

EXTENDED TERM FIXED INCOME FUND

Domestic Fixed Income Securities

89.12%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
ALABAMA ECON SETTLEMENT AUTH B	4.2630%	80,000	79,996	79,940
AMERICAN MUNI PWR-OHIO INC OH	8.0840%	1,200,000	1,666,879	1,508,723
BAY AREA CA TOLL AUTH TOLL BRI	7.0430%	1,315,000	1,688,938	1,501,533
CALIFORNIA ST	7.5500%	9,785,000	12,002,076	11,874,855
CALIFORNIA ST	7.5000%	450,000	518,087	524,996
CALIFORNIA ST	7.3000%	2,775,000	3,102,124	3,229,469
CALIFORNIA ST	7.6250%	40,000	49,264	48,225
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	21,444	19,657
CCP_CDX_ SP UL CDX.NA.IG.45.V1	1.0000%	74,030,000	1,338,970	1,677,890
CCP_CDX_ SP UL CDX.NA.IG.45.V1	0.0000%	-74,030,000	-350,230	0
CCP_OIS_ P USD-SOFR-COMPOUND 1	4.2530%	2,635,000	3,207	74,079
CCP_OIS_ P USD-SOFR-OIS COMPOU	3.8050%	11,340,000	0	-668,241
CCP_OIS_ P USD-SOFR-OIS COMPOU	3.9949%	5,135,000	0	-109,309
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.0805%	950,000	433,421	449,335
CCP_OIS_ R USD-SOFR-COMPOUND 1	3.8178%	2,380,000	440	-19,750
CCP_OIS_ R USD-SOFR-COMPOUND 1	4.0779%	4,235,000	0	-63,301
CCP_OIS_ R USD-SOFR-OIS COMPOU	0.0100%	3,435,000	50,236	137,056
CCP_OIS_ R USD-SOFR-OIS COMPOU	3.7220%	10,040,000	77,821	771,228
CCP_OIS_ R USD-SOFR-OIS COMPOU	3.7215%	3,915,000	0	230,508
CCP_OIS_ P USD-SOFR-COMPOUND 1	4.0779%	-2,635,000	0	0
CCP_OIS_ P USD-SOFR-OIS COMPOU	3.7220%	-11,340,000	-81,948	0
CCP_OIS_ P USD-SOFR-OIS COMPOU	3.7215%	-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
CDS SP UL HSBC BANK PLC	1.0000%	262,000	2,795	2,102
CDS SP UL QATAR (STATE OF)	1.0000%	330,000	3,620	2,909
CDS SP UL SLOVAK REPUBLIC (GO	1.0000%	230,000	4,211	3,732
CDS SP UL STANDARD CHARTERED	1.0000%	306,000	3,197	2,392
CDS_ SP UL HSBC BANK PLC	0.0000%	-262,000	0	0
CDS_ SP UL QATAR (STATE OF)	0.0000%	-330,000	0	0
CDS_ SP UL SLOVAK REPUBLIC (GO	0.0000%	-230,000	0	0
CDS_ SP UL STANDARD CHARTERED	0.0000%	-306,000	0	0
CHICAGO IL TRANSIT AUTH SALES	6.8990%	5,129,154	5,790,398	5,753,798
COMMIT TO PUR FNMA SF MTG	3.0000%	-2,000,000	-1,765,779	-1,772,502
COMMIT TO PUR FNMA SF MTG	2.0000%	-2,000,000	-1,623,125	-1,618,980
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	25,779	23,992
FEDERAL NATL MTG ASSN STRIP	0.0000%	2,355,000	1,648,045	1,382,415
FHLMC POOL #RA-7135	2.5000%	1,136,945	934,080	974,193
FHLMC POOL #SD-8141	2.5000%	891,030	740,639	761,536
FHLMC POOL #SD-8168	3.0000%	2,502,727	2,252,741	2,227,990
