

EXTENDED TERM FIXED INCOME FUND

Domestic Fixed Income Securities

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
				86.54%
ALABAMA ECON SETTLEMENT AUTH B	4.2630%	80,000	79,996	78,776
AMERICAN MUNI PWR-OHIO INC OH	8.0840%	1,200,000	1,671,709	1,521,926
BAY AREA CA TOLL AUTH TOLL BRI	7.0430%	1,315,000	1,692,913	1,490,444
CALIFORNIA ST	7.5500%	9,785,000	12,060,543	11,727,144
CALIFORNIA ST	7.5000%	450,000	521,385	521,854
CALIFORNIA ST	7.3000%	2,300,000	2,565,423	2,660,087
CALIFORNIA ST	7.6250%	40,000	49,486	47,879
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	21,362	19,706
CCP_CDX_ SP UL CDX.NA.IG.44.V1	1.0000%	12,890,000	257,462	284,972
CCP_CDX_ SP UL CDX.NA.IG.44.V1	0.0000%	-12,890,000	0	0
CCP_OIS_ P USD-SOFR-COMPOUND 1	4.2530%	2,635,000	3,207	81,314
CCP_OIS_ P USD-SOFR-OIS COMPOU	3.8050%	11,340,000	0	-278,479
CCP_OIS_ P USD-SOFR-OIS COMPOU	3.9949%	5,135,000	0	21,349
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.5871%	12,950,000	0	-6,250
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.5202%	2,380,000	440	-26,883
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.4145%	950,000	433,422	422,413
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.4148%	4,235,000	0	-74,274
CCP_OIS_ R USD-SOFR-OIS COMPOU	0.0100%	3,435,000	50,236	79,980
CCP_OIS_ R USD-SOFR-OIS COMPOU	4.4247%	10,040,000	77,821	349,545
CCP_OIS_ R USD-SOFR-OIS COMPOU	4.4227%	3,915,000	0	63,753
CCP_OIS_ P USD-SOFR-COMPOUND 1	4.4148%	-2,635,000	0	0
CCP_OIS_ P USD-SOFR-OIS COMPOU	4.4247%	-11,340,000	-81,948	0
CCP_OIS_ P USD-SOFR-OIS COMPOU	4.4227%	-5,135,000	0	0
CCP_OIS_ R USD-SOFR-COMPOUND 1	1.3500%	-950,000	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
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.4970%	-4,235,000	-1,349	0
CCP_OIS_ R USD-SOFR-OIS COMPOU	3.7190%	-10,040,000	0	0
CCP_OIS_ R USD-SOFR-OIS COMPOU	3.8250%	-3,915,000	0	0
CCP_OIS_ R USD-SOFR-OIS COMPOU	3.1355%	-3,435,000	0	0
CHICAGO IL TRANSIT AUTH SALES	6.2000%	30,000	32,430	30,982
CHICAGO IL TRANSIT AUTH SALES	6.8990%	5,321,579	6,022,341	5,894,374
COMMIT TO PUR FNMA SF MTG	3.0000%	-2,500,000	-2,128,320	-2,162,851
COMMIT TO PUR FNMA SF MTG	2.5000%	500,000	406,367	414,485
COMMIT TO PUR FNMA SF MTG	2.0000%	-2,000,000	-1,552,656	-1,582,775
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	25,664	23,064
FEDERAL NATL MTG ASSN STRIP	0.0000%	2,355,000	1,622,718	1,344,385
FHLMC POOL #RA-7135	2.5000%	1,193,484	978,040	996,495
FHLMC POOL #SD-8141	2.5000%	924,959	766,898	772,560
FHLMC POOL #SD-8168	3.0000%	2,641,799	2,374,774	2,296,477
FHLMC POOL #SD-8231	4.5000%	974,866	953,032	933,123
FHLMC POOL #SD-8255	3.5000%	863,289	764,726	778,546
FHLMC POOL #SD-8371	5.0000%	2,792,194	2,726,036	2,741,720
FHLMC POOL #SD-8468	5.0000%	538,521	520,194	527,965
FHLMC POOL #SD-8474	5.0000%	2,499,991	2,415,104	2,450,985
FHLMC POOL #SD-8532	5.0000%	0	0	0
FHLMC POOL #WS-3006	2.9000%	2,545,000	2,162,759	2,111,574
FHLMC POOL #WS-4024	4.3900%	5,904,380	5,625,056	5,445,036
FHLMC POOL #WS-4025	4.4000%	3,628,078	3,517,993	3,425,819
FHLMC MULTICLASS MT	0.8842%	17,556,368	15,089,638	50,029
FHLMC MULTICLASS MT	0.8709%	7,258,849	541,561	274,938
FHLMC MULTICLASS MTG 1519 A2	2.0130%	1,440,000	1,046,289	1,123,976
FHLMC MULTICLASS MTG 1521 A2	2.1840%	415,000	334,691	324,781
FHLMC MULTICLASS MTG K740 X1	0.7304%	7,128,649	336,735	96,492
FHLMC MULTICLASS STRIP 406 PO	0.0000%	2,338,954	1,872,787	1,914,313
FNMA POOL #0BL5917	2.4300%	901,040	780,660	760,923
FNMA POOL #0BL6044	2.5100%	905,000	783,266	766,474
FNMA POOL #0BL6060	2.4550%	16,607,000	12,599,528	12,174,065
FNMA POOL #0BL6438	2.0500%	1,900,000	1,535,191	1,522,687
FNMA POOL #0BL7621	1.7400%	7,921,000	6,083,421	6,044,634
FNMA POOL #0BS4038	2.3700%	3,000,000	2,216,786	2,367,611
FNMA POOL #0BS4637	2.4000%	1,300,000	1,036,017	998,301
FNMA POOL #0MA4077	2.0000%	2,262,589	1,854,440	1,804,467
FNMA POOL #0MA4644	4.0000%	2,796,928	2,506,370	2,606,095
FNMA POOL #0MA4649	4.5000%	1,543,180	1,508,893	1,478,840
FNMA POOL #0MA4684	4.5000%	388,290	379,480	372,101
FNMA POOL #0MA4761	5.0000%	4,596,546	4,560,594	4,527,201
FNMA POOL #0MA4876	6.0000%	455,257	463,573	465,065
FNMA POOL #0MA5044	6.5000%	156,514	160,170	162,243
FNMA GTD REMIC P/T	0.0000%	4,752,068	3,922,353	3,922,840
GNMA II POOL #0MA7135	2.0000%	897,620	745,838	731,194
LOS ANGELES CA DEPT OF ARPTS	6.5820%	940,000	1,105,480	1,014,788
MARYLAND ST ECON DEV CORP	5.4330%	1,145,000	1,144,899	1,089,987
MASSACHUSETTS ST	3.2770%	540,000	558,861	422,456
MET TRANSPRTN AUTH NY REVENUE	6.8140%	715,000	846,150	775,536
MET TRANSPRTN AUTH NY REVENUE	6.6680%	100,000	112,212	108,143
MICHIGAN ST FIN AUTH REVENUE	3.3840%	120,000	103,399	98,146
MICHIGAN ST UNIV REVENUES	4.1650%	1,395,000	1,060,605	1,004,000

	Coupon	Units	Cost	Market Value
MUNI ELEC AUTH OF GEORGIA	6.6550%	1,189,000	1,364,018	1,268,850
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	3,067,000	3,531,267	3,512,969
NEW YORK CITY NY MUNI WTR FIN	6.0110%	915,000	1,133,615	941,940
NEW YORK CITY NY MUNI WTR FIN	5.9520%	30,000	32,694	30,699
NEW YORK NY	5.8280%	25,000	28,513	25,767
NEW YORK NY	5.0940%	275,000	274,993	259,515
NEW YORK NY	5.1140%	415,000	414,990	390,543
NEW YORK ST DORM AUTH REVENUES	5.8320%	775,000	775,006	809,622
PENNSYLVANIA ST TURNPIKE COMMI	6.1050%	1,000,000	1,139,014	1,079,978
PORT AUTH OF NEW YORK & NEW JE	5.6470%	1,865,000	2,068,029	1,942,436
PORT AUTH OF NEW YORK & NEW JE	4.4580%	7,050,000	6,156,781	5,916,063
SAN ANTONIO TX ELEC & GAS REVE	5.9850%	500,000	588,368	521,680
TENNESSEE VALLEY AUTH BD	5.2500%	10,995,000	10,832,595	10,724,657
TENNESSEE VALLEY AUTH STRIP	0.0000%	170,000	108,003	113,839
TEXAS ST PRIV ACTIVITY BOND SU	3.9220%	150,000	150,002	117,069
TEXAS ST TRANSPRTN COMMISSION	2.4720%	25,000	18,863	17,109
U S TREASURY BD CPN STRIP	0.0000%	11,615,000	5,864,971	4,558,666
U S TREASURY BD PRIN STRIP	0.0000%	119,390,000	33,106,070	30,526,519
U S TREASURY BOND	5.0000%	2,724,000	2,800,080	2,798,059
U S TREASURY BOND	3.1250%	26,420,000	20,529,769	20,209,747
U S TREASURY BOND	3.6250%	38,705,000	31,710,199	31,673,253
U S TREASURY BOND	3.3750%	31,695,000	25,976,550	25,072,478
U S TREASURY BOND	3.0000%	96,630,000	78,847,492	71,735,756
U S TREASURY BOND	2.5000%	124,595,000	94,182,555	86,715,417
U S TREASURY BOND	2.8750%	39,060,000	29,652,100	28,373,766
U S TREASURY BOND	2.2500%	95,570,000	65,616,455	61,477,998
U S TREASURY BOND	2.7500%	5,635,000	4,275,844	4,311,876
U S TREASURY BOND	1.8750%	19,865,000	12,036,106	11,108,680
U S TREASURY BOND	2.3750%	40,680,000	28,593,525	25,928,606
U S TREASURY BOND	2.0000%	33,760,000	21,123,169	19,463,431
U S TREASURY BOND	1.3750%	79,380,000	46,108,331	44,596,549
U S TREASURY BOND	4.0000%	24,450,000	22,187,160	21,383,244
U S TREASURY BOND	4.5000%	11,334,000	10,828,614	10,800,948
U S TREASURY BOND	4.7500%	54,394,000	55,406,491	53,988,887
U S TREASURY BOND	4.2500%	180,196,000	176,060,093	164,451,424
U S TREASURY BOND	4.1250%	85,773,000	81,010,799	77,824,069
U S TREASURY BOND	4.6250%	125,470,000	130,317,986	122,270,463
U S TREASURY BOND	3.2500%	27,000,000	21,898,107	22,333,008
U S TREASURY BOND	1.1250%	79,510,000	51,883,836	49,136,531
U S TREASURY BOND	1.6250%	49,815,000	28,655,981	26,244,332
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	2,400,000	1,506,748	1,546,917
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	95,000	108,949	101,198
UNIV OF CALIFORNIA CA RGTS MED	4.5630%	4,750,000	4,521,798	4,012,098
UNIV OF MICHIGAN MI	3.5040%	4,000	3,291	2,945
UNIV OF MINNESOTA MN	4.0480%	700,000	699,987	563,990
UNIV OF VIRGINIA VA UNIV REVEN	4.1790%	150,000	150,000	111,854
UNIV OF VIRGINIA VA UNIV REVEN	2.5840%	620,000	620,043	375,356
UNIV OF VIRGINIA VA UNIV REVEN	2.2560%	770,000	486,997	438,383
Total of U.S. Government & Federal Agency Obligations			1,227,311,997	1,146,238,729

