

EXTENDED TERM FIXED INCOME FUND

Domestic Fixed Income Securities

87.58%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
ALABAMA ECON SETTLEMENT AUTH B	4.2630%	80,000	79,996	79,721
AMERICAN MUNI PWR-OHIO INC OH	8.0840%	1,200,000	1,669,300	1,540,867
BAY AREA CA TOLL AUTH TOLL BRI	7.0430%	1,315,000	1,690,956	1,510,756
CALIFORNIA ST	7.5500%	9,785,000	12,031,759	11,938,824
CALIFORNIA ST	7.5000%	450,000	519,762	527,997
CALIFORNIA ST	7.3000%	2,775,000	3,106,014	3,246,542
CALIFORNIA ST	7.6250%	40,000	49,377	48,512
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	21,402	20,209
CCP_CDX_ SP UL CDX.NA.IG.45.V1	1.0000%	46,400,000	1,050,947	1,051,331
CCP_CDX_ SP UL CDX.NA.IG.45.V1	0.0000%	-46,400,000	0	0
CCP_OIS_ P USD-SOFR-COMPOUND 1	4.2530%	2,635,000	3,207	81,279
CCP_OIS_ P USD-SOFR-OIS COMPOU	3.8050%	11,340,000	0	-298,575
CCP_OIS_ P USD-SOFR-OIS COMPOU	3.9949%	5,135,000	0	25,176
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.2897%	2,380,000	440	-24,091
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.3386%	950,000	433,422	424,073
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.3385%	4,235,000	0	-68,485
CCP_OIS_ R USD-SOFR-OIS COMPOU	0.0100%	3,435,000	50,236	96,213
CCP_OIS_ R USD-SOFR-OIS COMPOU	4.3991%	10,040,000	77,821	386,421
CCP_OIS_ R USD-SOFR-OIS COMPOU	4.3952%	3,915,000	0	78,481
CCP_OIS_ P USD-SOFR-COMPOUND 1	4.3385%	-2,635,000	0	0
CCP_OIS_ P USD-SOFR-OIS COMPOU	4.3991%	-11,340,000	-81,948	0
CCP_OIS_ P USD-SOFR-OIS COMPOU	4.3952%	-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	4.6990%	-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	32,404	31,597
CHICAGO IL TRANSIT AUTH SALES	6.8990%	5,321,579	6,015,031	5,945,725
COMMIT TO PUR FNMA SF MTG	3.0000%	-2,000,000	-1,721,719	-1,756,402
COMMIT TO PUR FNMA SF MTG	2.0000%	-2,000,000	-1,584,609	-1,611,529
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	25,721	24,042
FEDERAL NATL MTG ASSN STRIP	0.0000%	2,355,000	1,635,382	1,369,549
FHLMC POOL #RA-7135	2.5000%	1,164,490	955,484	988,738
FHLMC POOL #SD-8141	2.5000%	906,936	752,901	770,706
FHLMC POOL #SD-8168	3.0000%	2,570,517	2,312,225	2,269,265
FHLMC POOL #SD-8231	4.5000%	950,615	929,427	925,495
FHLMC POOL #SD-8255	3.5000%	843,527	747,702	771,953
FHLMC POOL #SD-8371	5.0000%	2,734,016	2,669,515	2,719,120
FHLMC POOL #SD-8468	5.0000%	531,095	513,091	526,971
FHLMC POOL #SD-8474	5.0000%	2,454,168	2,371,160	2,435,111
FHLMC POOL #WS-3006	2.9000%	2,545,000	2,168,693	2,140,854
FHLMC POOL #WS-4024	4.3900%	5,897,417	5,621,460	5,547,828
FHLMC POOL #WS-4025	4.4000%	3,623,967	3,515,318	3,474,328
FHLMC POOL #WS-8002	4.0000%	1,489,000	1,363,866	1,369,072
FHLMC MULTICLASS MT	1.0182%	13,046,423	12,139,508	16,493
FHLMC MULTICLASS MT	0.9610%	7,242,958	540,375	266,470
FHLMC MULTICLASS MTG 1519 A2	2.0130%	1,440,000	1,053,306	1,139,454
FHLMC MULTICLASS MTG 1521 A2	2.1840%	415,000	336,095	329,841
FHLMC MULTICLASS MTG K740 X1	0.8164%	7,032,762	332,205	83,390
FHLMC MULTICLASS STRIP 406 PO	0.0000%	2,219,114	1,780,360	1,896,806
FNMA POOL #0BL5917	2.4300%	897,043	779,820	767,253
FNMA POOL #0BL6044	2.5100%	905,000	785,831	777,329
FNMA POOL #0BL6060	2.4550%	16,607,000	12,646,802	12,361,158
FNMA POOL #0BL6438	2.0500%	1,900,000	1,542,552	1,553,550
FNMA POOL #0BL7621	1.7400%	7,921,000	6,119,409	6,164,582
FNMA POOL #0BS4038	2.3700%	3,000,000	2,229,249	2,403,981
FNMA POOL #0BS4637	2.4000%	1,300,000	1,040,375	1,014,083
FNMA POOL #0MA4077	2.0000%	2,218,198	1,820,821	1,807,425
FNMA POOL #0MA4644	4.0000%	2,724,437	2,442,767	2,574,498
FNMA POOL #0MA4649	4.5000%	1,465,000	1,432,612	1,427,734
FNMA POOL #0MA4684	4.5000%	376,979	368,467	367,429
FNMA POOL #0MA4761	5.0000%	4,462,736	4,428,003	4,447,853
FNMA POOL #0MA4876	6.0000%	441,520	449,557	454,174
FNMA POOL #0MA5044	6.5000%	147,691	151,130	153,059
FNMA GTD REMIC P/T	0.0000%	4,430,444	3,663,407	3,691,164
GNMA II POOL #0MA7135	2.0000%	875,660	728,597	724,218
LOS ANGELES CA DEPT OF ARPTS	6.5820%	940,000	1,103,364	1,021,136
MARYLAND ST ECON DEV CORP	5.4330%	1,145,000	1,144,899	1,109,234
MASSACHUSETTS ST	3.2770%	540,000	558,698	430,387
MET TRANSPRTN AUTH NY REVENUE	6.8140%	715,000	844,726	793,344
MET TRANSPRTN AUTH NY REVENUE	6.6680%	100,000	112,070	109,609
MICHIGAN ST FIN AUTH REVENUE	3.3840%	120,000	103,587	101,221
MICHIGAN ST UNIV REVENUES	4.1650%	1,395,000	1,060,605	1,031,219
MUNI ELEC AUTH OF GEORGIA	6.6550%	1,189,000	1,363,514	1,293,722
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	3,067,000	3,526,423	3,553,054
NEW YORK CITY NY MUNI WTR FIN	6.0110%	915,000	1,131,334	960,020

	Coupon	Units	Cost	Market Value
NEW YORK CITY NY MUNI WTR FIN	5.9520%	30,000	32,668	31,264
NEW YORK NY	5.8280%	25,000	28,498	26,173
NEW YORK NY	5.0940%	275,000	274,993	262,857
NEW YORK NY	5.1140%	415,000	414,990	396,547
NEW YORK ST DORM AUTH REVENUES	5.8320%	775,000	775,028	822,888
PENNSYLVANIA ST TURNPIKE COMMI	6.1050%	1,000,000	1,137,307	1,086,595
PORT AUTH OF NEW YORK & NEW JE	5.6470%	1,865,000	2,065,739	1,987,642
PORT AUTH OF NEW YORK & NEW JE	4.4580%	7,050,000	6,158,763	6,016,922
SAN ANTONIO TX ELEC & GAS REVE	5.9850%	500,000	587,148	530,627
TENNESSEE VALLEY AUTH BD	5.2500%	4,475,000	4,409,117	4,460,684
TENNESSEE VALLEY AUTH STRIP	0.0000%	135,000	85,767	92,355
TEXAS NATURAL GAS SECURITIZTN	5.1690%	2,750,000	2,821,676	2,801,386
TEXAS ST PRIV ACTIVITY BOND SU	3.9220%	150,000	150,002	120,409
TEXAS ST TRANSPRTN COMMISSION	2.4720%	25,000	18,915	17,677
U S TREASURY BD CPN STRIP	0.0000%	11,615,000	5,864,971	4,697,499
U S TREASURY BD PRIN STRIP	0.0000%	122,750,000	34,207,900	32,167,454
U S TREASURY BOND	5.0000%	21,724,000	21,917,660	22,559,016
U S TREASURY BOND	3.1250%	25,915,000	20,184,368	20,139,958
U S TREASURY BOND	3.6250%	38,705,000	31,742,616	32,078,994
U S TREASURY BOND	3.3750%	32,925,000	26,983,642	26,449,321
U S TREASURY BOND	3.0000%	102,720,000	83,310,404	77,472,559
U S TREASURY BOND	2.5000%	130,750,000	98,742,061	92,687,329
U S TREASURY BOND	2.8750%	45,890,000	34,898,635	33,998,502
U S TREASURY BOND	2.2500%	95,570,000	65,814,936	62,587,059
U S TREASURY BOND	2.7500%	5,635,000	4,289,064	4,385,395
U S TREASURY BOND	1.8750%	19,865,000	12,076,584	11,296,158
U S TREASURY BOND	2.3750%	76,105,000	50,890,021	49,123,811
U S TREASURY BOND	2.0000%	33,760,000	21,190,324	19,778,613
U S TREASURY BOND	1.3750%	37,900,000	26,077,534	24,726,789
U S TREASURY BOND	4.0000%	24,450,000	22,198,136	21,637,295
U S TREASURY BOND	4.5000%	9,334,000	8,919,448	8,987,256
U S TREASURY BOND	4.7500%	86,214,000	86,806,523	86,471,319
U S TREASURY BOND	4.2500%	180,196,000	176,080,512	166,335,423
U S TREASURY BOND	3.8750%	21,675,000	19,255,073	19,633,655
U S TREASURY BOND	4.1250%	85,773,000	81,037,080	78,811,681
U S TREASURY BOND	4.6250%	110,930,000	115,088,956	109,207,280
U S TREASURY BOND	3.2500%	27,000,000	21,948,019	22,682,109
U S TREASURY BOND	4.8750%	14,444,000	14,746,907	14,766,733
U S TREASURY BOND	1.1250%	79,510,000	52,216,069	50,352,694
U S TREASURY BOND	1.6250%	49,815,000	28,770,252	26,728,861
U S TREASURY NOTE	3.8750%	35,000	34,847	34,885
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	2,400,000	1,510,793	1,587,755
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	95,000	108,871	102,432
UNIV OF CALIFORNIA CA RGTS MED	4.5630%	4,750,000	4,522,774	4,105,273
UNIV OF MICHIGAN MI	3.5040%	4,000	3,293	3,014
UNIV OF MINNESOTA MN	4.0480%	700,000	699,987	572,199
UNIV OF VIRGINIA VA UNIV REVEN	4.1790%	150,000	150,000	114,359
UNIV OF VIRGINIA VA UNIV REVEN	2.5840%	620,000	620,043	387,121
UNIV OF VIRGINIA VA UNIV REVEN	2.2560%	770,000	488,474	454,281
Total of U.S. Government & Federal Agency Obligations			1,309,142,248	1,249,210,678

