMMUNICATIONS INC	1.6800%	977,000	907,800	732,195
VERIZON COMMUNICATIONS INC	4.3290%	475,000	474,139	446,939
VERIZON COMMUNICATIONS INC	4.0160%	56,000	56,080	50,858
VERIZON COMMUNICATIONS INC	2.1000%	475,000	469,399	401,001
HARBORVIEW MORTGAGE LOAN 4 3A	4.2529%	3,308	3,623	3,102
SEASONED CREDIT RISK TRAN 2 MA	3.5000%	151,793	154,018	144,804
Total of Domestic Corporate & Other Bonds			130,616,071	120,421,741

Total of Domestic Fixed Income Securities

316,733,107

291,192,690

International Securities

8.67%

International Fixed Income Securities

BERMUDA

OAKTOWN RE VII LTD 2 M1A 144A	4.5968%	300,000	300,006	294,540
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CANADA

CANADIAN IMPERIAL BANK OF COMM	0.9500%	400,000	399,945	389,016
CANADIAN NATIONAL RAILWAY CO	2.2500%	1,075,000	1,074,944	1,071,995
CANADIAN NATURAL RESOURCES LTD	2.0500%	385,000	384,637	351,017
HYDRO-QUEBEC	8.0500%	35,000	38,043	37,025
KINROSS GOLD CORP	5.9500%	210,000	218,487	211,502
PROVINCE OF ONTARIO CANADA	2.1250%	235,000	234,685	194,417
PROVINCE OF QUEBEC CANADA	2.5000%	305,000	304,649	284,283
PROVINCE OF QUEBEC CANADA	7.5000%	50,000	51,955	51,146
ROYAL BANK OF CANADA	1.4000%	520,000	519,529	445,045
TRANSCANADA PIPELINES LTD	3.7500%	920,000	919,294	909,120
TRANSCANADA PIPELINES LTD	4.1000%	850,000	893,919	760,411

CAYMAN ISLANDS

CIFC FUNDING 2014 5A A1R2 144A	5.2791%	750,000	750,000	734,483
GENERATE CLO 2 LTD 2A AR 144A	5.4746%	500,000	498,337	493,791