Domestic Corporate & Other Bonds

200 PARK FUNDING TRUST 144A	5.7400%	3,685,000	3,684,900	3,635,527
ABBVIE INC	4.5000%	900,000	897,517	869,537
ABBVIE INC	5.5000%	155,000	154,433	150,304
ABBVIE INC	4.3000%	4,675,000	4,619,200	4,408,899
ABBVIE INC	4.2500%	2,290,000	2,344,910	1,886,527
ABBVIE INC	4.0500%	5,479,000	5,198,292	4,802,380
ABBVIE INC	4.7000%	3,100,000	2,888,542	2,779,238
ABBVIE INC	4.5500%	415,000	462,320	402,924
ABBVIE INC	5.4000%	2,837,000	2,927,463	2,758,573
ACCENTURE CAPITAL INC	4.5000%	675,000	674,339	656,920
ACCO BRANDS CORP 144A	4.2500%	325,000	325,000	287,402
ADTALEM GLOBAL EDUCATION 144A	5.5000%	197,000	197,004	195,383
AEP TEXAS INC	4.1500%	1,000,000	772,796	757,268
AEP TRANSMISSION CO LLC	4.2500%	1,100,000	901,598	881,053
ALABAMA POWER CO	3.0000%	5,750,000	4,029,810	3,718,704
ALABAMA POWER CO	4.3000%	1,685,000	1,411,653	1,398,253
ALBERTSONS COS INC / SAFE 144A	3.5000%	15,000	14,915	14,211
ALBERTSONS COS INC / SAFE 144A	5.8750%	400,000	404,000	399,599
ALEXANDRIA REAL ESTATE EQUITIE	2.9500%	4,520,000	3,724,873	3,810,378
ALEXANDRIA REAL ESTATE EQUITIE	5.6250%	2,630,000	2,631,402	2,451,534
ALLIED UNIVERSAL HOLDCO L 144A	6.0000%	600,000	602,602	583,542
ALLIED UNIVERSAL HOLDCO L 144A	4.6250%	350,000	350,008	339,735
ALLY FINANCIAL INC		6,535,000	6,568,385	6,690,721
ALPHABET INC	5.3000%	5,780,000	5,695,989	5,659,442
AMAZON.COM INC	3.8750%	3,310,000	3,228,917	2,994,059
AMAZON.COM INC	4.0500%	3,310,000	2,890,667	2,730,616
AMEREN ILLINOIS CO	4.5000%	240,000	239,791	203,530
AMEREN ILLINOIS CO	4.1500%	2,395,000	1,947,801	1,960,644
AMEREN ILLINOIS CO	5.6250%	1,500,000	1,499,787	1,482,191
AMERICAN AXLE & MANUFACTURING	6.5000%	200,000	199,826	199,939
AMERICAN HONDA FINANCE CORP		1,020,000	1,049,532	1,033,193

	Coupon	Units	Cost	Market Value
AMERICAN INTERNATIONAL GROUP I	4.7500%	3,855,000	4,032,533	3,420,884
AMERICAN WATER CAPITAL CORP	4.0000%	320,000	317,813	253,286
AMGEN INC	4.4000%	4,916,000	5,182,628	4,182,078
AMGEN INC	5.6000%	2,242,000	2,279,406	2,224,094
AMGEN INC	3.1500%	2,500,000	1,901,542	1,925,689
AMGEN INC	5.7500%	6,440,000	6,487,339	6,260,903
AMGEN INC	5.6500%	570,000	569,205	556,546
AMN HEALTHCARE INC 144A	4.6250%	475,000	460,976	462,040
AMRIZE FINANCE US LLC 144A	7.1250%	1,005,000	1,103,293	1,136,563
AMRIZE FINANCE US LLC 144A	4.7500%	2,150,000	1,864,662	1,824,481
AON NORTH AMERICA INC	5.7500%	3,135,000	3,202,574	3,089,357
API GROUP DE INC 144A	4.1250%	200,000	200,026	190,682
APPLE INC	2.6500%	3,825,000	3,210,433	2,374,910
APPROVIN CORP	5.5000%	3,310,000	3,245,527	3,360,628
ARCH CAPITAL FINANCE LLC	5.0310%	245,000	245,004	221,349
ARES TRUST 2025-IN IND3 A 144A	5.8419%	630,000	630,001	630,786
ARIZONA PUBLIC SERVICE CO	3.7500%	2,195,000	1,600,953	1,635,473
ARTHUR J GALLAGHER & CO	5.1500%	720,000	717,497	720,340
ASCENT RESOURCES UTICA HO 144A	6.6250%	70,000	70,000	71,242
ASCENT RESOURCES UTICA HO 144A	9.0000%	51,000	48,377	62,348
ASHTON WOODS USA LLC / AS 144A	4.6250%	425,000	425,002	405,064
AT&T INC	3.5000%	12,389,000	10,102,884	9,069,434
AT&T INC	4.5000%	4,144,000	3,877,457	3,480,743
AT&T INC	3.6500%	6,369,000	5,183,091	4,323,598
AT&T INC	3.8000%	6,420,000	4,452,225	4,492,082
AT&T INC	5.4000%	2,300,000	2,386,922	2,365,602
AT&T INC	3.5500%	7,160,000	4,875,220	4,831,195
AT&T INC	2.5500%	278,000	275,306	232,660
ATMOS ENERGY CORP	5.5000%	1,235,000	1,231,021	1,238,721
AUTONATION INC	1.9500%	1,937,000	1,742,050	1,795,797
AVIS BUDGET RENTAL C 1A A 144A	3.8300%	1,900,000	1,899,893	1,879,417
BAKER HUGHES HOLDINGS LLC / BA	4.0800%	3,710,000	3,068,277	2,895,774
BALL CORP	6.0000%	525,000	525,061	538,217
BALTIMORE GAS AND ELECTRIC CO	2.9000%	1,435,000	1,220,412	897,271
BANK 2020-BNK29 BN29 A3	1.7420%	1,294,652	1,306,133	1,122,902
BANK 2020-BNK30 BN30 A3	1.6500%	760,000	654,795	658,880
BANK OF AMERICA CORP		33,285,000	32,662,429	31,315,008
BANK5 2023-5YR3 5YR3 A3	6.7240%	2,000,000	2,059,003	2,119,651
BANK5 2024-5YR10 5YR10 A3	5.3020%	3,200,000	3,295,103	3,279,056
BAYCARE HEALTH SYSTEM INC	3.8310%	1,725,000	1,386,856	1,320,333
BAYER US FINANCE II LLC 144A	4.6250%	1,275,000	1,156,733	1,127,851
BAYER US FINANCE II LLC 144A	4.8750%	2,500,000	2,021,790	2,048,703
BAYER US FINANCE LLC 144A	6.8750%	1,800,000	2,006,313	1,911,550
BBCMS 2016-ETC MORT ETC A 144A	2.9370%	1,800,000	1,833,612	1,735,514
BBCMS MORTGAGE TRUST 2 5C33 A4	5.8390%	3,070,000	3,161,771	3,213,469
BEAZER HOMES USA INC	7.2500%	550,000	563,493	555,196
BEAZER HOMES USA INC	5.8750%	25,000	23,025	25,049
BENCHMARK 2018-B4 MORTGA B4 A4	3.8580%	1,520,000	1,474,762	1,491,378
BENCHMARK 2020-B21 MORT B21 A4	1.7044%	1,300,000	1,311,589	1,130,471
BENCHMARK 2021-B23 MO B23 A4A1	1.8230%	4,000,000	4,035,776	3,433,602
BENCHMARK 2021-B25 MORT B25 A3	1.9060%	2,400,000	2,399,952	2,168,759
BENCHMARK 2021-B26 MORT B26 A4	2.2950%	2,000,000	2,018,180	1,777,845
BENCHMARK 2024-V10 MORT V10 A3	5.2774%	2,500,000	2,574,156	2,557,924
BENCHMARK 2024-V8 MORTGA V8 A3	6.1890%	2,300,000	2,374,979	2,426,007
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	7,200,000	8,085,499	7,743,559
BERKSHIRE HATHAWAY ENERGY CO	4.6000%	7,425,000	6,306,744	6,204,737
BERRY GLOBAL INC	1.5700%	2,190,000	2,187,548	2,150,845
BFLD 2024-VICT MOR VICT A 144A	6.2319%	500,000	498,160	501,250
BFLD 2024-WRHS MOR WRHS A 144A	5.8340%	185,399	185,101	185,399
BMO 2023-C7 A2	6.7700%	2,800,000	2,882,850	2,958,356
BMO 2025-5C9 MORTGAGE T 5C9 A3	5.7785%	1,380,000	1,421,281	1,440,614
BOSTON PROPERTIES LP	3.2500%	250,000	221,820	229,091
BOSTON PROPERTIES LP	6.5000%	150,000	149,641	160,588
BP CAPITAL MARKETS AMERICA INC	3.0600%	2,555,000	2,329,100	1,885,873
BRAVO RESIDENTIAL RPL1 A1 144A	5.0000%	1,240,885	1,196,631	1,228,541
BRINKER INTERNATIONAL INC 144A	8.2500%	225,000	225,028	239,802
BRISTOL-MYERS SQUIBB CO	4.2500%	2,210,000	2,076,064	1,791,824
BRISTOL-MYERS SQUIBB CO	3.7000%	1,840,000	1,506,785	1,340,456
BRIXMOR OPERATING PARTNERSHIP	2.2500%	220,000	219,837	208,104
BRIXMOR OPERATING PARTNERSHIP	5.5000%	640,000	639,001	647,131
BRIXMOR OPERATING PARTNERSHIP	4.0500%	1,600,000	1,671,604	1,552,185
BROADCOM INC 144A	3.5000%	2,000,000	1,534,764	1,585,096
BROADCOM INC 144A	3.1870%	560,000	555,994	464,235
BROADCOM INC 144A	3.4190%	736,000	735,838	667,500
BROADCOM INC 144A	3.1370%	831,000	782,524	700,898
BURLINGTON NORTHERN SANTA FE L	5.5000%	3,755,000	3,869,927	3,718,070
BURLINGTON NORTHERN SANTA FE L	3.3000%	8,570,000	6,248,114	5,941,876
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	28,000	25,809	22,967
CALPINE CORP 144A	5.0000%	310,000	311,142	306,664
CALPINE CORP 144A	4.6250%	265,000	264,997	261,722
CALPINE CORP 144A	5.1250%	300,000	300,698	299,664
CANTOR FITZGERALD LP 144A	4.5000%	2,525,000	2,521,912	2,496,441
CAPITAL ONE FINANCIAL CORP		8,501,000	8,557,381	8,669,623
CARGILL INC 144A	4.7600%	1,200,000	1,082,146	1,071,099
CARRIER GLOBAL CORP	6.2000%	1,541,000	1,690,686	1,651,188