Domestic Corporate & Other Bonds

200 PARK FUNDING TRUST 144A	5.7400%	3,685,000	3,684,863	3,732,017
ABBVIE INC	4.5000%	900,000	897,567	883,170
ABBVIE INC	5.5000%	155,000	154,434	154,918
ABBVIE INC	4.3000%	8,955,000	8,650,901	8,606,370
ABBVIE INC	4.2500%	2,290,000	2,344,576	1,929,281
ABBVIE INC	4.0500%	5,479,000	5,201,757	4,903,351
ABBVIE INC	4.5500%	415,000	461,273	408,526
ABBVIE INC	5.4000%	2,837,000	2,927,103	2,820,925
ACCENTURE CAPITAL INC	4.5000%	675,000	674,354	665,701
ACCO BRANDS CORP 144A	4.2500%	325,000	325,000	293,386
ADTALEM GLOBAL EDUCATION 144A	5.5000%	197,000	197,004	196,304
AEP TEXAS INC	4.1500%	1,000,000	773,895	781,030
AEP TRANSMISSION CO LLC	4.2500%	1,100,000	902,649	915,859
ALABAMA POWER CO	3.0000%	5,750,000	4,037,537	3,808,848
ALABAMA POWER CO	4.3000%	1,685,000	1,413,255	1,438,755
ALBERTSONS COS INC / SAFE 144A	5.8750%	400,000	404,000	399,912
ALEXANDRIA REAL ESTATE EQUITIE	2.9500%	4,520,000	3,742,816	3,903,712
ALEXANDRIA REAL ESTATE EQUITIE	5.6250%	2,630,000	2,631,396	2,536,749
ALLIED UNIVERSAL HOLDCO L 144A	6.0000%	600,000	602,452	589,832
ALLIED UNIVERSAL HOLDCO L 144A	4.6250%	350,000	350,008	343,059
ALLY FINANCIAL INC		1,035,000	1,064,798	1,083,715
ALPHABET INC	5.3000%	5,780,000	5,696,221	5,751,287
AMAZON.COM INC	3.8750%	3,310,000	3,230,224	3,051,783
AMAZON.COM INC	4.0500%	3,310,000	2,893,313	2,800,206
AMEREN ILLINOIS CO	4.5000%	240,000	239,793	208,010
AMEREN ILLINOIS CO	4.1500%	2,395,000	1,950,671	2,011,652
AMEREN ILLINOIS CO	5.6250%	1,500,000	1,499,785	1,528,593
AMERICAN AXLE & MANUFACTURING	6.5000%	200,000	199,850	200,080
AMERICAN HONDA FINANCE CORP		1,020,000	1,048,451	1,047,064
AMERICAN INTERNATIONAL GROUP I	4.7500%	3,855,000	4,031,348	3,487,984

	Coupon	Units	Cost	Market Value
AMERICAN WATER CAPITAL CORP	4.0000%	320,000	317,829	262,659
AMERICAN WATER CAPITAL CORP	5.7000%	5,505,000	5,475,026	5,591,201
AMGEN INC	4.4000%	4,916,000	5,180,324	4,268,696
AMGEN INC	5.6000%	2,242,000	2,279,072	2,271,712
AMGEN INC	3.1500%	2,500,000	1,908,304	1,967,669
AMGEN INC	5.7500%	6,440,000	6,487,237	6,424,710
AMGEN INC	5.6500%	570,000	569,208	568,542
AMN HEALTHCARE INC 144A	4.6250%	475,000	462,441	474,810
AMRIZE FINANCE US LLC 144A	7.1250%	1,005,000	1,101,712	1,156,161
AMRIZE FINANCE US LLC 144A	4.7500%	2,150,000	1,866,551	1,904,858
AON NORTH AMERICA INC	5.7500%	3,135,000	3,202,321	3,157,199
APPLE INC	2.6500%	3,825,000	3,214,140	2,440,340
APPLOVIN CORP	5.5000%	3,310,000	3,246,859	3,416,735
ARCH CAPITAL FINANCE LLC	5.0310%	245,000	245,004	227,501
ARES TRUST 2025-IN IND3 A 144A	5.6502%	630,000	622,447	630,000
ARIZONA PUBLIC SERVICE CO	3.7500%	2,195,000	1,604,563	1,695,729
ARIZONA PUBLIC SERVICE CO	5.9000%	3,810,000	3,789,877	3,901,432
ARTHUR J GALLAGHER & CO	5.1500%	720,000	717,565	728,513
ASCENT RESOURCES UTICA HO 144A	6.6250%	70,000	70,000	71,433
ASCENT RESOURCES UTICA HO 144A	9.0000%	51,000	48,625	61,616
ASHTON WOODS USA LLC / AS 144A	4.6250%	425,000	425,002	404,790
AT&T INC	3.5000%	12,389,000	10,115,153	9,253,777
AT&T INC	4.5000%	4,144,000	3,879,465	3,544,009
AT&T INC	3.6500%	5,089,000	4,056,687	3,479,373
AT&T INC	3.8000%	7,620,000	5,276,664	5,433,422
AT&T INC	5.4000%	2,300,000	2,384,787	2,390,494
AT&T INC	3.5500%	7,160,000	4,882,320	4,934,085
AT&T INC	2.5500%	278,000	275,379	236,720
ATMOS ENERGY CORP	5.5000%	1,235,000	1,231,061	1,274,154
AUTONATION INC	1.9500%	1,937,000	1,756,769	1,816,865
AVIS BUDGET RENTAL C 1A A 144A	3.8300%	1,900,000	1,899,901	1,888,909
B&G FOODS INC 144A	8.0000%	300,000	284,263	290,674
BAKER HUGHES HOLDINGS LLC / BA	4.0800%	2,330,000	1,929,334	1,878,796
BALL CORP	6.0000%	525,000	525,059	537,414
BALL CORP	5.5000%	205,000	204,996	207,204
BALTIMORE GAS AND ELECTRIC CO	2.9000%	1,435,000	1,221,718	933,992
BANK 2020-BNK29 BN29 A3	1.7420%	1,284,112	1,295,422	1,133,332
BANK 2020-BNK30 BN30 A3	1.6500%	760,000	655,450	669,798
BANK OF AMERICA CORP		30,910,000	30,258,314	29,566,576
BANK5 2023-5YR3 5YR3 A3	6.7240%	2,000,000	2,058,856	2,124,422
BANK5 2024-5YR10 5YR10 A3	5.3020%	3,200,000	3,294,813	3,297,890
BANK5 2025-5YR17 5YR17 A3	5.2250%	1,640,000	1,689,143	1,691,768
BAYCARE HEALTH SYSTEM INC	3.8310%	1,725,000	1,388,478	1,342,898
BAYER US FINANCE II LLC 144A	4.6250%	1,275,000	1,158,316	1,154,324
BAYER US FINANCE II LLC 144A	4.8750%	2,500,000	2,024,123	2,110,388
BAYER US FINANCE LLC 144A	6.8750%	1,800,000	2,005,527	1,959,666
BBCMS 2016-ETC MORT ETC A 144A	2.9370%	1,800,000	1,832,964	1,752,470
BEAZER HOMES USA INC	7.2500%	550,000	561,330	559,469
BEAZER HOMES USA INC	5.8750%	25,000	23,220	24,984
BENCHMARK 2018-B4 MORTGA B4 A4	3.8580%	1,520,000	1,475,009	1,499,120
BENCHMARK 2020-B21 MORT B21 A4	1.7044%	1,300,000	1,311,509	1,147,092
BENCHMARK 2021-B23 MO B23 A4A1	1.8230%	4,000,000	4,035,536	3,488,817
BENCHMARK 2021-B25 MORT B25 A3	1.9060%	2,400,000	2,399,952	2,202,868
BENCHMARK 2021-B26 MORT B26 A4	2.2950%	2,000,000	2,018,068	1,803,912
BENCHMARK 2024-V10 MORT V10 A3	5.2774%	2,500,000	2,573,927	2,573,433
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	7,200,000	8,069,497	7,834,362
BERKSHIRE HATHAWAY ENERGY CO	4.6000%	8,375,000	7,090,249	7,198,965
BERRY GLOBAL INC	1.5700%	2,190,000	2,188,688	2,171,133
BFLD 2024-VICT MOR VICT A 144A	6.0402%	500,000	498,150	501,563
BFLD 2024-WRHS MOR WRHS A 144A	5.6423%	185,399	185,173	185,399
BMO 2023-C7 A2	6.7700%	2,800,000	2,882,649	2,953,962
BMO 2025-5C9 MORTGAGE T 5C9 A3	5.7785%	1,380,000	1,421,170	1,447,752
BOOTS GROUP FINCO LP 144A	7.3750%	125,000	168,021	171,432
BOOTS GROUP FINCO LP 144A	5.3750%	100,000	116,477	120,879
BOSTON PROPERTIES LP	3.2500%	250,000	222,914	232,479
BOSTON PROPERTIES LP	6.5000%	150,000	149,650	161,772
BP CAPITAL MARKETS AMERICA INC	3.0600%	2,555,000	2,331,715	1,942,630
BRAVO RESIDENTIAL RPL1 A1 144A	5.0000%	1,191,631	1,149,229	1,188,254
BRINKER INTERNATIONAL INC 144A	8.2500%	225,000	225,020	238,023
BRISTOL-MYERS SQUIBB CO	4.2500%	2,210,000	2,076,817	1,832,255
BRISTOL-MYERS SQUIBB CO	3.7000%	1,840,000	1,508,312	1,373,186
BRIXMOR OPERATING PARTNERSHIP	2.2500%	220,000	219,852	209,529
BRIXMOR OPERATING PARTNERSHIP	5.5000%	640,000	639,024	660,041
BRIXMOR OPERATING PARTNERSHIP	4.0500%	1,600,000	1,668,075	1,566,184
BROADCOM INC	4.9000%	3,805,000	3,795,754	3,784,614
BROADCOM INC 144A	3.5000%	2,000,000	1,539,452	1,645,854
BROADCOM INC 144A	3.1870%	560,000	556,067	477,891
BROADCOM INC 144A	3.4190%	736,000	735,842	681,149
BROADCOM INC 144A	3.1370%	831,000	782,524	718,953
BROADSTONE NET LEASE LLC	5.0000%	2,380,000	2,366,044	2,365,786
BURLINGTON NORTHERN SANTA FE L	5.5000%	3,755,000	3,869,507	3,763,448
BURLINGTON NORTHERN SANTA FE L	3.3000%	8,570,000	6,258,654	6,051,331
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	28,000	25,809	23,253
CALPINE CORP 144A	5.0000%	310,000	311,069	309,094
CALPINE CORP 144A	4.6250%	265,000	264,997	262,396