	Coupon	Units	Cost	Market Value
ICG US CLO 2015-1 1A A1R 144A	5.3666%	678,801	672,202	670,626
MADISON PARK FUNDI 33A AR 144A	5.1536%	750,000	750,003	732,525
NORTHWOODS CAPITA 15A A1R 144A	4.7371%	750,000	749,955	721,891
OZLM XII LTD 12A A1R 144A	3.8323%	99	100	99
SYMPHONY CLO XVI 18A A1RR 144A	5.4246%	750,000	750,000	729,863
TCW CLO 2019-2 LTD 2A A1R 144A	5.2433%	500,000	499,999	487,459
DENMARK				
DANSKE BANK A/S 144A	1.2260%	200,000	200,000	185,741
DANSKE BANK A/S 144A	1.1710%	200,000	199,999	198,149
FINLAND				
NORDEA BANK ABP 144A	1.0000%	340,000	339,918	330,891
FRANCE				
BNP PARIBAS SA 144A	4.6250%	800,000	897,766	739,200
BNP PARIBAS SA 144A	3.2152%	1,380,000	1,376,448	1,176,138
BNP PARIBAS SA 144A	2.9677%	650,000	654,587	491,465
BNP PARIBAS SA 144A	2.5910%	350,000	312,955	298,892
BPCE SA 144A	5.7000%	400,000	416,749	395,481
BPCE SA 144A	2.7796%	250,000	250,000	210,487
CREDIT AGRICOLE SA/LONDON 144A	3.7474%	250,000	255,262	223,516
SOCIETE GENERALE SA 144A	1.7920%	200,000	200,000	166,505
SOCIETE GENERALE SA 144A	1.4880%	400,000	400,000	338,530
GERMANY				
DEUTSCHE BANK AG/NEW YORK NY	3.1342%	480,000	480,000	474,970
DEUTSCHE BANK AG/NEW YORK NY	3.9250%	150,000	150,000	132,568
KREDITANSTALT FUER WIEDERAUFBA	3.0000%	210,000	209,675	199,523
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.0000%	565,000	492,087	453,111
SHIRE ACQUISITIONS INVESTMENTS	2.8750%	36,000	35,739	35,207
JAPAN				
JAPAN FINANCE ORGANIZATIO 144A	3.0000%	200,000	199,806	195,923
MITSUBISHI UFJ FINANCIAL GROUP	0.8480%	210,000	210,000	200,307
MITSUBISHI UFJ FINANCIAL GROUP	2.8010%	530,000	513,288	508,528
MIZUHO FINANCIAL GROUP INC	3.9220%	480,000	480,000	470,897
SUMITOMO MITSUI TRUST BAN 144A	2.5500%	200,000	199,859	187,190
SUMITOMO MITSUI TRUST BAN 144A	0.8000%	290,000	289,960	278,277
TAKEDA PHARMACEUTICAL CO LTD	2.0500%	270,000	269,579	213,431
NETHERLANDS				
ENEL FINANCE INTERNATIONA 144A	1.3750%	335,000	333,748	283,016
MONDELEZ INTERNATIONAL HO 144A	4.2500%	380,000	378,812	371,957
PROSUS NV 144A	4.8500%	750,000	816,255	663,750
PROSUS NV 144A	3.0610%	200,000	197,647	137,345
NORWAY				
AKER BP ASA 144A	2.0000%	250,000	216,759	215,639
AKER BP ASA 144A	3.0000%	320,000	331,780	299,746
EQUINOR ASA	2.8750%	590,000	589,915	562,766
YARA INTERNATIONAL ASA 144A	3.8000%	350,000	376,493	321,057
SUPRANATIONAL GEOGRAPHIC FOCUS				
ASIAN DEVELOPMENT BANK	3.1250%	375,000	374,877	348,270
EUROPEAN INVESTMENT BANK	3.2500%	65,000	64,980	62,216
INTERNATIONAL BANK FOR RECONST	3.6250%	210,000	208,595	204,156
INTERNATIONAL BANK FOR RECONST	3.1250%	185,000	184,906	176,594
INTERNATIONAL BANK FOR RECONST	2.5000%	475,000	475,378	446,750
SWEDEN				
SKANDINAVISKA ENSKILDA BA 144A	0.8500%	440,000	439,723	388,084
SWITZERLAND				
CREDIT SUISSE GROUP AG 144A	3.2512%	250,000	250,000	202,960
UBS AG/LONDON 144A	1.2500%	350,000	349,001	301,688
UBS GROUP AG 144A	1.4940%	220,000	220,000	184,817
UNITED KINGDOM				
BARCLAYS PLC	3.6500%	45,000	44,394	42,551
BARCLAYS PLC	4.3370%	500,000	503,222	445,489
BARCLAYS PLC	3.9320%	300,000	313,979	288,520
BARCLAYS PLC	4.4560%	350,000	350,000	317,716
GLAXOSMITHKLINE CAPITAL PLC	0.5340%	585,000	585,000	561,398
HSBC HOLDINGS PLC	4.9500%	750,000	850,447	689,097
HSBC HOLDINGS PLC	4.2500%	550,000	557,525	521,877
HSBC HOLDINGS PLC	4.0410%	200,000	200,000	180,454
HSBC HOLDINGS PLC	4.7550%	300,000	290,637	275,665
HSBC HOLDINGS PLC	4.3826%	325,000	332,877	248,775
LLOYDS BANKING GROUP PLC	4.5000%	500,000	500,197	486,447
LLOYDS BANKING GROUP PLC	3.7500%	900,000	900,000	808,993

	Coupon	Units	Cost	Market Value
LLOYDS BANKING GROUP PLC	3.8700%	455,000	454,990	438,716
LLOYDS BANKING GROUP PLC	1.6270%	800,000	800,010	679,559
LLOYDS BANKING GROUP PLC	4.6500%	375,000	374,156	352,830
NATWEST GROUP PLC	4.4450%	400,000	451,407	351,000
NATWEST GROUP PLC	1.6420%	575,000	575,409	482,743
SKY LTD 144A	3.1250%	550,000	550,280	549,097
Total of International Fixed Income Securities			33,487,766	30,566,912
Total of International Securities			33,487,766	30,566,912
Futures Contracts				-0.05%
US 10YR NOTE FUTURE (CBT)	0.0000	16	0	-83,297
US 10YR ULTRA FUTURE (CBT)	0.0000	-38	0	288,633
US 2YR NOTE FUTURE (CBT)	0.0000	53	0	-174,706
US 5YR NOTE FUTURE (CBT)	0.0000	164	0	-651,068
US LONG BOND FUTURE (CBT)	0.0000	-41	0	415,953
US ULTRA BOND (CBT)	0.0000	-1	0	12,609
Total Futures Contracts				-191,876
Cash Equivalent Securities				8.74%
Master Notes/Money Markets				
LEHMAN PROXY STANDISH - REC		929	929	0
MORTGAGE REPURCHASE S1 A1 144A	2.8886%	0	0	0
UMC CASH SWEEP ACCOUNT	2.7894%	30,099,501	30,099,501	30,099,501
Others (Payables, Receivables, etc.)		0	710,591	710,591
Total of Master Notes/Money Markets/Others			30,811,021	30,810,092
Total of Cash Equivalent Securities			30,811,021	30,810,092
Total of STABLE VALUE FUND - Assets			381,031,895	352,377,819