	Coupon	Units	Cost	Market Value
CARRIER GLOBAL CORP	3.5770%	1,469,000	1,267,351	1,077,962
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	405,000	404,992	392,365
CD 2017-CD4 MORTGAGE TR CD4 A3	3.2480%	1,935,992	1,952,282	1,895,926
CD 2017-CD5 MORTGAGE TR CD5 A3	3.1710%	1,200,000	1,210,079	1,168,221
CENTERPOINT ENERGY HOUSTON ELE	4.5000%	700,000	611,401	606,885
CENTURY COMMUNITIES INC	6.7500%	450,000	463,500	450,648
CF INDUSTRIES INC	4.9500%	500,000	479,024	444,509
CGMS COMMERCIAL MORTGAGE B1 A3	3.1970%	1,618,596	1,632,208	1,580,010
CHART INDUSTRIES INC 144A	7.5000%	75,000	74,298	78,519
CHARTER COMMUNICATIONS OPERATI	3.5000%	395,000	275,470	286,570
CHARTER COMMUNICATIONS OPERATI	2.2500%	2,583,000	2,338,301	2,378,902
CHARTER COMMUNICATIONS OPERATI	3.9000%	2,978,000	1,941,124	2,043,831
CHARTER COMMUNICATIONS OPERATI	4.8000%	11,705,000	9,982,534	9,364,799
CHARTER COMMUNICATIONS OPERATI	3.7000%	2,960,000	1,890,021	1,971,687
CHARTER COMMUNICATIONS OPERATI	5.1250%	865,000	676,331	719,215
CHARTER COMMUNICATIONS OPERATI	5.7500%	8,675,000	7,535,986	7,888,635
CHARTER COMMUNICATIONS OPERATI	6.4840%	455,000	486,965	450,833
CHARTER COMMUNICATIONS OPERATI	2.3000%	284,000	233,768	239,623
CHASE HOME LENDI RPL2 A1A 144A	3.2500%	231,127	199,857	204,655
CHASE HOME LENDI RPL3 A1A 144A	3.2500%	466,920	408,573	415,153
CHASE HOME LENDIN RPL1 A1 144A	3.5000%	634,887	575,928	582,907
CHUBB CORP/THE	6.5000%	2,925,000	3,328,635	3,291,046
CIGNA GROUP/THE	6.1250%	1,830,000	2,145,573	1,901,607
CITIGROUP COMMERCIAL MOR C7 A3	2.8600%	403,868	407,696	377,023
CITIGROUP COMMERCIAL MOR P6 A4	3.4580%	177,362	178,842	174,846
CITIGROUP COMMERCIAL MOR P8 A3	3.2030%	2,000,000	2,016,921	1,953,005
CITIGROUP INC		17,248,000	16,530,310	16,025,552
CITIGROUP MORTGAGE 12 3A2 144A	4.8587%	72,013	67,969	66,744
CIVITAS RESOURCES INC 144A	8.3750%	125,000	125,002	127,989
CIVITAS RESOURCES INC 144A	8.6250%	50,000	50,004	50,762
CLARIOS GLOBAL LP / CLARI 144A	6.7500%	50,000	53,439	51,989
CLEVELAND-CLIFFS INC 144A	7.3750%	90,000	90,003	84,506
CLEVELAND-CLIFFS INC 144A	6.8750%	150,000	150,004	147,681
CLUE OPCO LLC 144A	9.5000%	535,000	524,198	567,215
CLYDESDALE ACQUISITION HO 144A	6.7500%	150,000	150,003	153,940
COLORADO INTERSTATE GAS C 144A	4.1500%	570,000	569,814	566,914
COLUMBIA PIPELINES OPERAT 144A	6.7140%	1,115,000	1,169,990	1,175,241
COLUMBIA PIPELINES OPERAT 144A	5.9270%	129,000	134,968	136,176
COLUMBIA PIPELINES OPERAT 144A	5.6950%	450,000	400,167	416,281
COMCAST CORP	4.0000%	3,665,000	3,340,394	2,839,391
COMCAST CORP	5.5000%	2,765,000	2,776,043	2,575,009
COMCAST CORP	4.6500%	6,930,000	7,051,753	6,156,245
COMCAST CORP	3.9000%	1,840,000	1,809,913	1,600,319
COMCAST CORP	3.9990%	7,255,000	6,218,376	5,514,145
COMMONSPIRIT HEALTH	3.9100%	979,000	892,363	724,835
COMMONSPIRIT HEALTH	5.5480%	583,000	587,707	547,826
COMMONWEALTH EDISON CO	3.0000%	6,725,000	4,559,022	4,357,636
COMMONWEALTH EDISON CO	4.0000%	625,000	624,891	494,304
COMMONWEALTH EDISON CO	3.8500%	2,125,000	1,707,360	1,599,823
COMMONWEALTH EDISON CO	5.9000%	2,205,000	2,547,865	2,355,068
COMMONWEALTH EDISON CO	5.6500%	700,000	738,533	693,584
CONNECTICUT AVENU R08 1M1 144A	5.8500%	377,912	377,826	379,082
CONOCOPHILLIPS CO	5.5500%	1,840,000	1,865,893	1,758,479
CONOCOPHILLIPS CO	3.7580%	2,755,000	2,257,285	2,203,746
CONSOLIDATED EDISON CO OF NEW	4.5000%	320,000	364,726	273,946
CONSOLIDATED EDISON CO OF NEW	4.3000%	35,000	34,704	27,559
CONSOLIDATED EDISON CO OF NEW	3.8500%	400,000	399,544	309,028
CONSOLIDATED EDISON CO OF NEW	5.7000%	4,580,000	4,704,649	4,572,140
CONSTELLATION ENERGY GENERATIO	5.7500%	1,940,000	1,963,353	1,900,477
CONTINENTAL RESOURCES INC 144A	2.2680%	370,000	370,000	357,567
COPT DEFENSE PROPERTIES LP	2.7500%	850,000	844,597	751,819
COREWEAVE INC 144A	9.2500%	100,000	100,000	102,233
COX COMMUNICATIONS INC 144A	2.6000%	1,560,000	1,556,242	1,365,275
COX COMMUNICATIONS INC 144A	3.6000%	2,750,000	1,884,610	1,780,581
COX COMMUNICATIONS INC 144A	5.4500%	1,160,000	1,165,263	1,143,944
COX COMMUNICATIONS INC 144A	5.7000%	1,425,000	1,462,639	1,442,524
CRH AMERICA INC 144A	5.1250%	1,000,000	956,868	924,320
CSAIL 2020-C19 COMMERCI C19 A2	2.3199%	4,000,000	4,035,439	3,601,715
CSC HOLDINGS LLC 144A	3.3750%	425,000	425,000	294,478
CSC HOLDINGS LLC 144A	5.5000%	300,000	309,000	286,424
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	211,312	210,920	204,754
CSMC 2022-RPL4 TR RPL4 A1 144A	3.9044%	377,368	358,328	358,676
CSX CORP	4.5000%	6,925,000	6,158,770	5,840,365
CVS HEALTH CORP	4.7800%	4,700,000	4,713,180	4,313,324
CVS HEALTH CORP	5.0500%	6,805,000	6,117,475	5,875,763
CVS HEALTH CORP	4.1250%	1,558,000	1,495,736	1,300,735
CVS HEALTH CORP	5.1250%	3,940,000	3,588,896	3,489,320
CVS HEALTH CORP	5.6250%	4,155,000	3,640,215	3,843,503
DAVITA INC 144A	4.6250%	225,000	224,998	215,577
DBJPM 2016-C3 MORTGAGE T C3 A4	2.6320%	1,064,065	1,072,601	1,046,919
DCLI BIDCO LLC 144A	7.7500%	405,000	406,124	410,248
DCP MIDSTREAM OPERATING L 144A	6.7500%	1,500,000	1,589,968	1,579,486
DELL INTERNATIONAL LLC / EMC C	4.8500%	5,110,000	4,940,325	4,931,135
DEVON ENERGY CORP	5.7500%	3,000,000	3,025,140	2,700,840
DIAMONDBACK ENERGY INC	6.2500%	4,490,000	4,683,385	4,580,561