	Coupon	Units	Cost	Market Value
CALPINE CORP 144A	5.1250%	300,000	300,453	300,153
CAMPBELL'S COMPANY/THE	5.2500%	1,760,000	1,747,284	1,629,441
CAMPBELL'S COMPANY/THE	4.8000%	1,968,000	1,775,669	1,734,339
CANTOR FITZGERALD LP 144A	4.5000%	2,525,000	2,522,331	2,504,902
CAPITAL ONE FINANCIAL CORP		8,501,000	8,556,064	8,831,290
CARGILL INC 144A	4.7600%	1,200,000	1,082,935	1,105,666
CARRIER GLOBAL CORP	6.2000%	1,541,000	1,690,123	1,670,945
CARRIER GLOBAL CORP	3.5770%	1,469,000	1,268,473	1,095,543
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	405,000	404,992	388,625
CD 2017-CD4 MORTGAGE TR CD4 A3	3.2480%	1,897,946	1,913,811	1,873,748
CD 2017-CD5 MORTGAGE TR CD5 A3	3.1710%	1,200,000	1,210,012	1,176,330
CENTERPOINT ENERGY HOUSTON ELE	4.5000%	700,000	612,078	623,355
CENTURY COMMUNITIES INC	6.7500%	450,000	463,500	449,880
CF INDUSTRIES INC	4.9500%	500,000	479,203	459,927
CGMS COMMERCIAL MORTGAGE B1 A3	3.1970%	1,617,707	1,631,223	1,587,994
CHART INDUSTRIES INC 144A	7.5000%	75,000	74,332	78,055
CHARTER COMMUNICATIONS OPERATI	3.5000%	395,000	276,559	288,193
CHARTER COMMUNICATIONS OPERATI	2.2500%	2,583,000	2,354,277	2,402,295
CHARTER COMMUNICATIONS OPERATI	5.3750%	480,000	407,170	414,880
CHARTER COMMUNICATIONS OPERATI	4.8000%	15,600,000	13,014,272	12,355,679
CHARTER COMMUNICATIONS OPERATI	3.7000%	2,960,000	1,894,028	1,952,740
CHARTER COMMUNICATIONS OPERATI	5.1250%	865,000	677,113	715,281
CHARTER COMMUNICATIONS OPERATI	5.7500%	8,675,000	7,541,166	7,863,669
CHARTER COMMUNICATIONS OPERATI	2.3000%	284,000	235,376	242,992
CHASE HOME LENDI RPL2 A1A 144A	3.2500%	226,095	195,589	202,455
CHASE HOME LENDI RPL3 A1A 144A	3.2500%	454,220	397,619	407,325
CHASE HOME LENDIN RPL1 A1 144A	3.5000%	622,988	565,313	576,842
CHUBB CORP/THE	6.5000%	3,450,000	3,903,855	3,918,751
CIGNA GROUP/THE	6.1250%	1,830,000	2,142,313	1,939,220
CITIGROUP COMMERCIAL MOR C7 A3	2.8600%	403,868	407,687	382,005
CITIGROUP COMMERCIAL MOR P6 A4	3.4580%	177,362	178,832	176,086
CITIGROUP COMMERCIAL MOR P8 A3	3.2030%	2,000,000	2,016,811	1,963,565
CITIGROUP INC		17,248,000	16,548,019	16,379,667
CITIGROUP MORTGAGE 12 3A2 144A	4.5932%	70,396	65,482	65,125
CIVITAS RESOURCES INC 144A	8.3750%	75,000	75,003	77,741
CIVITAS RESOURCES INC 144A	8.6250%	100,000	100,721	103,566
CLARIOS GLOBAL LP / CLARI 144A	6.7500%	50,000	54,377	51,651
CLEAN HARBORS INC 144A	5.7500%	195,000	195,000	196,703
CLEVELAND-CLIFFS INC 144A	7.3750%	90,000	90,002	91,878
CLEVELAND-CLIFFS INC 144A	6.8750%	150,000	150,004	152,860
CLUE OPCO LLC 144A	9.5000%	535,000	524,513	572,177
CLYDESDALE ACQUISITION HO 144A	6.7500%	150,000	150,005	153,879
COLORADO INTERSTATE GAS C 144A	4.1500%	570,000	569,855	568,943
COLUMBIA PIPELINES OPERAT 144A	6.7140%	1,115,000	1,169,898	1,222,341
COLUMBIA PIPELINES OPERAT 144A	5.9270%	129,000	134,699	136,476
COLUMBIA PIPELINES OPERAT 144A	5.6950%	450,000	400,320	432,208
COMCAST CORP	4.0000%	3,665,000	3,342,277	2,873,084
COMCAST CORP	5.5000%	2,765,000	2,776,022	2,605,973
COMCAST CORP	4.6500%	6,930,000	7,050,545	6,288,956
COMCAST CORP	3.9000%	1,840,000	1,810,372	1,619,762
COMCAST CORP	3.9990%	7,255,000	6,223,224	5,594,804
COMMONSPIRIT HEALTH	3.9100%	979,000	892,830	733,969
COMMONSPIRIT HEALTH	5.5480%	465,000	464,958	447,747
COMMONWEALTH EDISON CO	3.0000%	6,725,000	4,569,770	4,473,737
COMMONWEALTH EDISON CO	4.0000%	625,000	624,891	502,713
COMMONWEALTH EDISON CO	3.8500%	2,125,000	1,709,187	1,619,778
COMMONWEALTH EDISON CO	5.9000%	2,205,000	2,541,438	2,366,912
COMMONWEALTH EDISON CO	5.6500%	700,000	738,383	711,697
CONNECTICUT AVENU R08 1M1 144A	5.8560%	318,222	318,121	318,520
CONOCOPHILLIPS CO	5.5500%	1,840,000	1,865,794	1,812,488
CONOCOPHILLIPS CO	3.7580%	2,755,000	2,261,921	2,260,877
CONSOLIDATED EDISON CO OF NEW	4.5000%	320,000	364,333	280,542
CONSOLIDATED EDISON CO OF NEW	4.3000%	35,000	34,704	28,333
CONSOLIDATED EDISON CO OF NEW	3.8500%	400,000	399,548	319,935
CONSOLIDATED EDISON CO OF NEW	5.7000%	4,580,000	4,704,185	4,694,168
CONSTELLATION ENERGY GENERATIO	5.7500%	1,940,000	1,963,268	1,965,667
CONTINENTAL RESOURCES INC 144A	2.2680%	370,000	370,000	360,679
COPT DEFENSE PROPERTIES LP	2.7500%	850,000	844,813	769,492
COREWEAVE INC 144A	9.2500%	100,000	100,001	103,279
COX COMMUNICATIONS INC 144A	2.6000%	1,560,000	1,556,391	1,390,216
COX COMMUNICATIONS INC 144A	3.6000%	2,750,000	1,888,183	1,787,384
COX COMMUNICATIONS INC 144A	5.4500%	1,160,000	1,165,149	1,155,801
COX COMMUNICATIONS INC 144A	5.7000%	1,425,000	1,461,634	1,456,136
CRH AMERICA INC 144A	5.1250%	1,000,000	957,172	946,580
CSAIL 2020-C19 COMMERC C19 A2	2.3199%	3,000,000	3,026,406	2,772,032
CSC HOLDINGS LLC 144A	3.3750%	425,000	425,000	274,102
CSC HOLDINGS LLC 144A	5.5000%	300,000	309,000	284,738
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	203,003	202,629	196,100
CSMC 2022-RPL4 TR RPL4 A1 144A	3.9044%	364,589	346,247	351,387
CSX CORP	4.5000%	8,000,000	7,045,518	6,903,479
CVS HEALTH CORP	4.7800%	4,700,000	4,712,493	4,405,015
CVS HEALTH CORP	5.0500%	6,805,000	6,121,132	6,054,664
CVS HEALTH CORP	4.1250%	1,558,000	1,496,487	1,323,452
CVS HEALTH CORP	5.1250%	3,940,000	3,591,244	3,576,592
CVS HEALTH CORP	5.6250%	4,155,000	3,641,907	3,948,364