	Coupon	Units	Cost	Market Value
DIAMONDBACK ENERGY INC	5.7500%	3,238,000	3,113,593	3,005,586
DISH DBS CORP	7.7500%	1,250,000	1,275,578	1,110,362
DISH DBS CORP	7.3750%	50,000	50,008	36,110
DIVERSIFIED HEALTHCARE TRUST	4.7500%	1,400,000	1,398,726	1,295,762
DOMINION ENERGY INC	4.8500%	5,070,000	4,556,655	4,283,584
DOMINION ENERGY SOUTH CAROLINA	4.6000%	1,325,000	1,158,617	1,174,742
DOW CHEMICAL CO/THE	5.9500%	2,695,000	2,688,652	2,568,654
DOW CHEMICAL CO/THE	6.9000%	1,525,000	1,656,288	1,640,529
DTE ELECTRIC CO	3.9500%	2,085,000	1,928,357	1,636,361
DTE ENERGY CO	3.4000%	385,000	368,290	369,422
DUKE ENERGY CAROLINAS LLC	3.7500%	4,270,000	3,624,058	3,313,756
DUKE ENERGY CORP	3.5000%	2,615,000	2,295,402	1,795,880
DUKE ENERGY CORP	3.7500%	1,380,000	1,274,993	1,021,816
DUKE ENERGY FLORIDA LLC	3.4000%	1,185,000	849,282	848,614
DUKE ENERGY INDIANA LLC	2.7500%	1,800,000	1,114,194	1,108,900
DUKE ENERGY INDIANA LLC	3.2500%	1,835,000	1,710,420	1,244,790
DUKE ENERGY OHIO INC	5.6500%	1,600,000	1,587,922	1,575,906
DUKE ENERGY PROGRESS LLC	3.7000%	270,000	269,448	203,800
DUPONT DE NEMOURS INC	5.3190%	30,000	30,190	31,054
DUPONT DE NEMOURS INC	5.4190%	1,180,000	1,256,385	1,188,302
EDISON INTERNATIONAL	5.4500%	1,230,000	1,229,262	1,216,566
EFMT 2025-CES1 CES1 A1A 144A	5.7260%	669,740	669,733	675,500
ELEVANCE HEALTH INC	4.5500%	6,200,000	5,377,512	5,128,674
ELEVANCE HEALTH INC	5.6500%	635,000	641,171	610,180
ELI LILLY & CO	5.1000%	2,105,000	2,102,547	1,955,582
ELI LILLY & CO	5.0500%	3,775,000	3,836,708	3,543,496
ELI LILLY & CO	4.8750%	2,025,000	2,007,373	1,855,634
ENERGY TRANSFER LP	5.0000%	570,000	483,141	476,332
ENERGY TRANSFER LP	6.2500%	2,200,000	2,219,031	2,170,024
ENERGY TRANSFER LP	5.2500%	305,000	311,206	312,355
ENERGY TRANSFER LP	6.0000%	1,538,000	1,549,706	1,476,880
ENERGY TRANSFER LP	6.1250%	30,000	33,405	29,465
ENERGY TRANSFER LP	5.4000%	680,000	732,977	605,554
ENERGY TRANSFER LP	6.2000%	3,325,000	3,305,210	3,273,447
ENERGY TRANSFER LP	5.9500%	5,854,000	5,906,169	5,568,895
ENERGY TRANSFER LP	6.5500%	145,000	144,843	157,320
ENTERGY ARKANSAS LLC	2.6500%	5,225,000	3,291,228	3,057,647
ENTERGY TEXAS INC	3.5500%	1,930,000	1,385,857	1,348,056
ENTERPRISE PRODUCTS OPERATING	4.4500%	3,300,000	2,952,333	2,856,453
ENTERPRISE PRODUCTS OPERATING	5.5500%	6,260,000	6,350,705	6,039,210
EQT CORP 144A	7.5000%	50,000	53,147	52,930
ERAC USA FINANCE LLC 144A	4.2000%	725,000	700,005	593,643
ERAC USA FINANCE LLC 144A	7.0000%	430,000	513,949	493,460
ERP OPERATING LP	4.5000%	2,725,000	2,391,939	2,364,925
ERP OPERATING LP	4.6500%	725,000	694,641	703,532
EVEREST REINSURANCE HOLDINGS I	3.5000%	155,000	111,074	105,845
EVERGY KANSAS CENTRAL INC	4.1250%	1,165,000	951,761	965,159
EXELON CORP	4.4500%	5,040,000	4,713,933	4,167,818
EXELON CORP	4.7000%	5,100,000	4,404,314	4,299,400
EXETER AUTOMOBILE RECEIVA 3A D	1.5500%	895,861	895,850	880,533
EXPAND ENERGY CORP	4.7500%	100,000	89,323	97,239
EXPAND ENERGY CORP 144A	5.8750%	125,000	124,998	125,503
EXXON MOBIL CORP	4.2270%	3,820,000	3,945,400	3,416,284
FEDEX CORP 144A	4.7500%	625,000	561,617	520,835
FEDEX CORP 144A	4.5500%	3,070,000	2,413,604	2,474,137
FEDEX CORP 144A	4.9500%	1,300,000	1,146,548	1,097,803
FERGUSON ENTERPRISES INC	5.0000%	585,000	584,615	580,578
FIRSTENERGY TRANSMISSION 144A	5.4500%	2,110,000	1,937,644	2,010,770
FIVE POINT OPERATING CO L 144A	10.5000%	293,855	303,342	298,957
FLORIDA POWER & LIGHT CO	4.0500%	1,650,000	1,399,231	1,394,233
FLORIDA POWER & LIGHT CO	5.8000%	3,415,000	3,405,966	3,462,606
FLORIDA POWER & LIGHT CO	5.6000%	1,075,000	1,133,175	1,070,084
FMC CORP	6.3750%	815,000	818,688	780,910
FORD MOTOR CO	4.7500%	340,000	282,341	261,441
FORD MOTOR CREDIT CO LLC		6,380,000	6,366,744	6,350,844
FOUNDRY JV HOLDCO LLC 144A	6.4000%	5,840,000	5,992,637	6,149,688
FOUNDRY JV HOLDCO LLC 144A	6.3000%	4,150,000	4,147,411	4,341,107
FREDDIE MAC STAC DNA3 M1B 144A	7.2500%	630,000	630,001	648,900
FREDDIE MAC STACR DNA5 M2 144A	6.0000%	50,551	50,549	50,775
FREDDIE MAC STACR HQA3 M2 144A	6.4500%	1,120,000	1,187,010	1,129,046
GAP INC/THE 144A	3.6250%	150,000	150,000	139,315
GAP INC/THE 144A	3.8750%	125,000	125,000	111,729
GARTNER INC 144A	4.5000%	65,000	65,001	64,322
GE HEALTHCARE TECHNOLOGIES INC	6.3770%	1,400,000	1,571,495	1,508,380
GEN DIGITAL INC 144A	6.2500%	150,000	150,007	154,026
GENERAL MOTORS CO	5.0000%	600,000	682,414	566,944
GENERAL MOTORS CO	6.6000%	1,905,000	2,076,457	2,017,595
GENERAL MOTORS FINANCIAL CO IN		4,407,000	4,527,902	4,477,776
GEORGE WASHINGTON UNIVERSITY/T	4.1260%	920,000	969,029	741,692
GEORGIA POWER CO	4.3000%	2,205,000	2,061,600	1,873,843
GEORGIA POWER CO	5.1250%	2,775,000	2,736,566	2,593,320
GILEAD SCIENCES INC	2.6000%	1,375,000	1,216,516	986,516
GILEAD SCIENCES INC	4.6000%	1,470,000	1,599,599	1,427,955
GOLDMAN SACHS GROUP INC/THE		20,981,000	19,970,411	19,689,442
GRAPHIC PACKAGING INTERNA 144A	1.5120%	1,385,000	1,385,007	1,348,805

	Coupon	Units	Cost	Market Value
GRIFFON CORP	5.7500%	300,000	300,015	299,967
GULFSTREAM NATURAL GAS SY 144A	6.1900%	1,190,000	1,209,114	1,194,596
HALLIBURTON CO	4.7500%	1,750,000	1,500,827	1,517,482
HARTFORD INSURANCE GROUP INC/T	2.9000%	3,110,000	2,645,829	1,944,813
HCA INC	3.5000%	1,825,000	1,475,503	1,208,926
HCA INC	5.2500%	4,660,000	4,493,528	4,139,755
HCA INC	7.7500%	700,000	905,416	805,149
HEALTH CARE SERVICE CORP 144A	3.2000%	1,500,000	1,037,382	964,153
HEALTHPEAK OP LLC	5.2500%	1,440,000	1,420,637	1,465,424
HERC HOLDINGS INC 144A	7.2500%	50,000	50,001	52,390
HERC HOLDINGS INC 144A	7.0000%	90,000	90,447	93,992
HILCORP ENERGY I LP / HIL 144A	6.2500%	225,000	225,004	214,846
HILCORP ENERGY I LP / HIL 144A	6.0000%	215,000	215,003	208,429
HILCORP ENERGY I LP / HIL 144A	5.7500%	75,000	75,002	74,024
HILTON DOMESTIC OPERATING 144A	3.6250%	425,000	425,004	384,989
HOME DEPOT INC/THE	3.3000%	7,893,000	6,736,138	6,301,507
HOST HOTELS & RESORTS LP	3.3750%	1,200,000	1,132,871	1,132,490
HOWARD HUGHES CORP/THE 144A	4.1250%	725,000	723,669	690,412
HUNT COS INC 144A	5.2500%	650,000	649,530	626,309
HYATT HOTELS CORP	5.2500%	2,070,000	2,061,543	2,105,785
HYUNDAI CAPITAL AMERICA 144A	4.5500%	615,000	614,672	609,515
INTEL CORP	3.2500%	2,315,000	1,533,712	1,466,213
INTEL CORP	4.9000%	4,710,000	4,289,363	3,894,757
INTEL CORP	5.6000%	2,825,000	2,798,111	2,591,661
INTEL CORP	5.6250%	1,760,000	1,744,169	1,674,414
INTEL CORP	5.7000%	1,478,000	1,443,310	1,375,484
INVITATION HOMES OPERATING PAR	4.8750%	1,890,000	1,869,696	1,830,939
JBS USA LUX SARL / JBS US 144A	6.3750%	6,080,000	6,185,903	6,241,667
JEFFERIES FINANCIAL GROUP INC		920,000	916,655	954,128
JP MORGAN MORTGAGE HE2 A1 144A	6.0480%	42,965	42,964	43,139
JPMORGAN CHASE & CO		31,880,000	30,136,585	29,258,234
KAISER FOUNDATION HOSPITALS	4.1500%	1,830,000	1,966,529	1,490,200
KB HOME	4.0000%	650,000	662,640	603,402
KENTUCKY UTILITIES CO	3.3000%	1,830,000	1,633,071	1,230,457
KENVUE INC	5.1000%	2,755,000	2,729,012	2,661,978
KENVUE INC	5.2000%	2,390,000	2,440,575	2,211,099
KINDER MORGAN INC	5.5500%	3,790,000	3,846,989	3,575,104
KINDER MORGAN INC	5.2000%	5,075,000	4,561,316	4,562,878
KINDER MORGAN INC	5.9500%	1,838,000	1,856,828	1,803,775
KRAFT HEINZ FOODS CO	5.5000%	1,800,000	1,749,389	1,684,178
KRAFT HEINZ FOODS CO	4.6250%	65,000	64,388	58,305
KROGER CO/THE	5.5000%	2,400,000	2,416,623	2,278,205
LABORATORY CORP OF AMERICA HOL	4.8000%	1,770,000	1,746,750	1,730,338
LAMB WESTON HOLDINGS INC 144A	4.1250%	150,000	150,018	143,039
LAMB WESTON HOLDINGS INC 144A	4.3750%	225,000	225,032	210,712
LEGACY MORTGAGE AS GS1 A1 144A	5.8920%	137,169	137,167	137,158
LENDMARK FUNDING TRU 1A A 144A	1.9000%	1,100,000	1,099,874	1,054,033
LIBERTY MUTUAL GROUP INC 144A	3.9510%	1,145,000	1,128,452	838,413
LINCOLN NATIONAL CORP	3.4000%	550,000	490,351	511,590
LINCOLN NATIONAL CORP	7.0000%	230,000	279,710	254,060
LINCOLN NATIONAL CORP	5.8520%	955,000	955,002	982,857
LOWE'S COS INC	3.0000%	2,290,000	1,710,475	1,430,694
LPL HOLDINGS INC		270,000	269,934	275,057
LYB INTERNATIONAL FINANCE III	4.2000%	2,015,000	1,637,568	1,493,114
LYB INTERNATIONAL FINANCE III	6.1500%	1,820,000	1,814,682	1,889,000
M/I HOMES INC	4.9500%	300,000	306,000	298,097
MARKEL GROUP INC	4.1500%	1,705,000	1,346,801	1,299,856
MARRIOTT INTERNATIONAL INC/MD	3.5000%	615,000	644,350	559,081
MARRIOTT INTERNATIONAL INC/MD	5.5000%	1,790,000	1,750,698	1,790,297
MARS INC 144A	2.3750%	720,000	512,851	502,866
MARS INC 144A	3.9500%	330,000	329,393	267,877
MARS INC 144A	5.6500%	8,870,000	8,896,327	8,891,450
MARS INC 144A	5.7000%	1,895,000	1,884,909	1,890,374
MARSH & MCLENNAN COS INC	4.6500%	2,400,000	2,395,292	2,427,067
MARSH & MCLENNAN COS INC	5.3500%	5,365,000	5,364,336	5,267,736
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	528,000	707,566	438,850
MASTEC INC	5.9000%	1,140,000	1,143,292	1,179,211
MATTEL INC 144A	3.3750%	200,000	200,000	197,104
MCDONALD'S CORP	3.6250%	2,847,000	2,620,230	2,065,037
MCDONALD'S CORP	5.4500%	2,305,000	2,316,719	2,214,597
MEDLINE BORROWER LP 144A	3.8750%	325,000	324,997	311,753
MERCK & CO INC	2.9000%	2,405,000	1,744,256	1,401,999
MERCK & CO INC	3.7000%	1,565,000	1,387,956	1,233,376
META PLATFORMS INC	5.5500%	4,015,000	4,135,494	3,923,608
META PLATFORMS INC	5.6000%	4,075,000	4,263,979	4,074,949
METLIFE INC	4.6000%	990,000	956,771	876,548
METLIFE INC	4.8750%	1,830,000	1,834,356	1,678,568
MICRON TECHNOLOGY INC	6.0500%	1,255,000	1,253,762	1,313,439
MIDAMERICAN ENERGY CO	4.2500%	4,300,000	3,731,902	3,496,697
MISSISSIPPI POWER CO	4.2500%	2,400,000	1,968,647	2,046,757
MMAF EQUIPMENT FINAN B A5 144A	2.2900%	600,000	586,910	590,560
MORGAN STANLEY		16,060,000	14,897,545	14,640,839
MORGAN STANLEY BANK OF 5C1 A3	5.6350%	1,130,000	1,163,334	1,174,071
MOTOROLA SOLUTIONS INC	2.7500%	1,215,000	1,064,037	1,089,312
MPLX LP	4.5000%	355,000	351,935	313,971

	Coupon	Units	Cost	Market Value
MPLX LP	4.7000%	2,435,000	2,084,116	1,975,462
MPLX LP	4.9500%	3,000,000	2,536,683	2,483,643
MPLX LP	4.9000%	2,004,000	1,883,311	1,606,619
MPLX LP	5.2000%	45,000	44,733	39,255
MPLX LP	5.9500%	1,925,000	1,893,051	1,833,512
MPLX LP	5.6500%	2,045,000	1,917,801	1,876,405
MPT OPERATING PARTNERSHIP LP /	5.0000%	565,000	565,023	521,884
MYLAN INC	5.4000%	275,000	343,630	231,437
MYMICHIGAN HEALTH	3.4090%	1,080,000	744,051	761,556
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	105,000	105,002	104,309
NEVADA POWER CO	3.1250%	2,265,000	1,494,016	1,435,504
NEW ENGLAND POWER CO 144A	5.9360%	1,245,000	1,232,604	1,262,466
NEWELL BRANDS INC	6.6250%	45,000	45,000	42,928
NEWELL BRANDS INC	6.3750%	85,000	85,000	82,690
NEWMONT CORP / NEWCREST FINANC	5.3500%	1,530,000	1,516,833	1,569,523
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	1,825,000	1,563,313	1,143,051
NEXTERA ENERGY CAPITAL HOLDING	5.2500%	2,325,000	2,247,186	2,146,564
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	4,835,000	4,572,010	4,850,248
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	650,000	672,267	625,179
NISOURCE INC	4.3750%	1,830,000	1,944,879	1,504,450
NISOURCE INC	5.2000%	695,000	693,860	713,474
NORDSTROM INC	5.0000%	2,325,000	1,844,902	1,611,594
NORFOLK SOUTHERN CORP	2.9000%	1,480,000	997,095	925,799
NORFOLK SOUTHERN CORP	4.5500%	1,000,000	889,080	844,605
NORFOLK SOUTHERN CORP	3.4000%	6,225,000	4,513,947	4,363,555
NORFOLK SOUTHERN CORP	3.0500%	1,200,000	832,220	787,107
NORTHERN STATES POWER CO/MN	4.0000%	2,930,000	2,358,060	2,358,902
NOVARTIS CAPITAL CORP	4.7000%	3,035,000	3,033,082	2,718,029
NOVELIS CORP 144A	3.2500%	425,000	425,012	418,190
NRG ENERGY INC	5.7500%	250,000	257,500	251,265
NRG ENERGY INC 144A	5.2500%	50,000	50,002	49,726
NRG ENERGY INC 144A	3.8750%	25,000	20,487	22,958
OBX 2018-1 TRUST 1 A2 144A	5.1167%	70,338	70,333	68,963
OCCIDENTAL PETROLEUM CORP	6.6000%	1,800,000	1,845,571	1,773,797
OCCIDENTAL PETROLEUM CORP	6.4500%	3,005,000	3,165,905	3,074,483
OHIO POWER CO	4.1500%	1,100,000	879,241	849,979
OKLAHOMA GAS AND ELECTRIC CO	3.8500%	500,000	379,030	380,391
ONEMAIN DIRECT AUTO 1A A 144A	3.6300%	245,886	244,379	245,059
ONEMAIN DIRECT AUTO 1A C 144A	1.4200%	750,000	681,666	737,355
ONEMAIN FINANCE CORP		375,000	312,353	359,609
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	397,157	397,079	397,047
ONEOK INC	4.5000%	105,000	104,938	81,044
ONEOK INC	4.2000%	375,000	333,885	283,852
ONEOK INC	4.2500%	35,000	34,642	26,573
ONEOK INC	6.6250%	175,000	163,468	181,871
ONEOK INC	6.0500%	1,280,000	1,294,764	1,343,048
ONEOK INC	5.7000%	5,000,000	5,010,575	4,615,215
ONEOK PARTNERS LP	6.8500%	980,000	1,040,418	1,072,490
ORACLE CORP	4.0000%	6,605,000	6,188,351	5,094,109
ORACLE CORP	3.9500%	2,225,000	1,720,934	1,642,261
ORACLE CORP	5.3750%	1,000,000	923,173	976,683
ORACLE CORP	6.1250%	1,565,000	1,560,581	1,566,577
ORACLE CORP	3.6000%	6,333,000	5,311,538	4,428,937
ORACLE CORP	5.5500%	4,067,000	4,072,488	3,824,495
ORGANON & CO / ORGANON FO 144A	4.1250%	300,000	300,002	288,532
ORGANON & CO / ORGANON FO 144A	5.1250%	200,000	200,002	173,571
OTIS WORLDWIDE CORP	3.3620%	1,425,000	1,244,646	983,260
OWENS CORNING	3.8750%	285,000	272,873	275,132
PACIFIC GAS AND ELECTRIC CO	4.5000%	3,525,000	2,878,911	2,937,236
PACIFIC GAS AND ELECTRIC CO	4.9500%	12,559,000	10,733,769	10,122,653
PACIFIC GAS AND ELECTRIC CO	6.1500%	530,000	528,421	494,500
PACIFICORP	4.1500%	250,000	248,968	189,860
PACIFICORP	3.3500%	905,000	905,000	905,000
PACIFICORP	3.3000%	2,390,000	1,545,752	1,546,828
PECO ENERGY CO	5.2500%	175,000	174,585	165,833
PECO ENERGY CO	4.1500%	2,125,000	1,768,203	1,766,020
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	475,000	475,002	456,742
PENSKE TRUCK LEASING CO L 144A	5.2500%	680,000	679,322	696,198
PENSKE TRUCK LEASING CO L 144A	5.7500%	1,666,000	1,669,162	1,680,051
PENSKE TRUCK LEASING CO L 144A	6.0500%	155,000	160,801	161,486
PFIZER INC	4.2000%	2,755,000	2,882,572	2,267,141
PHILLIPS 66 CO	5.5000%	2,000,000	1,943,880	1,820,591
PIEDMONT NATURAL GAS CO INC	3.6400%	900,000	646,450	655,745
PILGRIM'S PRIDE CORP	4.2500%	75,000	74,528	72,309
PNC FINANCIAL SERVICES GROUP I		2,779,000	2,839,952	2,877,992
POST HOLDINGS INC 144A	4.5000%	475,000	466,838	440,899
POTOMAC ELECTRIC POWER CO	5.5000%	1,465,000	1,557,156	1,429,030
PPL ELECTRIC UTILITIES CORP	4.8500%	805,000	803,650	805,177
PRESIDENT AND FELLOWS OF HARVA	3.1500%	1,220,000	1,100,125	876,602
PROVIDENCE ST JOSEPH HEALTH OB	2.7460%	115,000	115,000	112,569
PUGET SOUND ENERGY INC	6.2740%	235,000	243,027	254,328
QUALCOMM INC	6.0000%	3,195,000	3,413,264	3,367,035
QUIKRETE HOLDINGS INC 144A	6.3750%	415,000	415,017	426,753
REALTY INCOME CORP	2.7000%	945,000	941,032	832,978
REALTY INCOME CORP	1.8000%	265,000	262,337	213,800