	Coupon	Units	Cost	Market Value
DAVITA INC 144A	4.6250%	225,000	224,998	215,638
DBJPM 2016-C3 MORTGAGE T C3 A4	2.6320%	1,064,065	1,072,537	1,053,312
DCLI BIDCO LLC 144A	7.7500%	405,000	406,073	421,108
DCP MIDSTREAM OPERATING L 144A	6.7500%	1,500,000	1,588,708	1,631,927
DELL INTERNATIONAL LLC / EMC C	4.8500%	5,110,000	4,943,783	5,028,559
DEVON ENERGY CORP	5.7500%	3,000,000	3,025,052	2,782,729
DIAMONDBACK ENERGY INC	6.2500%	4,490,000	4,680,210	4,696,883
DISH DBS CORP	7.7500%	1,250,000	1,269,272	1,238,064
DISH DBS CORP	7.3750%	50,000	50,008	46,072
DIVERSIFIED HEALTHCARE TRUST	4.7500%	1,400,000	1,398,842	1,334,685
DOMINION ENERGY INC	4.8500%	5,070,000	4,558,672	4,407,642
DOMINION ENERGY SOUTH CAROLINA	4.6000%	1,325,000	1,159,976	1,202,269
DOW CHEMICAL CO/THE	5.9500%	2,695,000	2,688,682	2,560,546
DOW CHEMICAL CO/THE	6.9000%	1,525,000	1,655,825	1,629,376
DTE ELECTRIC CO	3.9500%	2,085,000	1,929,303	1,678,855
DTE ENERGY CO	3.4000%	385,000	369,268	372,228
DUKE ENERGY CAROLINAS LLC	3.7500%	4,270,000	3,628,826	3,389,202
DUKE ENERGY CORP	3.5000%	2,615,000	2,297,116	1,842,613
DUKE ENERGY CORP	3.7500%	1,380,000	1,275,764	1,057,909
DUKE ENERGY FLORIDA LLC	3.4000%	1,185,000	851,338	877,250
DUKE ENERGY INDIANA LLC	2.7500%	1,800,000	1,117,442	1,143,331
DUKE ENERGY INDIANA LLC	3.2500%	1,835,000	1,711,224	1,278,687
DUKE ENERGY OHIO INC	5.6500%	1,600,000	1,587,967	1,612,636
DUKE ENERGY PROGRESS LLC	3.7000%	270,000	269,452	208,881
DUPONT DE NEMOURS INC	5.3190%	30,000	30,188	30,735
DUPONT DE NEMOURS INC	5.4190%	1,180,000	1,255,928	1,166,603
EDISON INTERNATIONAL	5.4500%	1,230,000	1,229,304	1,239,523
EFMT 2025-CES1 CES1 A1A 144A	5.7260%	639,485	639,478	647,178
ELEVANCE HEALTH INC	4.6000%	4,490,000	4,482,051	4,462,717
ELEVANCE HEALTH INC	4.5500%	6,200,000	5,381,509	5,257,023
ELEVANCE HEALTH INC	5.6500%	635,000	641,148	624,100
ELI LILLY & CO	5.1000%	2,105,000	2,102,560	1,988,360
ELI LILLY & CO	5.0500%	3,775,000	3,836,458	3,601,215
ELI LILLY & CO	4.8750%	2,025,000	2,007,449	1,888,545
ENERGY TRANSFER LP	5.0000%	570,000	483,515	487,922
ENERGY TRANSFER LP	6.2500%	2,200,000	2,218,937	2,220,703
ENERGY TRANSFER LP	5.2500%	305,000	310,801	313,803
ENERGY TRANSFER LP	6.0000%	1,538,000	1,549,642	1,515,761
ENERGY TRANSFER LP	6.1250%	30,000	33,380	30,203
ENERGY TRANSFER LP	5.4000%	680,000	732,627	622,438
ENERGY TRANSFER LP	6.5500%	145,000	144,846	158,599
ENTERGY ARKANSAS LLC	2.6500%	5,225,000	3,300,146	3,159,567
ENTERGY TEXAS INC	3.5500%	1,930,000	1,388,484	1,401,331
ENTERPRISE PRODUCTS OPERATING	4.4500%	3,300,000	2,955,356	2,913,462
ENTERPRISE PRODUCTS OPERATING	5.5500%	6,260,000	6,350,378	6,187,307
EQT CORP	7.5000%	50,000	52,964	53,065
ERAC USA FINANCE LLC 144A	4.2000%	725,000	700,182	611,071
ERAC USA FINANCE LLC 144A	7.0000%	430,000	512,687	501,615
ERP OPERATING LP	4.5000%	2,725,000	2,394,464	2,419,419
ERP OPERATING LP	4.6500%	725,000	695,289	716,424
EVEREST REINSURANCE HOLDINGS I	3.5000%	155,000	111,274	109,350
EVERGY KANSAS CENTRAL INC	4.1250%	1,165,000	953,683	992,423
EXELON CORP	4.4500%	5,040,000	4,716,209	4,291,488
EXELON CORP	4.7000%	6,025,000	5,172,817	5,201,443
EXETER AUTOMOBILE RECEIVA 3A D	1.5500%	690,141	690,134	681,936
EXPAND ENERGY CORP	4.7500%	100,000	89,651	98,277
EXPAND ENERGY CORP 144A	5.8750%	125,000	124,998	125,465
EXXON MOBIL CORP	4.2270%	3,820,000	3,943,743	3,496,218
FEDEX CORP 144A	4.7500%	625,000	562,041	540,042
FEDEX CORP 144A	4.5500%	3,070,000	2,417,539	2,572,967
FEDEX CORP 144A	4.9500%	1,300,000	1,147,332	1,125,244
FERGUSON ENTERPRISES INC	5.0000%	585,000	584,623	589,011
FIRSTENERGY TRANSMISSION 144A	5.4500%	2,110,000	1,938,861	2,060,519
FISERV INC	5.2500%	1,055,000	1,053,393	1,066,225
FLORIDA POWER & LIGHT CO	4.0500%	1,650,000	1,401,539	1,425,838
FLORIDA POWER & LIGHT CO	5.8000%	3,415,000	3,406,057	3,577,084
FLORIDA POWER & LIGHT CO	5.6000%	1,075,000	1,132,947	1,099,051
FMC CORP	6.3750%	815,000	818,675	804,715
FORD MOTOR CO	4.7500%	340,000	282,799	271,087
FORD MOTOR CREDIT CO LLC		1,320,000	1,313,500	1,309,011
FOUNDRY JV HOLDCO LLC 144A	6.4000%	5,840,000	5,990,522	6,324,274
FOUNDRY JV HOLDCO LLC 144A	6.3000%	4,150,000	4,147,424	4,462,827
FREDDIE MAC STAC DNA3 M1B 144A	7.2560%	630,000	630,001	648,113
FREDDIE MAC STACR DNA5 M2 144A	6.0060%	42,243	42,241	42,374
FREDDIE MAC STACR HQA3 M2 144A	6.4560%	1,120,000	1,186,367	1,125,947
GAP INC/THE 144A	3.6250%	150,000	150,000	140,323
GAP INC/THE 144A	3.8750%	125,000	125,000	113,576
GARTNER INC 144A	4.5000%	65,000	65,001	64,469
GE HEALTHCARE TECHNOLOGIES INC	6.3770%	2,075,000	2,282,902	2,292,774
GEN DIGITAL INC 144A	6.2500%	150,000	150,013	153,132
GENERAL MOTORS CO	5.0000%	600,000	680,613	584,468
GENERAL MOTORS CO	6.6000%	1,905,000	2,073,303	2,056,140
GENERAL MOTORS FINANCIAL CO IN		4,407,000	4,524,528	4,577,254
GEORGE WASHINGTON UNIVERSITY/T	4.1260%	920,000	968,685	758,498
GEORGIA POWER CO	4.3000%	2,205,000	2,062,893	1,927,478

	Coupon	Units	Cost	Market Value
GEORGIA POWER CO	5.1250%	2,775,000	2,736,732	2,646,396
GILEAD SCIENCES INC	4.5000%	6,020,000	5,393,085	5,394,334
GILEAD SCIENCES INC	2.6000%	1,375,000	1,218,483	1,009,526
GILEAD SCIENCES INC	4.6000%	1,470,000	1,596,757	1,453,500
GOLDMAN SACHS GROUP INC/THE		16,231,000	15,250,920	15,364,667
GRAPHIC PACKAGING INTERNA 144A	1.5120%	1,385,000	1,385,007	1,362,424
GRIFFON CORP	5.7500%	300,000	300,014	300,101
GULFSTREAM NATURAL GAS SY 144A	6.1900%	1,190,000	1,194,818	1,191,098
HALLIBURTON CO	4.7500%	1,750,000	1,502,771	1,566,143
HARTFORD INSURANCE GROUP INC/T	2.9000%	3,110,000	2,648,436	2,018,088
HCA INC	3.5000%	1,825,000	1,477,225	1,248,512
HCA INC	5.2500%	1,925,000	1,755,134	1,763,279
HCA INC	7.7500%	700,000	901,742	808,768
HEALTH CARE SERVICE CORP 144A	3.2000%	1,500,000	1,039,609	975,566
HEALTHPEAK OP LLC	5.2500%	1,440,000	1,421,173	1,480,769
HERC HOLDINGS INC 144A	7.2500%	50,000	50,003	52,195
HERC HOLDINGS INC 144A	7.0000%	90,000	90,431	93,485
HILCORP ENERGY I LP / HIL 144A	6.2500%	225,000	225,004	215,853
HILCORP ENERGY I LP / HIL 144A	6.0000%	270,000	269,275	263,865
HILCORP ENERGY I LP / HIL 144A	5.7500%	75,000	75,002	73,882
HILTON DOMESTIC OPERATING 144A	3.6250%	425,000	425,004	388,920
HOME DEPOT INC/THE	3.3000%	7,893,000	6,749,856	6,467,657
HOST HOTELS & RESORTS LP	3.3750%	1,200,000	1,136,306	1,140,680
HOWARD HUGHES CORP/THE 144A	4.1250%	725,000	723,756	695,480
HUMANA INC	5.7500%	2,000,000	1,846,668	1,908,979
HUNT COS INC 144A	5.2500%	650,000	649,558	633,714
HYATT HOTELS CORP	5.2500%	2,070,000	2,062,027	2,123,025
HYUNDAI CAPITAL AMERICA 144A	4.5500%	615,000	614,689	616,215
INTEL CORP	3.2500%	2,315,000	1,537,387	1,538,291
INTEL CORP	4.9000%	4,710,000	4,291,080	4,051,142
INTEL CORP	5.6000%	2,825,000	2,798,207	2,712,502
INTEL CORP	5.6250%	1,760,000	1,744,302	1,725,940
INTEL CORP	5.7000%	1,478,000	1,443,439	1,429,334
INVITATION HOMES OPERATING PAR	4.8750%	1,890,000	1,870,116	1,866,383
JBS USA LUX SARL / JBS US 144A	6.3750%	6,080,000	6,186,233	6,330,464
JEFFERIES FINANCIAL GROUP INC		920,000	916,909	957,867
JP MORGAN MORTGAGE HE2 A1 144A	6.0888%	38,793	38,792	38,998
JPMORGAN CHASE & CO		39,180,000	37,597,762	37,394,094
KAISER FOUNDATION HOSPITALS	4.1500%	1,830,000	1,965,463	1,530,569
KB HOME	4.0000%	650,000	662,109	610,430
KENTUCKY UTILITIES CO	3.3000%	1,830,000	1,634,246	1,275,205
KENVUE INC	5.1000%	2,755,000	2,729,238	2,657,512
KENVUE INC	5.2000%	280,000	285,912	259,699
KINDER MORGAN INC	5.5500%	3,790,000	3,846,451	3,681,224
KINDER MORGAN INC	5.2000%	6,325,000	5,667,001	5,795,426
KRAFT HEINZ FOODS CO	5.5000%	1,800,000	1,749,624	1,700,171
KRAFT HEINZ FOODS CO	4.6250%	65,000	64,396	59,263
KROGER CO/THE	5.5000%	2,400,000	2,416,566	2,339,185
LABORATORY CORP OF AMERICA HOL	4.8000%	1,770,000	1,747,248	1,756,262
LAMB WESTON HOLDINGS INC 144A	4.1250%	150,000	150,018	144,034
LAMB WESTON HOLDINGS INC 144A	4.3750%	225,000	225,032	212,652
LEGACY MORTGAGE AS GS1 A1 144A	5.8920%	131,839	131,837	131,848
LENDMARK FUNDING TRU 1A A 144A	1.9000%	1,100,000	1,099,878	1,064,952
LIBERTY MUTUAL GROUP INC 144A	3.9510%	1,145,000	1,128,547	876,298
LINCOLN NATIONAL CORP	3.4000%	550,000	492,679	519,498
LINCOLN NATIONAL CORP	7.0000%	230,000	279,137	261,242
LINCOLN NATIONAL CORP	5.8520%	955,000	955,002	999,045
LOWE'S COS INC	3.0000%	2,290,000	1,713,493	1,481,590
LPL HOLDINGS INC		270,000	269,942	275,090
M/I HOMES INC	4.9500%	300,000	306,000	297,881
MARKEL GROUP INC	4.1500%	1,705,000	1,348,411	1,342,520
MARRIOTT INTERNATIONAL INC/MD	3.5000%	615,000	643,400	569,918
MARRIOTT INTERNATIONAL INC/MD	5.5000%	1,790,000	1,751,479	1,829,270
MARS INC 144A	2.3750%	720,000	515,175	516,022
MARS INC 144A	3.9500%	330,000	329,399	275,785
MARS INC 144A	5.6500%	8,870,000	8,897,053	8,997,960
MARS INC 144A	5.7000%	2,845,000	2,806,903	2,881,832
MARSH & MCLENNAN COS INC	4.6500%	2,400,000	2,395,517	2,438,977
MARSH & MCLENNAN COS INC	5.3500%	5,365,000	5,364,340	5,319,918
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	528,000	707,566	450,086
MASTEC INC	5.9000%	1,140,000	1,143,115	1,193,210
MATTEL INC 144A	3.3750%	200,000	200,000	198,564
MCDONALD'S CORP	3.6250%	2,847,000	2,621,613	2,132,709
MCDONALD'S CORP	5.4500%	2,305,000	2,316,672	2,288,074
MEDLINE BORROWER LP 144A	3.8750%	325,000	324,997	313,444
MERCK & CO INC	2.9000%	2,405,000	1,746,122	1,443,461
MERCK & CO INC	3.7000%	1,565,000	1,389,377	1,255,973
META PLATFORMS INC	5.5500%	4,015,000	4,135,257	3,985,500
META PLATFORMS INC	5.6000%	4,075,000	4,263,195	4,133,462
METLIFE INC	4.8750%	1,830,000	1,834,319	1,725,295
MIDAMERICAN ENERGY CO	4.2500%	4,300,000	3,734,928	3,594,113
MISSISSIPPI POWER CO	4.2500%	2,400,000	1,972,465	2,090,121
MMAF EQUIPMENT FINAN B A5 144A	2.2900%	523,212	511,941	518,009
MORGAN STANLEY		15,962,000	14,920,606	14,935,839
MOTOROLA SOLUTIONS INC	2.7500%	1,215,000	1,069,556	1,109,122