	Coupon	Units	Cost	Market Value
REGIONAL MANAGEMENT I 1 A 144A	3.0700%	344,112	344,070	341,472
RELX CAPITAL INC	5.2500%	695,000	693,687	711,168
REPUBLIC SERVICES INC	5.2000%	1,790,000	1,784,877	1,832,079
RIO OIL FINANCE TRUST SER 144A	9.7500%	882,469	906,869	909,646
RIO OIL FINANCE TRUST SER 144A	8.2000%	305,800	308,450	318,792
S&P GLOBAL INC	3.7000%	1,675,000	1,272,993	1,266,161
SAN DIEGO GAS & ELECTRIC CO	4.5000%	3,575,000	3,311,987	3,191,428
SANTANDER CONSUMER A AA D 144A	1.5700%	100,000	99,990	99,247
SANTANDER DRIVE AUTO RECEI 2 D	1.3500%	119,054	119,048	118,886
SASOL FINANCING USA LLC	4.3750%	509,000	497,732	500,940
SCOTTS MIRACLE-GRO CO/THE	4.0000%	400,000	400,026	367,402
SCOTTS MIRACLE-GRO CO/THE	4.3750%	125,000	125,000	114,783
SEALED AIR CORP/SEALED AI 144A	6.1250%	50,000	50,000	50,733
SEMPRA	4.0000%	5,545,000	4,569,468	4,092,351
SENSATA TECHNOLOGIES INC 144A	3.7500%	140,000	140,000	127,613
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	425,000	430,261	418,625
SHELL FINANCE US INC	4.0000%	1,375,000	1,191,711	1,093,118
SHELL FINANCE US INC	4.1250%	2,745,000	2,663,866	2,594,115
SMYRNA READY MIX CONCRETE 144A	6.0000%	410,000	409,966	409,000
SOFI PROFESSIONAL A A2FX 144A	2.5400%	234,772	234,673	225,809
SOFI PROFESSIONAL C A2FX 144A	2.3700%	146,507	146,492	140,663
SOUTHERN CALIFORNIA EDISON CO	3.6500%	650,000	465,772	429,718
SOUTHERN CALIFORNIA EDISON CO	4.0500%	1,840,000	1,692,433	1,380,343
SOUTHERN CALIFORNIA EDISON CO	3.6000%	2,800,000	2,049,205	1,926,713
SOUTHERN CALIFORNIA EDISON CO	4.8750%	1,001,000	1,063,551	800,323
SOUTHERN CO GAS CAPITAL CORP	3.1500%	2,535,000	2,156,302	1,619,779
SPRINT CAPITAL CORP	8.7500%	450,000	497,761	545,891
STANDARD INDUSTRIES INC/N 144A	4.7500%	300,000	286,706	296,666
STARWOOD PROPERTY TRUST I 144A	3.6250%	250,000	250,000	245,752
STEEL DYNAMICS INC	5.7500%	1,500,000	1,455,729	1,453,915
STEEL DYNAMICS INC	3.4500%	105,000	99,431	99,883
STIFEL FINANCIAL CORP		995,000	991,168	956,444
STRUCTURED ADJUSTABLE R 18 3A1	5.0923%	125,349	129,407	117,168
SUBURBAN PROPANE PARTNERS LP/S	5.8750%	300,000	300,000	299,914
SUN COMMUNITIES OPERATING LP	4.2000%	830,000	826,653	785,386
SUN COMMUNITIES OPERATING LP	2.7000%	1,265,000	1,240,211	1,121,078
SYENSQO FINANCE AMERICA L 144A	5.8500%	2,930,000	2,938,480	3,036,264
SYNOPSIS INC	5.7000%	2,985,000	2,976,973	2,967,861
SYSCO CORP	6.6000%	899,000	1,175,189	973,707
SYSCO CORP	3.3000%	1,380,000	1,219,029	923,698
TAKEDA US FINANCING INC		1,710,000	1,700,373	1,710,181
TALLGRASS ENERGY PARTNERS 144A	6.0000%	500,000	503,774	490,608
TAMPA ELECTRIC CO	4.3000%	1,000,000	798,879	807,783
TARGA RESOURCES CORP	5.5000%	890,000	895,938	893,118
TARGA RESOURCES CORP	6.5000%	2,615,000	2,770,003	2,810,095
TARGA RESOURCES CORP	6.1500%	417,000	437,193	438,540
TARGET CORP	3.9000%	1,830,000	1,579,394	1,410,480
TAYLOR MORRISON COMMUNITI 144A	5.1250%	375,000	393,137	373,682
TEACHERS INSURANCE & ANNU 144A	4.9000%	825,000	849,207	741,632
TENET HEALTHCARE CORP	4.3750%	225,000	204,932	217,800
TENNECO INC 144A	8.0000%	500,000	465,544	494,449
TEXAS INSTRUMENTS INC	5.0500%	1,350,000	1,330,273	1,237,911
THE CAMPBELL'S COMPANY	5.2500%	1,760,000	1,747,237	1,605,254
THE CAMPBELL'S COMPANY	4.8000%	1,968,000	1,774,592	1,713,580
T-MOBILE USA INC	3.0000%	4,215,000	3,220,462	3,084,350
T-MOBILE USA INC	4.5000%	2,755,000	2,532,197	2,277,979
T-MOBILE USA INC	4.3750%	5,770,000	5,713,455	5,112,728
T-MOBILE USA INC	3.4000%	4,760,000	3,174,189	3,179,585
T-MOBILE USA INC	5.7500%	3,350,000	3,453,438	3,281,653
T-MOBILE USA INC	2.5500%	160,000	143,496	143,236
TOWD POINT MORTG CES2 A1A 144A	7.2940%	318,938	318,936	324,127
TOWD POINT MORTGA CES3 A1 144A	6.2900%	227,218	227,215	229,353
TOYOTA MOTOR CREDIT CORP		715,000	714,308	714,717
TRANSCONTINENTAL GAS PIPE LINE	3.9500%	2,190,000	1,709,074	1,654,035
TRAVELERS COS INC/THE	5.4500%	3,425,000	3,510,601	3,349,453
TRUIST FINANCIAL CORP		865,000	865,968	910,950
UBER TECHNOLOGIES INC	5.3500%	2,750,000	2,671,588	2,565,087
UBS COMMERCIAL MORTGAGE C14 A4	4.4480%	1,000,000	1,163,063	985,036
UBS COMMERCIAL MORTGAGE C17 A3	2.6686%	2,799,882	2,938,870	2,594,960
UBS COMMERCIAL MORTGAGE C9 A3	3.8540%	1,488,634	1,468,062	1,463,440
UNION PACIFIC CORP	3.5000%	1,800,000	1,319,807	1,274,368
UNION PACIFIC CORP	2.9500%	6,750,000	4,558,729	4,306,428
UNION PACIFIC CORP	5.6000%	600,000	598,932	596,783
UNION PACIFIC CORP	3.7990%	5,975,000	5,356,239	4,364,566
UNION PACIFIC CORP	2.9730%	1,500,000	933,607	871,841
UNITED AIRLINES 2016-1 CLASS A	3.1000%	564,979	565,014	539,851
UNITED AIRLINES INC 144A	4.6250%	95,000	95,000	92,213
UNITED AIRLINES INC 144A	4.3750%	395,000	395,632	392,389
UNITED PARCEL SERVICE INC	5.5000%	2,380,000	2,431,827	2,307,882
UNITED PARCEL SERVICE INC	5.9500%	2,255,000	2,245,004	2,314,068
UNITED RENTALS NORTH AMERICA I	5.2500%	205,000	205,220	205,544
UNITED RENTALS NORTH AMERICA I	3.7500%	200,000	200,117	183,711
UNITED RENTALS NORTH AMERICA I	4.8750%	105,000	105,078	104,581
UNITEDHEALTH GROUP INC	2.7500%	7,095,000	5,641,385	5,147,479
UNITEDHEALTH GROUP INC	4.7500%	1,830,000	1,681,206	1,558,839

	Coupon	Units	Cost	Market Value
UNITEDHEALTH GROUP INC	5.0500%	2,000,000	1,762,707	1,785,162
UNITEDHEALTH GROUP INC	5.8000%	425,000	528,997	446,760
UNITEDHEALTH GROUP INC	3.0500%	280,000	279,189	205,770
UNITEDHEALTH GROUP INC	3.2500%	695,000	556,725	460,993
UNITEDHEALTH GROUP INC	5.2000%	4,675,000	4,562,061	4,165,746
UNITEDHEALTH GROUP INC	5.9500%	165,000	163,341	167,569
UNITEDHEALTH GROUP INC	5.6250%	4,725,000	4,978,287	4,583,351
UNIVISION COMMUNICATIONS 144A	8.0000%	345,000	346,099	350,099
UNUM GROUP	6.0000%	1,540,000	1,513,649	1,519,198
US BANCORP		670,000	697,011	698,811
UTAH ACQUISITION SUB INC	5.2500%	680,000	772,214	551,645
UTAH ACQUISITION SUB INC	3.9500%	280,000	277,410	277,355
VENTURE GLOBAL CALCASIEU 144A	6.2500%	250,000	253,636	257,844
VENTURE GLOBAL CALCASIEU 144A	3.8750%	50,000	50,000	47,136
VENTURE GLOBAL CALCASIEU 144A	4.1250%	25,000	25,000	23,140
VERIZON COMMUNICATIONS INC	5.5000%	2,317,000	2,351,559	2,239,195
VERIZON COMMUNICATIONS INC	5.0500%	362,000	370,540	367,070
VERIZON COMMUNICATIONS INC	3.7000%	1,110,000	994,015	766,079
VERIZON COMMUNICATIONS INC	3.4000%	6,865,000	5,669,255	5,295,206
VERIZON COMMUNICATIONS INC	3.5500%	1,500,000	1,144,401	1,072,467
VERIZON COMMUNICATIONS INC	4.8620%	6,915,000	6,912,966	6,172,062
VERIZON COMMUNICATIONS INC	2.3550%	3,050,000	2,543,721	2,629,093
VERIZON COMMUNICATIONS INC	2.9870%	1,325,000	756,740	797,455
VIATRIS INC	4.0000%	495,000	377,802	329,741
VIRGINIA ELECTRIC AND POWER CO	4.6250%	1,300,000	1,036,780	1,092,802
VIRGINIA ELECTRIC AND POWER CO	2.9500%	6,675,000	4,540,284	4,168,998
VIRGINIA ELECTRIC AND POWER CO	2.4500%	2,641,000	2,073,500	1,481,677
VIRGINIA ELECTRIC AND POWER CO	5.4500%	2,400,000	2,406,149	2,279,188
VISTRA OPERATIONS CO LLC 144A	5.0000%	145,000	145,011	144,822
VISTRA OPERATIONS CO LLC 144A	4.3750%	275,000	274,997	268,017
VISTRA OPERATIONS CO LLC 144A	5.6250%	225,000	227,250	225,154
VOLKSWAGEN GROUP OF AMERI 144A	4.6000%	2,260,000	2,199,605	2,232,752
VULCAN MATERIALS CO	5.7000%	2,735,000	2,741,243	2,713,130
W R BERKLEY CORP	4.0000%	265,000	263,850	201,270
WALT DISNEY CO/THE	2.7500%	3,856,000	2,625,289	2,426,993
WALT DISNEY CO/THE	3.6000%	1,425,000	1,093,839	1,052,557
WARNERMEDIA HOLDINGS INC	5.0500%	12,091,000	10,167,680	7,126,435
WARNERMEDIA HOLDINGS INC	5.1410%	5,315,000	4,253,419	3,707,213
WELLS FARGO & CO		21,772,000	21,487,125	20,565,194
WELLS FARGO COMMERCIAL 5C1 A3	5.9280%	1,625,000	1,673,262	1,686,658
WELLS FARGO COMMERCIAL BNK1 A2	2.3990%	2,186,687	2,204,197	2,137,996
WELLS FARGO COMMERCIAL C38 A4	3.1900%	1,241,352	1,251,780	1,215,732
WELLS FARGO COMMERCIAL C49 A3	3.7490%	653,158	658,959	647,910
WELLS FARGO COMMERCIAL C56 A4	2.1940%	2,614,525	2,637,696	2,365,024
WELLS FARGO COMMERCIAL C58 A3	1.8100%	2,157,827	2,177,062	1,915,477
WELLS FARGO COMMERCIAL C59 A3	1.9580%	2,600,000	2,599,972	2,346,897
WELLTOWER OP LLC	2.7500%	1,600,000	1,625,060	1,462,690
WESCO DISTRIBUTION INC 144A	7.2500%	105,000	104,652	106,304
WESCO DISTRIBUTION INC 144A	6.6250%	90,000	100,601	93,525
WESCO DISTRIBUTION INC 144A	6.3750%	125,000	125,002	128,604
WESTERN MIDSTREAM OPERATING LP	5.2500%	1,415,000	1,194,494	1,190,054
WESTERN MIDSTREAM OPERATING LP	4.0500%	120,000	115,567	115,407
WESTERN MIDSTREAM OPERATING LP	6.3500%	107,000	111,805	112,017
WESTLAKE CORP	3.3750%	1,845,000	1,520,708	1,101,312
WHIRLPOOL CORP	6.1250%	50,000	50,000	50,439
WILLIAMS COS INC/THE	5.1000%	3,020,000	2,743,111	2,735,336
WILLIAMS COS INC/THE	5.3000%	105,000	90,150	95,802
WILLIAMS COS INC/THE	6.3000%	745,000	795,042	790,805
WISCONSIN POWER AND LIGHT CO	3.6500%	500,000	363,778	356,936
WISCONSIN PUBLIC SERVICE CORP	3.6710%	900,000	693,649	702,989
WOLVERINE WORLD WIDE INC 144A	4.0000%	375,000	374,997	336,225
WORLD OMNI SELECT AUTO TRU A D	1.4400%	400,000	399,991	395,888
WP CAREY INC	2.2500%	835,000	827,828	680,797
WP CAREY INC	5.3750%	825,000	816,202	832,301
XPO INC 144A	7.1250%	50,000	50,002	52,269
ZOETIS INC	4.7000%	4,850,000	4,456,162	4,431,386
Total of Domestic Corporate & Other Bonds			1,146,189,422	1,084,848,538
Total of Domestic Fixed Income Securities			2,373,501,419	2,231,087,266