	Coupon	Units	Cost	Market Value
MPLX LP	4.5000%	355,000	351,979	321,101
MPLX LP	4.7000%	2,435,000	2,085,986	2,038,832
MPLX LP	4.9500%	3,000,000	2,538,435	2,559,241
MPLX LP	4.9000%	2,004,000	1,883,661	1,663,275
MPLX LP	5.2000%	45,000	44,735	40,440
MPLX LP	5.9500%	1,925,000	1,893,198	1,881,859
MPLX LP	5.6500%	2,045,000	1,918,279	1,930,218
MPT OPERATING PARTNERSHIP LP /	5.0000%	565,000	565,023	547,331
MSCI INC	5.2500%	715,000	710,888	720,919
MYLAN INC	5.4000%	275,000	342,935	238,256
MYMICHIGAN HEALTH	3.4090%	1,080,000	745,600	766,738
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	105,000	105,002	105,000
NEVADA POWER CO	3.1250%	2,265,000	1,497,573	1,494,642
NEW ENGLAND POWER CO 144A	5.9360%	1,245,000	1,232,649	1,291,771
NEWELL BRANDS INC	6.6250%	45,000	45,000	44,411
NEWELL BRANDS INC	6.3750%	85,000	85,000	84,218
NEWMONT CORP / NEWCREST FINANC	5.3500%	1,530,000	1,517,131	1,595,846
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	1,825,000	1,564,749	1,172,264
NEXTERA ENERGY CAPITAL HOLDING	5.2500%	2,325,000	2,247,494	2,192,487
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	4,835,000	4,573,533	4,982,887
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	650,000	672,181	636,178
NISOURCE INC	4.3750%	1,830,000	1,944,015	1,540,471
NISOURCE INC	5.2000%	695,000	693,925	716,757
NORDSTROM INC	5.0000%	2,325,000	1,848,156	1,707,962
NORFOLK SOUTHERN CORP	2.9000%	1,480,000	999,321	960,914
NORFOLK SOUTHERN CORP	4.5500%	1,000,000	889,523	867,792
NORFOLK SOUTHERN CORP	3.4000%	6,225,000	4,522,500	4,485,957
NORFOLK SOUTHERN CORP	3.0500%	1,200,000	834,037	813,399
NORTHERN STATES POWER CO/MN	4.0000%	2,930,000	2,361,977	2,427,095
NOVARTIS CAPITAL CORP	4.7000%	3,035,000	3,033,090	2,770,236
NRG ENERGY INC	5.7500%	250,000	257,500	250,538
NRG ENERGY INC 144A	5.2500%	50,000	50,002	49,838
NRG ENERGY INC 144A	3.8750%	25,000	20,622	23,039
NRG ENERGY INC 144A	5.7500%	315,000	315,000	314,678
OBX 2018-1 TRUST 1 A2 144A	4.9224%	66,403	66,398	65,089
OCCIDENTAL PETROLEUM CORP	6.6000%	1,800,000	1,845,289	1,881,860
OCCIDENTAL PETROLEUM CORP	6.4500%	3,005,000	3,163,327	3,193,314
OHIO POWER CO	4.1500%	1,100,000	880,438	873,033
OKLAHOMA GAS AND ELECTRIC CO	3.8500%	500,000	379,720	396,222
ONEMAIN DIRECT AUTO 1A A 144A	3.6300%	104,420	103,852	104,332
ONEMAIN DIRECT AUTO 1A C 144A	1.4200%	750,000	686,937	744,606
ONEMAIN FINANCE CORP		375,000	316,540	360,400
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	247,704	247,657	247,954
ONEOK INC	6.2500%	595,000	591,938	604,235
ONEOK INC	4.5000%	105,000	104,938	85,641
ONEOK INC	4.2000%	375,000	334,192	290,943
ONEOK INC	4.2500%	35,000	34,645	27,448
ONEOK INC	6.6250%	175,000	163,501	186,163
ONEOK INC	6.0500%	1,280,000	1,294,462	1,357,297
ONEOK INC	5.7000%	3,000,000	3,006,324	2,832,211
ONEOK PARTNERS LP	6.8500%	980,000	1,039,582	1,080,069
ORACLE CORP	4.0000%	6,605,000	6,191,389	5,145,121
ORACLE CORP	3.9500%	2,225,000	1,723,144	1,654,306
ORACLE CORP	5.3750%	1,000,000	923,984	981,070
ORACLE CORP	6.1250%	1,565,000	1,560,588	1,571,053
ORACLE CORP	3.6000%	6,333,000	5,316,705	4,458,176
ORACLE CORP	5.5500%	4,067,000	4,072,466	3,848,295
ORACLE CORP	5.8750%	2,940,000	2,938,619	2,947,982
ORGANON & CO / ORGANON FO 144A	4.1250%	300,000	300,002	289,843
ORGANON & CO / ORGANON FO 144A	5.1250%	200,000	200,002	175,210
OTIS WORLDWIDE CORP	3.3620%	1,425,000	1,245,713	1,020,256
OWENS CORNING	3.8750%	285,000	273,429	278,452
PACIFIC GAS AND ELECTRIC CO	4.5000%	3,525,000	2,885,473	3,065,953
PACIFIC GAS AND ELECTRIC CO	4.9500%	13,194,000	11,269,963	11,324,235
PACIFICORP	4.1500%	250,000	248,974	194,471
PACIFICORP	3.3000%	2,390,000	1,549,257	1,575,214
PECO ENERGY CO	5.2500%	175,000	174,586	169,440
PECO ENERGY CO	4.1500%	2,125,000	1,770,821	1,800,374
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	475,000	475,002	459,722
PENSKE TRUCK LEASING CO L 144A	5.2500%	680,000	679,361	699,230
PENSKE TRUCK LEASING CO L 144A	5.7500%	1,666,000	1,668,182	1,679,204
PENSKE TRUCK LEASING CO L 144A	6.0500%	155,000	160,344	161,843
PFIZER INC	4.2000%	2,755,000	2,881,690	2,315,038
PHILLIPS 66 CO	5.5000%	2,000,000	1,944,064	1,883,625
PHILLIPS 66 CO	6.2000%	25,000	25,000	25,067
PIEDMONT NATURAL GAS CO INC	3.6400%	900,000	647,940	673,170
PILGRIM'S PRIDE CORP	4.2500%	75,000	74,546	72,491
PNC FINANCIAL SERVICES GROUP I		2,779,000	2,835,061	2,879,689
POST HOLDINGS INC 144A	4.5000%	475,000	467,122	443,768
POTOMAC ELECTRIC POWER CO	5.5000%	1,465,000	1,556,784	1,456,229
PPL ELECTRIC UTILITIES CORP	4.8500%	805,000	803,683	814,202
PRESIDENT AND FELLOWS OF HARVA	3.1500%	1,220,000	1,101,065	898,930
PROVIDENCE ST JOSEPH HEALTH OB	2.7460%	115,000	115,000	113,169
PUGET SOUND ENERGY INC	6.2740%	235,000	242,907	256,558
QNITY ELECTRONICS INC 144A	6.2500%	25,000	25,000	25,530

	Coupon	Units	Cost	Market Value
QNTY ELECTRONICS INC 144A	5.7500%	40,000	40,000	40,305
QUALCOMM INC	6.0000%	3,195,000	3,412,394	3,434,447
QUIKRETE HOLDINGS INC 144A	6.3750%	415,000	415,024	429,875
REALTY INCOME CORP	2.7000%	945,000	941,171	849,906
REALTY INCOME CORP	1.8000%	265,000	262,417	219,484
REGIONAL MANAGEMENT I 1 A 144A	3.0700%	185,746	185,724	185,034
REPUBLIC SERVICES INC	5.2000%	1,790,000	1,784,984	1,855,992
RIO OIL FINANCE TRUST SER 144A	9.7500%	765,917	783,736	790,757
RIO OIL FINANCE TRUST SER 144A	8.2000%	283,525	285,781	292,317
S&P GLOBAL INC	3.7000%	1,675,000	1,274,712	1,291,365
SAN DIEGO GAS & ELECTRIC CO	4.5000%	3,575,000	3,314,903	3,290,618
SANTANDER CONSUMER A AA D 144A	1.5700%	40,170	40,167	40,052
SASOL FINANCING USA LLC	4.3750%	509,000	499,979	506,326
SCOTTS MIRACLE-GRO CO/THE	4.0000%	400,000	400,026	369,136
SCOTTS MIRACLE-GRO CO/THE	4.3750%	125,000	125,000	115,414
SEALED AIR CORP/SEALED AI 144A	6.1250%	50,000	50,000	50,691
SEMPRA	4.0000%	5,545,000	4,575,158	4,274,059
SENSATA TECHNOLOGIES INC 144A	3.7500%	140,000	140,000	129,203
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	425,000	429,781	419,576
SHELL FINANCE US INC	4.0000%	1,375,000	1,192,968	1,131,657
SHELL FINANCE US INC	4.1250%	2,745,000	2,665,513	2,636,109
SMYRNA READY MIX CONCRETE 144A	6.0000%	355,000	354,989	355,113
SOFI PROFESSIONAL A A2FX 144A	2.5400%	216,792	216,702	209,755
SOFI PROFESSIONAL C A2FX 144A	2.3700%	132,172	132,159	127,692
SOUTHERN CALIFORNIA EDISON CO	3.6500%	650,000	466,561	449,238
SOUTHERN CALIFORNIA EDISON CO	4.0500%	1,840,000	1,693,894	1,475,787
SOUTHERN CALIFORNIA EDISON CO	3.6000%	2,800,000	2,054,406	2,037,608
SOUTHERN CALIFORNIA EDISON CO	4.8750%	1,001,000	1,063,159	846,296
SOUTHERN CO GAS CAPITAL CORP	3.1500%	2,535,000	2,158,327	1,654,231
SPRINT CAPITAL CORP	8.7500%	450,000	496,339	548,228
STANDARD INDUSTRIES INC/N 144A	4.7500%	300,000	287,929	297,419
STARWOOD PROPERTY TRUST I 144A	3.6250%	250,000	250,000	247,135
STARWOOD PROPERTY TRUST I 144A	5.2500%	80,000	80,000	80,023
STEEL DYNAMICS INC	5.7500%	1,500,000	1,455,973	1,529,355
STEEL DYNAMICS INC	3.4500%	105,000	99,694	101,106
STIFEL FINANCIAL CORP		995,000	991,346	974,312
STRUCTURED ADJUSTABLE R 18 3A1	5.0410%	118,552	122,247	111,027
SUBURBAN PROPANE PARTNERS LP/S	5.8750%	300,000	300,000	299,139
SUN COMMUNITIES OPERATING LP	4.2000%	830,000	826,760	804,108
SUN COMMUNITIES OPERATING LP	2.7000%	1,265,000	1,241,154	1,144,238
SYENSQO FINANCE AMERICA L 144A	5.8500%	2,930,000	2,938,295	3,062,616
SYNOPSIS INC	5.7000%	4,775,000	4,734,249	4,819,077
SYSCO CORP	6.6000%	899,000	1,173,599	999,044
TAKEDA US FINANCING INC		1,710,000	1,700,564	1,738,111
TALLGRASS ENERGY PARTNERS 144A	6.0000%	500,000	503,526	493,765
TAMPA ELECTRIC CO	4.3000%	1,000,000	799,941	838,941
TARGA RESOURCES CORP	5.5000%	890,000	895,816	905,616
TARGA RESOURCES CORP	6.5000%	2,615,000	2,766,436	2,847,401
TARGA RESOURCES CORP	6.1500%	417,000	435,885	439,315
TARGET CORP	3.9000%	1,830,000	1,580,952	1,463,109
TAYLOR MORRISON COMMUNITI 144A	5.1250%	375,000	392,223	373,800
TEACHERS INSURANCE & ANNU 144A	4.9000%	825,000	849,011	762,322
TENET HEALTHCARE CORP	4.3750%	225,000	205,897	218,823
TENNECO INC 144A	8.0000%	500,000	467,734	500,913
TEXAS INSTRUMENTS INC	5.0500%	1,350,000	1,330,318	1,254,569
T-MOBILE USA INC	3.0000%	4,215,000	3,230,966	3,167,248
T-MOBILE USA INC	4.3750%	5,770,000	5,714,138	5,209,960
T-MOBILE USA INC	3.4000%	4,760,000	3,180,376	3,261,550
T-MOBILE USA INC	5.7500%	4,850,000	4,892,273	4,849,917
T-MOBILE USA INC	3.3000%	3,330,000	2,157,288	2,269,670
T-MOBILE USA INC	2.5500%	160,000	144,148	145,379
TOWD POINT MORTG CES2 A1A 144A	7.2940%	278,219	278,217	282,547
TOWD POINT MORTGA CES3 A1 144A	6.2900%	203,797	203,794	206,360
TOYOTA MOTOR CREDIT CORP		715,000	714,325	727,644
TRANSCONTINENTAL GAS PIPE LINE	3.9500%	2,190,000	1,711,282	1,715,487
TRAVELERS COS INC/THE	5.4500%	4,000,000	4,059,496	4,001,623
TRUIST FINANCIAL CORP		865,000	865,880	915,062
UBER TECHNOLOGIES INC	5.3500%	2,750,000	2,671,861	2,668,129
UBS COMMERCIAL MORTGAGE C14 A4	4.4480%	1,000,000	1,162,122	999,849
UBS COMMERCIAL MORTGAGE C17 A3	2.6686%	2,799,880	2,937,956	2,646,204
UBS COMMERCIAL MORTGAGE C9 A3	3.8540%	1,488,634	1,468,178	1,468,697
UNION PACIFIC CORP	3.5000%	1,800,000	1,321,753	1,300,318
UNION PACIFIC CORP	2.9500%	6,750,000	4,568,346	4,395,245
UNION PACIFIC CORP	5.6000%	600,000	599,008	609,311
UNION PACIFIC CORP	3.7990%	5,975,000	5,357,822	4,474,895
UNION PACIFIC CORP	2.9730%	1,500,000	934,844	898,686
UNITED AIRLINES 2016-1 CLASS A	3.1000%	540,311	540,348	521,982
UNITED AIRLINES INC 144A	4.6250%	95,000	95,000	93,545
UNITED AIRLINES INC 144A	4.3750%	395,000	395,084	394,393
UNITED PARCEL SERVICE INC	5.5000%	2,380,000	2,431,628	2,358,247
UNITED PARCEL SERVICE INC	5.9500%	2,255,000	2,245,035	2,354,992
UNITED RENTALS NORTH AMERICA I	5.2500%	205,000	205,199	206,018
UNITED RENTALS NORTH AMERICA I	3.7500%	200,000	200,110	185,276
UNITED RENTALS NORTH AMERICA I	4.8750%	105,000	105,071	104,679
UNITEDHEALTH GROUP INC	2.7500%	7,095,000	5,658,472	5,286,683

	Coupon	Units	Cost	Market Value
UNITEDHEALTH GROUP INC	4.7500%	1,830,000	1,681,840	1,613,333
UNITEDHEALTH GROUP INC	5.3750%	165,000	161,300	158,461
UNITEDHEALTH GROUP INC	5.0500%	2,000,000	1,763,565	1,832,574
UNITEDHEALTH GROUP INC	5.8000%	425,000	526,938	455,208
UNITEDHEALTH GROUP INC	3.0500%	280,000	279,199	212,994
UNITEDHEALTH GROUP INC	3.2500%	695,000	557,433	473,962
UNITEDHEALTH GROUP INC	5.2000%	4,675,000	4,562,298	4,280,593
UNITEDHEALTH GROUP INC	5.9500%	1,800,000	1,809,894	1,876,675
UNITEDHEALTH GROUP INC	5.6250%	5,375,000	5,591,431	5,345,906
UNIVISION COMMUNICATIONS 144A	8.0000%	345,000	345,978	357,496
UNUM GROUP	6.0000%	1,540,000	1,513,735	1,558,877
US BANCORP		670,000	695,987	705,682
UTAH ACQUISITION SUB INC	5.2500%	680,000	771,492	565,063
UTAH ACQUISITION SUB INC	3.9500%	280,000	278,082	278,735
VENTURE GLOBAL CALCASIEU 144A	6.2500%	250,000	253,448	260,638
VENTURE GLOBAL CALCASIEU 144A	3.8750%	50,000	50,000	47,917
VENTURE GLOBAL CALCASIEU 144A	4.1250%	25,000	25,000	23,596
VERIZON COMMUNICATIONS IN 144A	5.4010%	5,615,000	5,779,833	5,704,616
VERIZON COMMUNICATIONS INC	5.5000%	2,317,000	2,351,424	2,282,141
VERIZON COMMUNICATIONS INC	5.0500%	362,000	370,305	370,434
VERIZON COMMUNICATIONS INC	3.7000%	1,110,000	994,364	781,877
VERIZON COMMUNICATIONS INC	3.4000%	6,865,000	5,681,787	5,424,094
VERIZON COMMUNICATIONS INC	3.5500%	1,500,000	1,146,059	1,099,800
VERIZON COMMUNICATIONS INC	4.8620%	6,915,000	6,912,980	6,291,843
VERIZON COMMUNICATIONS INC	2.3550%	3,050,000	2,559,546	2,674,668
VERIZON COMMUNICATIONS INC	2.9870%	1,325,000	758,301	816,982
VIATRIS INC	4.0000%	495,000	378,339	337,701
VIRGINIA ELECTRIC AND POWER CO	4.6250%	1,300,000	1,037,757	1,123,222
VIRGINIA ELECTRIC AND POWER CO	2.9500%	6,675,000	4,549,899	4,268,774
VIRGINIA ELECTRIC AND POWER CO	2.4500%	2,641,000	2,076,882	1,537,508
VIRGINIA ELECTRIC AND POWER CO	5.4500%	2,400,000	2,406,124	2,343,232
VISTRA OPERATIONS CO LLC 144A	5.0000%	145,000	145,011	144,520
VISTRA OPERATIONS CO LLC 144A	4.3750%	275,000	274,997	269,242
VISTRA OPERATIONS CO LLC 144A	5.6250%	225,000	227,250	225,133
VOLKSWAGEN GROUP OF AMERI 144A	4.6000%	2,260,000	2,203,109	2,257,740
VULCAN MATERIALS CO	5.7000%	2,735,000	2,741,221	2,796,825
W R BERKLEY CORP	4.0000%	265,000	263,857	208,059
WALT DISNEY CO/THE	2.7500%	3,856,000	2,631,915	2,485,826
WALT DISNEY CO/THE	3.6000%	1,425,000	1,095,414	1,077,974
WELLS FARGO & CO		22,972,000	23,655,190	22,168,357
WELLS FARGO COMMERCIAL 5C1 A3	5.9280%	1,625,000	1,673,129	1,703,203
WELLS FARGO COMMERCIAL BNK1 A2	2.3990%	2,087,218	2,103,802	2,064,885
WELLS FARGO COMMERCIAL C38 A4	3.1900%	1,241,352	1,251,711	1,223,275
WELLS FARGO COMMERCIAL C49 A3	3.7490%	627,891	633,438	625,567
WELLS FARGO COMMERCIAL C56 A4	2.1940%	2,614,525	2,637,545	2,437,552
WELLS FARGO COMMERCIAL C58 A3	1.8100%	2,139,725	2,158,666	1,930,789
WELLS FARGO COMMERCIAL C59 A3	1.9580%	2,600,000	2,599,972	2,362,363
WELLTOWER OP LLC	2.7500%	1,600,000	1,623,942	1,479,219
WESCO DISTRIBUTION INC 144A	7.2500%	105,000	104,680	106,365
WESCO DISTRIBUTION INC 144A	6.6250%	90,000	99,277	93,530
WESCO DISTRIBUTION INC 144A	6.3750%	125,000	125,002	128,698
WESTERN MIDSTREAM OPERATING LP	5.2500%	1,415,000	1,195,428	1,231,482
WESTERN MIDSTREAM OPERATING LP	4.0500%	120,000	115,786	117,131
WESTERN MIDSTREAM OPERATING LP	6.3500%	107,000	111,483	112,568
WESTLAKE CORP	3.3750%	1,845,000	1,521,657	1,111,850
WHIRLPOOL CORP	6.1250%	50,000	50,000	50,392
WILLIAMS COS INC/THE	5.1000%	3,020,000	2,744,924	2,795,768
WILLIAMS COS INC/THE	5.3000%	105,000	90,202	98,546
WILLIAMS COS INC/THE	6.3000%	745,000	794,491	806,794
WISCONSIN POWER AND LIGHT CO	3.6500%	500,000	364,414	366,277
WISCONSIN PUBLIC SERVICE CORP	3.6710%	900,000	695,408	722,139
WOLVERINE WORLD WIDE INC 144A	4.0000%	375,000	374,997	343,080
WORLD OMNI SELECT AUTO TRU A D	1.4400%	400,000	399,991	399,427
WP CAREY INC	2.2500%	835,000	828,040	697,050
WP CAREY INC	5.3750%	825,000	816,395	845,372
XPO INC 144A	7.1250%	50,000	50,002	52,314
ZOETIS INC	4.7000%	4,850,000	4,459,584	4,476,360
Total of Domestic Corporate & Other Bonds			1,137,876,204	1,103,015,890
Total of Domestic Fixed Income Securities			2,447,018,452	2,352,226,568