International Securities

10.18%

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

	Coupon	Units	Cost	Market Value
BHP BILLITON FINANCE USA LTD	5.2500%	2,800,000	2,824,912	2,867,229
BARRICK PD AUSTRALIA FINANCE P	5.9500%	2,100,000	2,151,184	2,175,056
BERMUDA				
HOME RE 2021-2 LTD 2 M1C 144A	7.1500%	76,730	76,726	77,149
XL GROUP LTD	5.2500%	300,000	308,130	287,010
VIKING OCEAN CRUISES SHIP 144A	5.6250%	375,000	355,653	373,171
BRITISH VIRGIN ISLANDS				
ENN CLEAN ENERGY INTERNAT 144A	3.3750%	775,000	774,510	764,049
CANADA				
BROOKFIELD RESIDENTIAL PR 144A	4.8750%	275,000	272,603	245,463
CENOVUS ENERGY INC	6.7500%	1,605,000	1,679,648	1,717,336
CENOVUS ENERGY INC	5.4000%	223,000	222,092	197,948
CENOVUS ENERGY INC	2.6500%	1,601,000	1,394,407	1,383,233
BOMBARDIER INC 144A	6.7500%	50,000	50,000	51,810
BOMBARDIER INC 144A	7.1250%	31,000	31,013	31,065
BOMBARDIER INC 144A	6.0000%	75,000	74,890	75,452
BOMBARDIER INC 144A	7.8750%	54,000	53,815	54,312
BOMBARDIER INC 144A	7.5000%	60,000	60,002	62,998
BAUSCH HEALTH COS INC 144A	5.0000%	165,000	162,956	132,800
BAUSCH HEALTH COS INC 144A	6.2500%	260,000	260,629	182,650
BAUSCH HEALTH COS INC 144A	5.2500%	825,000	825,451	513,744
BAUSCH HEALTH COS INC 144A	7.0000%	35,000	34,996	29,575
MATTAMY GROUP CORP 144A	4.6250%	655,000	655,018	629,548
1011778 BC ULC / NEW RED 144A	3.8750%	175,000	175,000	170,460
MEGLOBAL CANADA ULC REGS	5.8750%	400,000	444,052	413,472
SUNCOR ENERGY INC	3.7500%	165,000	164,272	115,201
FAIRFAX FINANCIAL HOLDINGS LTD	3.3750%	1,345,000	1,343,924	1,248,347
FAIRFAX FINANCIAL HOLDINGS LTD	6.3500%	870,000	875,884	881,134
ENBRIDGE INC	4.5000%	2,730,000	2,177,777	2,237,556
ENBRIDGE INC	3.4000%	1,380,000	1,222,113	912,000
ENBRIDGE INC	6.7000%	2,993,000	3,453,984	3,236,945
CANADIAN PACIFIC RAILWAY CO	3.1000%	4,950,000	3,442,422	3,252,606
TRANSCANADA TRUST	5.5000%	2,425,000	2,136,671	2,401,083
TRANSCANADA TRUST	5.3000%	1,725,000	1,670,292	1,713,238
TRANSCANADA TRUST	5.8750%	2,225,000	2,170,609	2,228,508
GFL ENVIRONMENTAL INC 144A	6.7500%	120,000	119,989	125,571
CANADIAN NATURAL RESOURCES LTD	6.5000%	1,525,000	1,558,882	1,605,965
ALIMENTATION COUCHE-TARD 144A	3.6250%	650,000	449,322	439,598
ALIMENTATION COUCHE-TARD 144A	5.2670%	805,000	805,000	805,533
CANADIAN NATURAL RESOURCE 144A	5.4000%	1,050,000	1,048,382	1,043,190
CHAMPION IRON CANADA INC 144A	7.8750%	260,000	260,938	263,611
PROVINCE OF BRITISH COLUMBIA C	4.8000%	2,360,000	2,355,206	2,393,652
CAYMAN ISLANDS				
SOUND POINT CLO II 1A A1R 144A	5.6454%	245,582	245,584	245,790
GREYWOLF CLO VII LT 2A A1 144A	5.7655%	708,756	711,711	708,756
SHACKLETON 2014-V-R 5RA A 144A	5.6603%	496,762	495,428	496,943
VENTURE XIX CLO L 19A ARR 144A	5.8392%	760,988	1,014,185	760,232
SHACKLETON 2017-XI 11A AR 144A	5.6779%	65,091	65,831	65,091
ATLAS SENIOR LOAN F 16A A 144A	5.8571%	5,500,000	5,526,359	5,509,968
GREYWOLF CLO II L 1A A1SR 144A	5.7176%	6,000,000	6,000,005	6,007,548
PARK AVENUE INSTIT 1A A1R 144A	5.8093%	2,750,000	2,750,102	2,753,998
CBAM 2020-12 LTD 12A AR 144A	5.7671%	2,000,000	2,000,000	2,002,372
ATLAS SENIOR LOAN 14A AR 144A	5.7471%	3,391,023	3,391,020	3,395,081
WELLFLEET CLO 2021- 4A A1 144A	5.9001%	2,000,000	2,260,166	2,006,047
CHILE				
CHILE GOVERNMENT INTERNATIONAL	3.5000%	2,645,000	2,457,315	1,878,082
CHILE GOVERNMENT INTERNATIONAL	4.3400%	2,020,000	1,785,449	1,746,512
ALFA DESARROLLO SPA 144A	4.5500%	479,202	437,327	352,493
FALABELLA SA 144A	3.3750%	330,000	328,047	287,925
TELEFONICA MOVILES CHILE 144A	3.5370%	360,000	360,000	222,420
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	5.0000%	200,000	224,010	134,751
COLOMBIA GOVERNMENT INTERNATIO	5.2000%	1,700,000	1,265,255	1,137,042
COLOMBIA GOVERNMENT INTERNATIO	8.7500%	3,525,000	3,763,789	3,486,578
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	460,000	457,136	457,156
ECOPETROL SA	7.7500%	610,000	608,458	599,479
ECOPETROL SA	6.8750%	890,000	864,901	881,920
ECOPETROL SA	8.8750%	200,000	211,800	206,321
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	170,000	177,212	188,505
IVORY COAST GOVERNMENT IN REGS	5.2500%	206,000	207,240	230,932
IVORY COAST GOVERNMENT IN REGS	4.8750%	113,000	106,928	118,787
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	4.5000%	1,543,000	1,468,180	1,463,073
DOMINICAN REPUBLIC INTERN 144A	5.9500%	1,220,000	1,270,259	1,229,882
ECUADOR				
ECUADOR GOVERNMENT INTERN 144A	7.7750%	0	0	0
ECUADOR GOVERNMENT INTERN 144A	8.8750%	0	0	0
FRANCE				
BNP PARIBAS SA 144A	3.1320%	465,000	465,000	413,912
BNP PARIBAS SA 144A	1.9040%	233,000	218,415	219,900
SOCIETE GENERALE SA 144A	1.4880%	1,600,000	1,600,000	1,576,707
SOCIETE GENERALE SA 144A	2.7970%	1,245,000	1,211,338	1,209,036
TOTALENERGIES CAPITAL INTERNAT	3.1270%	2,590,000	2,257,522	1,708,635
BPCE SA 144A	6.9150%	6,375,000	6,453,345	6,648,600