International Securities

10.16%

International Fixed Income Securities

ARGENTINA

ARGENTINE REPUBLIC GOVERNMENT	0.04625	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	0.05625	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	0.0828	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	0.06875	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	0.0782	0	0	0
PROVINCIA DE BUENOS AIRES 144A	0.0995	0	0	0

	Coupon	Units	Cost	Market Value
AUSTRALIA				
BHP BILLITON FINANCE USA LTD	0.0525	2,800,000	2,824,275	2,916,189
BARRICK PD AUSTRALIA FINANCE P	0.0595	2,100,000	2,150,596	2,230,083
MINERAL RESOURCES LTD 144A	0.07	90,000	90,338	91,164
BERMUDA				
HOME RE 2021-2 LTD 2 M1C 144A	0.0715603	29,588	29,586	29,665
XL GROUP LTD	0.0525	300,000	308,062	291,208
VIKING OCEAN CRUISES SHIP 144A	0.05625	375,000	356,844	374,678
BRITISH VIRGIN ISLANDS				
ENN CLEAN ENERGY INTERNAT 144A	0.03375	775,000	774,650	768,853
CANADA				
BROOKFIELD RESIDENTIAL PR 144A	0.04875	275,000	272,720	257,906
CENOVUS ENERGY INC	0.0675	1,605,000	1,678,835	1,773,669
CENOVUS ENERGY INC	0.054	223,000	222,097	205,386
CENOVUS ENERGY INC	0.0265	1,601,000	1,401,190	1,415,374
BOMBARDIER INC 144A	0.0675	50,000	50,001	52,178
BOMBARDIER INC 144A	0.07125	31,000	31,009	30,915
BOMBARDIER INC 144A	0.06	75,000	74,900	75,190
BOMBARDIER INC 144A	0.07875	54,000	53,839	54,236
BOMBARDIER INC 144A	0.075	60,000	60,002	62,519
BAUSCH HEALTH COS INC 144A	0.05	165,000	163,080	138,892
BAUSCH HEALTH COS INC 144A	0.0625	260,000	260,377	202,924
BAUSCH HEALTH COS INC 144A	0.0525	825,000	825,303	571,625
BAUSCH HEALTH COS INC 144A	0.07	35,000	34,996	31,160
MATTAMY GROUP CORP 144A	0.04625	655,000	655,017	632,174
1011778 BC ULC / NEW RED 144A	0.03875	175,000	175,000	170,809
MEGLOBAL CANADA ULC REGS	0.05875	400,000	441,967	420,134
SUNCOR ENERGY INC	0.0375	165,000	164,276	118,640
FAIRFAX FINANCIAL HOLDINGS LTD	0.03375	1,345,000	1,343,967	1,268,709
FAIRFAX FINANCIAL HOLDINGS LTD	0.0635	870,000	875,865	919,470
ENBRIDGE INC	0.045	2,730,000	2,181,650	2,330,945
ENBRIDGE INC	0.034	1,380,000	1,222,972	946,341
ENBRIDGE INC	0.067	2,993,000	3,452,234	3,342,439
CANADIAN PACIFIC RAILWAY CO	0.031	4,950,000	3,449,187	3,347,000
TRANSCANADA TRUST	0.055	2,425,000	2,136,834	2,402,481
TRANSCANADA TRUST	0.053	1,725,000	1,670,345	1,714,953
TRANSCANADA TRUST	0.05875	2,225,000	2,170,651	2,226,342
GFL ENVIRONMENTAL INC 144A	0.0675	120,000	119,989	125,570
CANADIAN NATURAL RESOURCES LTD	0.065	1,525,000	1,558,374	1,658,495
ALIMENTATION COUCHE-TARD 144A	0.03625	650,000	450,150	471,563
ALIMENTATION COUCHE-TARD 144A	0.05267	805,000	805,000	823,795
CANADIAN NATURAL RESOURCE 144A	0.054	1,050,000	1,048,415	1,069,373
CHAMPION IRON CANADA INC 144A	0.07875	235,000	235,830	245,700
PROVINCE OF BRITISH COLUMBIA C	0.048	2,360,000	2,355,302	2,413,753
GILDAN ACTIVEWEAR INC 144A	0.054	260,000	259,722	260,036
PROVINCE OF QUEBEC CANADA	0.04625	4,935,000	4,904,823	4,986,013
CAYMAN ISLANDS				
SOUND POINT CLO II 1A A1R 144A	0.0564542	200,515	200,516	200,721
GREYWOLF CLO VII LT 2A A1 144A	0.0576549	548,498	550,708	548,812
SHACKLETON 2014-V-R 5RA A 144A	0.0560346	255,661	255,000	255,787
VENTURE XIX CLO L 19A ARR 144A	0.0583916	619,548	817,863	620,534
ATLAS SENIOR LOAN F 16A A 144A	0.058571	5,500,000	5,525,756	5,507,522
GREYWOLF CLO II L 1A A1SR 144A	0.0571755	6,000,000	6,000,005	6,003,834
PARK AVENUE INSTIT 1A A1R 144A	0.0573451	2,750,000	2,750,102	2,758,232
CBAM 2020-12 LTD 12A AR 144A	0.057671	2,000,000	2,000,000	2,003,831
ATLAS SENIOR LOAN 14A AR 144A	0.057471	3,078,770	3,078,767	3,080,612
WELLFLEET CLO 2021- 4A A1 144A	0.0590007	2,000,000	2,253,927	2,004,899
BLUEMOUNTAIN CLO 30A AR2 144A	0.0001	3,300,000	3,300,000	3,300,000
CHILE				
CHILE GOVERNMENT INTERNATIONAL	0.035	2,645,000	2,458,465	1,922,518
CHILE GOVERNMENT INTERNATIONAL	0.0434	2,020,000	1,787,646	1,783,862
ALFA DESARROLLO SPA 144A	0.0455	477,472	435,975	382,175
FALABELLA SA 144A	0.03375	330,000	328,114	295,637
TELEFONICA MOVILES CHILE 144A	0.03537	360,000	360,000	202,058
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	0.05	310,000	360,945	360,243
COLOMBIA GOVERNMENT INTERNATIO	0.075	460,000	457,197	483,115
ECOPETROL SA	0.06875	890,000	865,994	912,016
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	0.05875	170,000	177,583	198,554
IVORY COAST GOVERNMENT IN REGS	0.0525	206,000	207,594	241,375
IVORY COAST GOVERNMENT IN REGS	0.04875	113,000	107,296	126,482
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	0.045	1,543,000	1,471,814	1,509,594
DOMINICAN REPUBLIC INTERN 144A	0.0595	1,220,000	1,262,354	1,239,825
ECUADOR				
ECUADOR GOVERNMENT INTERN 144A	0.07775	0	0	0
ECUADOR GOVERNMENT INTERN 144A	0.08875	0	0	0
FRANCE				
BNP PARIBAS SA 144A	0.03132	465,000	465,000	423,177
BNP PARIBAS SA 144A	0.01904	233,000	219,467	222,162
SOCIETE GENERALE SA 144A	0.01488	1,600,000	1,600,000	1,590,072
SOCIETE GENERALE SA 144A	0.061	615,000	645,904	648,141
TOTALENERGIES CAPITAL INTERNAT	0.03127	2,590,000	2,259,508	1,773,195
BPCE SA 144A	0.06915	6,375,000	6,452,973	6,842,734

	Coupon	Units	Cost	Market Value
CREDIT AGRICOLE SA 144A	0.04818	1,070,000	1,070,000	1,063,424
GERMANY				
DEUTSCHE BANK AG/NEW YORK NY	0.03729	400,000	400,000	375,118
DEUTSCHE BANK AG/NEW YORK NY	0.05373	150,000	150,060	153,225
DEUTSCHE BANK AG/NEW YORK NY	0.03742	450,000	417,204	414,478
HUNGARY				
HUNGARY GOVERNMENT INTERN 144A	0.0675	990,000	969,683	1,050,142
INDIA				
GMR HYDERABAD INTERNATIONAL 144A	0.0425	595,000	595,000	586,911
INDIAN RAILWAY FINANCE CO 144A	0.028	495,000	495,000	453,550
INDIAN RAILWAY FINANCE CO 144A	0.0357	235,000	235,000	223,088
INDONESIA				
INDONESIA GOVERNMENT INTE 144A	0.085	250,000	324,908	319,271
INDONESIA GOVERNMENT INTE REGS	0.085	340,000	426,537	434,209
INDONESIA GOVERNMENT INTERNATI	0.043	2,385,000	2,308,288	1,970,945
INDONESIA GOVERNMENT INTERNATI	0.056	2,420,000	2,411,350	2,558,732
PERUSAHAAN PERSEROAN PERS REGS	0.01875	830,000	948,086	873,697
IRELAND				
HENLEY CLO IV DAC 4A A 144A	0.02839	2,000,000	2,437,243	2,350,000
CARLYLE EURO CLO 2 1A A1R 144A	0.02764	3,068,094	3,595,903	3,600,342
MADISON PARK EURO 14A A1R 144A	0.02826	2,238,669	2,518,507	2,625,418
SHAMROCK RESIDENTIAL 1A A 144A	0.03708	116,173	120,508	136,888
AERCAP IRELAND CAPITAL DAC / A	0.0385	2,000,000	1,537,706	1,643,418
ISLE OF MAN				
ANGLOGOLD ASHANTI HOLDINGS PLC	0.03375	470,000	469,536	454,691
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONAL	0.05625	1,330,000	1,304,775	1,374,816
ITALY				
UNICREDIT SPA 144A	0.07296	1,530,000	4,624,213	1,633,951
UNICREDIT SPA 144A	0.05459	2,950,000	2,911,484	2,974,103
CASSA DEPOSITI E PRESTITI 144A	0.04375	400,000	399,856	400,407
CASSA DEPOSITI E PRESTITI 144A	0.05875	200,000	202,616	210,881
FIBERCO SPA 144A	0.072	580,000	595,734	584,279
JAMAICA				
DIGICEL INTERNATIONAL FIN 144A	0.08625	200,000	199,998	205,637
JAPAN				
TAKEDA PHARMACEUTICAL CO LTD	0.03025	4,560,000	3,478,096	3,479,253
NOMURA HOLDINGS INC	0.02608	250,000	250,000	224,511
NOMURA HOLDINGS INC	0.0607	1,430,000	1,430,000	1,496,112
JERSEY C I				
APTIV SWISS HOLDINGS LTD	0.044	1,712,000	1,354,375	1,368,122
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	0.0625	460,000	475,325	474,913
ROYAL CARIBBEAN CRUISES L 144A	0.055	575,000	564,340	577,399
LUXEMBOURG				
ULTRAPAR INTERNATIONAL SA 144A	0.0525	475,000	474,987	473,140
DH EUROPE FINANCE II SARL	0.0325	1,090,000	1,013,877	893,058
JBS USA HOLDING LUX SARL/ JBS	0.04375	1,695,000	1,232,135	1,332,637
MEXICO				
MEXICO GOVERNMENT INTERNATIONAL	0.045	2,280,000	2,212,180	1,755,030
MEXICO GOVERNMENT INTERNATIONAL	0.06	1,375,000	1,382,076	1,405,044
MEXICO GOVERNMENT INTERNATIONAL	0.044	1,845,000	1,416,021	1,375,540
MEXICO GOVERNMENT INTERNATIONAL	0.046	3,645,000	3,421,552	2,917,823
MEXICO GOVERNMENT INTERNATIONAL	0.07375	2,000,000	1,993,846	2,195,020
MEXICO GOVERNMENT INTERNATIONAL	0.064	4,135,000	4,107,109	4,035,801
MEXICO GOVERNMENT INTERNATIONAL	0.06875	960,000	956,134	1,035,360
MEXICO GOVERNMENT INTERNATIONAL	0.0605	3,708,000	3,952,979	3,723,944
PETROLEOS MEXICANOS	0.06625	77,000	63,512	69,717
PETROLEOS MEXICANOS	0.065	1,144,000	1,144,594	1,158,300
PETROLEOS MEXICANOS	0.0875	389,284	388,070	419,330
PETROLEOS MEXICANOS	0.0535	177,000	169,580	176,246
PETROLEOS MEXICANOS	0.067	1,378,000	1,307,721	1,365,602
PETROLEOS MEXICANOS	0.0769	9,225,000	6,745,805	8,387,519
MEXICO CITY AIRPORT TRUST 144A	0.055	1,400,000	1,254,033	1,212,524
MEXICO CITY AIRPORT TRUST 144A	0.0425	200,000	200,448	198,862
PETROLEOS MEXICANOS REGS	0.04875	0	0	0
TOTAL PLAY TELECOMUNICACI 144A	0.11125	485,750	340,808	479,117
MEXICO CITY AIRPORT TRUST REGS	0.0425	800,000	789,933	795,448
MEXICO CITY AIRPORT TRUST REGS	0.03875	300,000	306,848	292,623
GRUPO TELEvisa SAB	0.06625	375,000	384,237	344,538
NETHERLANDS				
PETROBRAS GLOBAL FINANCE BV	0.06625	150,000	201,068	199,771
ENEL FINANCE INTERNATIONAL 144A	0.05125	1,800,000	1,784,425	1,843,952
ENEL FINANCE INTERNATIONAL 144A	0.0775	2,650,000	3,160,482	3,263,482
PROSUS NV 144A	0.04027	1,505,000	887,716	1,053,208
PROSUS NV 144A	0.04987	3,150,000	2,558,588	2,543,804
BRASKEM NETHERLANDS FINAN 144A	0.0725	1,050,000	1,037,988	403,037
BRASKEM NETHERLANDS FINAN 144A	0.045	825,000	793,677	331,108
BRASKEM NETHERLANDS FINAN 144A	0.085	705,000	697,674	274,950
BRASKEM NETHERLANDS FINAN REGS	0.045	200,000	203,481	86,130
ABN AMRO BANK NV 144A	0.06339	700,000	700,000	713,607
KONINKLIJKE PHILIPS NV	0.06875	2,700,000	3,103,971	3,055,582
SIEMENS FUNDING BV 144A	0.058	4,515,000	4,480,699	4,844,559
NORWAY				
YARA INTERNATIONAL ASA 144A	0.03148	1,200,000	1,248,967	1,126,592

	Coupon	Units	Cost	Market Value
AKER BP ASA 144A	0.06	1,617,000	1,646,618	1,696,695
AKER BP ASA 144A	0.031	565,000	541,669	516,672
AKER BP ASA 144A	0.05125	215,000	214,371	211,341
VAR ENERGI ASA 144A	0.065	1,260,000	1,341,547	1,339,766
VAR ENERGI ASA 144A	0.075	2,500,000	2,653,572	2,649,516
PANAMA				
PANAMA GOVERNMENT INTERNATIONAL	0.045	3,675,000	3,346,800	2,760,550
PANAMA GOVERNMENT INTERNATIONAL	0.07875	340,000	325,762	382,415
PANAMA GOVERNMENT INTERNATIONAL	0.067	400,000	459,273	421,820
PANAMA GOVERNMENT INTERNATIONAL	0.0316	300,000	268,025	279,051
PERU				
PERUVIAN GOVERNMENT INTERNATIONAL	0.033	2,205,000	1,689,471	1,712,183
PERUVIAN GOVERNMENT INTERNATIONAL	0.0655	2,937,000	3,330,306	3,265,944
BANCO DE CREDITO DEL PERU 144A	0.0325	425,000	424,780	417,859
NIAGARA ENERGY SAC 144A	0.05746	645,000	645,000	664,147
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNATIONAL	0.037	2,755,000	2,771,742	2,344,948
GLOBE TELECOM INC REGS	0.03	400,000	392,971	337,345
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	0.0625	1,180,000	1,171,582	1,227,280
ROMANIA				
ROMANIAN GOVERNMENT INTERNATIONAL	0.06625	870,000	868,507	883,114
SERBIA				
SERBIA INTERNATIONAL BOND 144A	0.015	900,000	1,127,769	981,720
SERBIA INTERNATIONAL BOND REGS	0.03125	486,000	510,096	570,924
SERBIA INTERNATIONAL BOND REGS	0.0625	200,000	203,726	208,609
SERBIA INTERNATIONAL BOND REGS	0.015	157,000	136,164	171,256
SERBIA INTERNATIONAL BOND REGS	0.0165	100,000	82,771	98,072
SINGAPORE				
PFIZER INVESTMENT ENTERPRISES	0.053	5,775,000	5,730,861	5,580,883
PFIZER INVESTMENT ENTERPRISES	0.0511	4,955,000	4,900,397	4,801,946
SPAIN				
TELEFONICA EMISIONES SA	0.0552	3,000,000	2,957,728	2,788,768
CAIXABANK SA 144A	0.0684	245,000	260,693	272,997
SUPRANATIONAL GEOGRAPHIC FOCUS				
CORP ANDINA DE FOMENTO	0.05	545,000	545,648	560,550
ASIAN DEVELOPMENT BANK	0.0375	3,335,000	3,320,083	3,329,205
SWITZERLAND				
UBS GROUP AG 144A	0.02095	465,000	465,000	410,289
UBS GROUP AG 144A	0.05959	825,000	824,474	882,512
UBS GROUP AG 144A	0.03091	1,790,000	1,795,413	1,656,407
UBS GROUP AG 144A	0.06301	750,000	784,865	818,907
UBS GROUP AG 144A	0.04194	250,000	246,529	247,161
UNITED KINGDOM				
BARCLAYS PLC	0.05501	200,000	200,000	204,298
BARCLAYS PLC	0.02894	1,340,000	1,123,243	1,207,649
BARCLAYS PLC	0.04837	500,000	497,361	505,059
BARCLAYS PLC	0.06036	2,500,000	2,440,139	2,640,953
BARCLAYS PLC	0.05367	1,700,000	1,689,655	1,752,959
HSBC HOLDINGS PLC	0.03973	290,000	290,000	285,610
HSBC HOLDINGS PLC	0.04762	400,000	403,684	398,113
HSBC HOLDINGS PLC	0.08113	575,000	575,000	674,335
HSBC HOLDINGS PLC	0.06547	1,475,000	1,427,235	1,592,134
HSBC HOLDINGS PLC	0.07399	7,275,000	8,081,241	8,279,620
HSBC HOLDINGS PLC	0.0579	7,425,000	7,425,000	7,833,517
LLOYDS BANKING GROUP PLC	0.03369	450,000	281,514	333,379
LLOYDS BANKING GROUP PLC	0.07953	1,300,000	1,435,963	1,513,758
LLOYDS BANKING GROUP PLC	0.0559	4,390,000	4,390,000	4,562,770
CCP_IRS_R STERLING OVERNIGHT	0.007092	115,000	235	31,869
CCP_IRS_R STERLING OVERNIGHT	0.04110786	1,221,000	0	28,382
VODAFONE GROUP PLC	0.0575	7,496,000	7,261,122	7,379,966
CCP_IRS_R STERLING OVERNIGHT	0.01	-1,221,000	-73,667	0
CCP_IRS_R STERLING OVERNIGHT	0.012	-115,000	0	0
EG GLOBAL FINANCE PLC 144A	0.12	600,000	600,041	659,014
EG GLOBAL FINANCE PLC 144A	0.11	800,000	853,933	1,031,464
RIO TINTO FINANCE USA PLC	0.05875	1,550,000	1,536,825	1,614,720
URUGUAY				
URUGUAY GOVERNMENT INTERNATIONAL	0.051	3,105,000	3,130,072	2,935,778
Total of International Fixed Income Securities			276,888,098	272,940,398

Futures Contracts

0.28%

EURO-BUND FUTURE (EUX)	0.0000%	-14	0	-153
EURO-BOBL FUTURE (EUX)	0.0000%	-9	0	2,256
US 10YR ULTRA FUTURE (CBT)	0.0000%	-182	0	-131,976
3 MONTH SOFR FUT (CME)	0.0000%	-157	0	8,263
US TREAS BD FUTURE (CBT)	0.0000%	1,892	0	5,261,145
US ULTRA BOND (CBT)	0.0000%	1,182	0	2,641,803
US 2YR NOTE FUTURE (CBT)	0.0000%	-186	0	-16,781
US 10YR NOTE FUTURE (CBT)	0.0000%	-607	0	-135,271
US 5YR NOTE FUTURE (CBT)	0.0000%	-1,143	0	-94,164
Total Futures Contracts				7,535,122

	Coupon	Units	Cost	Market Value
Cash Equivalent Securities & Others				1.98%
Master Notes/Money Markets				
UMC CASH SWEEP ACCOUNT	9.4316%	45,273,374	45,273,374	45,273,374
SWAP COLLATERAL WITH BANK OF	0.0000%	0	0	0
Others (Payables, Receivables, etc.)			7,918,633	7,906,534
Total of Cash Equivalent Securities			53,192,007	53,179,908
Total of EXTENDED TERM FIXED INCOME FUND			2,777,098,557	2,685,881,995