	Coupon	Units	Cost	Market Value
GERMANY				
DEUTSCHE BANK AG/NEW YORK NY	3.7290%	400,000	400,000	366,438
DEUTSCHE BANK AG/NEW YORK NY	7.0790%	385,000	385,000	410,407
DEUTSCHE BANK AG/NEW YORK NY	5.3730%	150,000	150,066	152,633
HUNGARY				
HUNGARY GOVERNMENT INTERN 144A	6.7500%	990,000	969,494	997,522
INDIA				
GMR HYDERABAD INTERNATIONAL 144A	4.2500%	595,000	595,000	575,009
INDIAN RAILWAY FINANCE CO 144A	2.8000%	495,000	495,000	445,577
INDIAN RAILWAY FINANCE CO 144A	3.5700%	235,000	235,000	216,084
INDONESIA				
INDONESIA GOVERNMENT INTE 144A	8.5000%	250,000	326,366	316,328
INDONESIA GOVERNMENT INTE REGS	8.5000%	340,000	428,176	430,206
INDONESIA GOVERNMENT INTERNATI	4.3000%	2,385,000	2,307,913	1,930,323
INDONESIA GOVERNMENT INTERNATI	5.6000%	2,420,000	2,411,173	2,525,856
PERUSAHAAN PERSEROAN PERS REGS	1.8750%	830,000	947,300	848,740
IRELAND				
HENLEY CLO IV DAC 4A A 144A	3.0580%	2,000,000	2,507,973	2,341,831
CARLYLE EURO CLO 2 1A A1R 144A	2.7250%	3,890,616	4,557,519	4,554,461
MADISON PARK EURO 14A A1R 144A	2.8260%	2,244,285	2,524,599	2,625,233
SHAMROCK RESIDENTIAL 1A A 144A	3.7040%	121,599	126,131	142,968
AERCAP IRELAND CAPITAL DAC / A	3.8500%	2,000,000	1,533,472	1,599,194
ISLE OF MAN				
ANGLOGOLD ASHANTI HOLDINGS PLC	3.3750%	470,000	469,500	448,673
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONAL	5.6250%	1,330,000	1,304,268	1,351,609
ITALY				
REPUBLIC OF ITALY GOVERNMENT I	2.8750%	200,000	205,406	187,532
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	1,342,000	1,504,054	1,402,706
UNICREDIT SPA 144A	7.2960%	1,530,000	2,909,907	1,618,340
UNICREDIT SPA 144A	5.4590%	2,950,000	2,910,735	2,932,943
CASSA DEPOSITI E PRESTITI 144A	5.8750%	800,000	811,123	836,703
FIBERCOP SPA 144A	7.2000%	580,000	595,982	565,258
JAMAICA				
DIGICEL INTERMEDIATE HOLDINGS	12.0000%	705,468	681,680	711,641
JAPAN				
TAKEDA PHARMACEUTICAL CO LTD	3.0250%	4,560,000	3,466,034	3,409,785
NOMURA HOLDINGS INC	2.6080%	250,000	250,000	220,581
NOMURA HOLDINGS INC	6.0700%	1,430,000	1,430,000	1,492,275
JERSEY C I				
APTIV SWISS HOLDINGS LTD	4.4000%	1,712,000	1,352,298	1,297,228
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	5.5000%	575,000	561,527	577,035
LUXEMBOURG				
ULTRAPAR INTERNATIONAL SA 144A	5.2500%	475,000	474,985	473,191
DH EUROPE FINANCE II SARL	3.2500%	1,090,000	1,012,868	876,827
JBS USA HOLDING LUX SARL/ JBS	4.3750%	1,695,000	1,230,463	1,306,464
JBS USA HOLDING LUX SARL/ JBS	5.1250%	25,000	24,751	25,510
MEXICO				
MEXICO GOVERNMENT INTERNATIONAL	4.5000%	2,280,000	2,211,804	1,655,394
MEXICO GOVERNMENT INTERNATIONAL	6.0000%	1,375,000	1,382,197	1,356,988
MEXICO GOVERNMENT INTERNATIONAL	4.4000%	1,845,000	1,414,384	1,291,223
MEXICO GOVERNMENT INTERNATIONAL	4.6000%	3,645,000	3,419,969	2,746,836
MEXICO GOVERNMENT INTERNATIONAL	7.3750%	2,000,000	1,993,831	2,061,480
MEXICO GOVERNMENT INTERNATIONAL	6.4000%	4,135,000	4,107,023	3,800,065
MEXICO GOVERNMENT INTERNATIONAL	6.8750%	960,000	956,080	1,000,608
MEXICO GOVERNMENT INTERNATIONAL	6.0500%	3,708,000	3,955,847	3,535,578
PETROLEOS MEXICANOS	6.5000%	1,144,000	1,144,691	1,136,052
PETROLEOS MEXICANOS	8.7500%	389,284	388,000	403,313
PETROLEOS MEXICANOS	6.8750%	1,455,000	1,449,846	1,455,330
PETROLEOS MEXICANOS	5.3500%	177,000	168,860	169,963
PETROLEOS MEXICANOS	7.6900%	12,575,000	9,187,841	9,891,309
MEXICO CITY AIRPORT TRUST 144A	5.5000%	1,400,000	1,253,248	1,153,632
MEXICO CITY AIRPORT TRUST 144A	4.2500%	200,000	200,550	195,500
PETROLEOS MEXICANOS REGS	4.8750%	297,000	340,107	340,432
TOTAL PLAY TELECOMUNICACI 144A	11.1250%	485,750	338,324	459,714
MEXICO CITY AIRPORT TRUST REGS	4.2500%	800,000	787,692	782,000
MEXICO CITY AIRPORT TRUST REGS	3.8750%	300,000	307,558	290,625
GRUPO TELEvisa SAB	6.6250%	375,000	384,338	350,843
NETHERLANDS				
PETROBRAS GLOBAL FINANCE BV	6.6250%	150,000	201,357	203,102
ENEL FINANCE INTERNATIONAL 144A	5.1250%	1,800,000	1,783,478	1,833,508
ENEL FINANCE INTERNATIONAL 144A	7.7500%	2,650,000	3,162,372	3,176,720
PROSUS NV 144A	4.0270%	1,505,000	885,637	1,006,302
PROSUS NV 144A	4.9870%	3,150,000	2,556,421	2,430,529
BRASKEM NETHERLANDS FINAN 144A	7.2500%	1,050,000	1,037,681	831,827
BRASKEM NETHERLANDS FINAN 144A	4.5000%	825,000	793,565	671,710
BRASKEM NETHERLANDS FINAN 144A	8.5000%	705,000	697,400	616,491
BRASKEM NETHERLANDS FINAN REGS	4.5000%	200,000	203,895	172,060
ABN AMRO BANK NV 144A	6.3390%	700,000	700,000	715,244
KONINKLIJKE PHILIPS NV	6.8750%	2,700,000	3,109,723	2,957,674
SIEMENS FUNDING BV 144A	5.8000%	4,515,000	4,480,591	4,649,168
NORWAY				
YARA INTERNATIONAL ASA 144A	3.1480%	1,200,000	1,251,612	1,110,743
AKER BP ASA 144A	6.0000%	1,617,000	1,647,416	1,667,071

	Coupon	Units	Cost	Market Value
AKER BP ASA 144A	3.1000%	340,000	339,591	303,612
AKER BP ASA 144A	5.1250%	215,000	214,358	206,427
AKER BP ASA 144A	5.6000%	383,000	391,971	393,184
PANAMA				
PANAMA GOVERNMENT INTERNATIONA	4.5000%	3,675,000	3,345,127	2,478,175
PANAMA GOVERNMENT INTERNATIONA	7.8750%	340,000	325,738	345,442
PANAMA GOVERNMENT INTERNATIONA	6.7000%	400,000	460,384	397,255
PANAMA GOVERNMENT INTERNATIONA	3.1600%	300,000	266,396	270,262
PERU				
PERUVIAN GOVERNMENT INTERNATIO	3.3000%	2,205,000	1,684,213	1,633,354
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	2,937,000	3,337,509	3,186,087
BANCO DE CREDITO DEL PERU 144A	3.2500%	425,000	424,771	412,202
NIAGARA ENERGY SAC 144A	5.7460%	645,000	645,000	638,527
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	3.7000%	2,755,000	2,771,945	2,236,160
GLOBE TELECOM INC REGS	3.0000%	400,000	392,818	322,738
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	6.2500%	1,180,000	1,171,555	1,169,825
SERBIA				
SERBIA INTERNATIONAL BOND 144A	6.0000%	255,000	249,980	257,067
SERBIA INTERNATIONAL BOND 144A	1.5000%	900,000	1,129,145	963,540
SERBIA INTERNATIONAL BOND REGS	3.1250%	486,000	508,428	568,276
SERBIA INTERNATIONAL BOND REGS	6.2500%	200,000	204,050	206,632
SERBIA INTERNATIONAL BOND REGS	1.5000%	157,000	134,755	168,084
SERBIA INTERNATIONAL BOND REGS	1.6500%	100,000	82,104	96,310
SINGAPORE				
PFIZER INVESTMENT ENTERPRISES	5.3000%	5,345,000	5,358,022	5,045,730
PFIZER INVESTMENT ENTERPRISES	5.1100%	4,955,000	4,899,924	4,725,172
SPAIN				
TELEFONICA EMISIONES SA	5.5200%	3,000,000	2,957,510	2,740,770
CAIXABANK SA 144A	6.8400%	245,000	261,079	269,118
SUPRANATIONAL GEOGRAPHIC FOCUS				
CORP ANDINA DE FOMENTO	5.0000%	545,000	545,693	559,110
SWITZERLAND				
UBS GROUP AG 144A	4.2820%	420,000	421,713	418,142
UBS GROUP AG 144A	2.0950%	465,000	465,000	402,214
UBS GROUP AG 144A	5.9590%	825,000	824,462	868,487
UBS GROUP AG 144A	3.0910%	1,790,000	1,795,634	1,624,896
UBS GROUP AG 144A	6.3010%	200,000	200,000	214,790
UKRAINE				
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
UNITED KINGDOM				
BARCLAYS PLC	5.5010%	200,000	200,000	203,983
BARCLAYS PLC	2.8940%	1,340,000	1,117,113	1,185,948
BARCLAYS PLC	4.8370%	500,000	497,154	503,859
BARCLAYS PLC	6.0360%	2,500,000	2,439,859	2,567,923
BARCLAYS PLC	5.3670%	1,700,000	1,689,197	1,736,527
HSBC HOLDINGS PLC	3.9730%	290,000	290,000	282,418
HSBC HOLDINGS PLC	4.7620%	400,000	403,804	391,629
HSBC HOLDINGS PLC	8.1130%	575,000	575,000	663,799
HSBC HOLDINGS PLC	6.5470%	1,475,000	1,426,234	1,566,952
HSBC HOLDINGS PLC	7.3990%	7,275,000	8,100,715	8,136,023
HSBC HOLDINGS PLC	5.7900%	7,425,000	7,425,000	7,636,867
LLOYDS BANKING GROUP PLC	3.3690%	450,000	280,601	320,644
LLOYDS BANKING GROUP PLC	7.9530%	1,300,000	1,439,926	1,489,526
LLOYDS BANKING GROUP PLC	5.5900%	4,390,000	4,390,000	4,465,575
CCP_IRS_R STERLING OVERNIGHT	0.7092%	115,000	235	31,749
CCP_IRS_R STERLING OVERNIGHT	4.3061%	1,221,000	0	39,428
VODAFONE GROUP PLC	4.2500%	1,840,000	1,821,484	1,434,140
VODAFONE GROUP PLC	4.8750%	2,689,000	2,427,911	2,313,438
VODAFONE GROUP PLC	5.7500%	4,151,000	4,044,099	3,977,007
CCP_IRS_R STERLING OVERNIGHT	1.0000%	-1,221,000	-73,667	0
CCP_IRS_R STERLING OVERNIGHT	1.2000%	-115,000	0	0
EG GLOBAL FINANCE PLC 144A	12.0000%	600,000	600,044	662,324
EG GLOBAL FINANCE PLC 144A	11.0000%	800,000	853,958	1,035,336
BELRON UK FINANCE PLC 144A	5.7500%	200,000	200,000	201,669
RIO TINTO FINANCE USA PLC	5.8750%	1,550,000	1,536,804	1,556,635
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.1000%	3,105,000	3,130,202	2,863,493
Total of International Fixed Income Securities			271,426,311	262,410,358

Futures Contracts

0.32%

EURO-BUND FUTURE (EUX)	0.0000%	-14	0	11,081
EURO-BOBL FUTURE (EUX)	0.0000%	-10	0	3,862
US 10YR ULTRA FUTURE (CBT)	0.0000%	-125	0	-303,063
3 MONTH SOFR FUT (CME)	0.0000%	-104	0	-57,225
US TREAS BD FUTURE (CBT)	0.0000%	2,045	0	7,176,936
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	-1,186	0	-1,401,956
US ULTRA BOND (CBT)	0.0000%	900	0	3,979,302

	Coupon	Units	Cost	Market Value
US 2YR NOTE FUTURE (CBT)	0.0000%	-126	0	-78,972
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	-569	0	-1,207,106
Total Futures Contracts				8,122,861
Cash Equivalent Securities & Others				2.96%
Master Notes/Money Markets				
UMC CASH SWEEP ACCOUNT	4.0761%	56,921,897	56,921,897	56,921,897
SWAP COLLATERAL WITH BANK OF	0.0000%	0	0	0
Others (Payables, Receivables, etc.)			19,915,073	19,427,724
Total of Cash Equivalent Securities			76,836,969	76,349,620
Total of EXTENDED TERM FIXED INCOME FUND			2,721,764,699	2,577,970,106