FHLMC POOL #SD-8231	4.5000%	928,572	907,982	911,410
FHLMC POOL #SD-8255	3.5000%	827,840	734,272	768,669
FHLMC POOL #SD-8371	5.0000%	2,648,699	2,586,483	2,654,938
FHLMC POOL #SD-8468	5.0000%	515,913	498,491	515,213
FHLMC POOL #SD-8474	5.0000%	2,393,126	2,312,498	2,389,879
FHLMC POOL #WS-3006	2.9000%	2,545,000	2,174,693	2,149,525
FHLMC POOL #WS-4024	4.3900%	5,889,333	5,616,741	5,530,963
FHLMC POOL #WS-4025	4.4000%	3,619,159	3,511,999	3,465,777
FHLMC POOL #WS-8002	4.0000%	1,489,000	1,365,546	1,374,328
FHLMC MULTICLASS MT	0.8672%	7,218,815	538,574	252,814
FHLMC MULTICLASS MTG 1519 A2	2.0130%	1,440,000	1,060,419	1,155,192
FHLMC MULTICLASS MTG 1521 A2	2.1840%	415,000	337,516	332,478
FHLMC MULTICLASS MTG K740 X1	0.7215%	7,015,650	331,397	70,493
FNMA POOL #0BL5917	2.4300%	892,916	778,876	767,229
FNMA POOL #0BL6044	2.5100%	905,000	788,425	781,401
FNMA POOL #0BL6060	2.4550%	16,607,000	12,694,637	12,367,547
FNMA POOL #0BL6438	2.0500%	1,900,000	1,549,995	1,562,231
FNMA POOL #0BL7621	1.7400%	7,921,000	6,155,814	6,209,658
FNMA POOL #0BS4038	2.3700%	3,000,000	2,241,881	2,412,517
FNMA POOL #0BS4637	2.4000%	1,300,000	1,044,785	1,019,025
FNMA POOL #0MA4077	2.0000%	2,180,071	1,792,205	1,780,225
FNMA POOL #0MA4644	4.0000%	2,659,421	2,385,824	2,538,270
FNMA POOL #0MA4649	4.5000%	1,427,184	1,395,787	1,400,659
FNMA POOL #0MA4684	4.5000%	367,920	359,654	361,120
FNMA POOL #0MA4761	5.0000%	4,333,078	4,299,532	4,344,622
FNMA POOL #0MA4876	6.0000%	418,421	426,011	432,375
FNMA POOL #0MA5044	6.5000%	133,082	136,170	138,485
FNMA GTD REMIC P/T	0.0000%	0	0	0
GNMA II POOL #0MA7135	2.0000%	857,218	714,242	711,354
LOS ANGELES CA DEPT OF ARPTS	6.5820%	940,000	1,101,204	1,015,725
MARYLAND ST ECON DEV CORP	5.4330%	1,145,000	1,144,899	1,099,578
MASSACHUSETTS ST	3.2770%	540,000	558,534	424,467
MET TRANSPRTN AUTH NY REVENUE	6.8140%	560,000	660,442	624,991
MET TRANSPRTN AUTH NY REVENUE	6.6680%	100,000	111,925	108,869

	Coupon	Units	Cost	Market Value
MICHIGAN ST FIN AUTH REVENUE	3.3840%	120,000	103,776	101,451
MICHIGAN ST UNIV REVENUES	4.1650%	1,395,000	1,060,605	997,787
MUNI ELEC AUTH OF GEORGIA	6.6550%	1,189,000	1,362,994	1,295,693
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	3,067,000	3,521,578	3,583,481
NEW YORK CITY NY MUNI WTR FIN	6.0110%	915,000	1,129,041	947,561
NEW YORK CITY NY MUNI WTR FIN	5.9520%	30,000	32,642	30,888
NEW YORK NY	5.8280%	25,000	28,483	25,728
NEW YORK NY	5.0940%	275,000	274,993	258,723
NEW YORK NY	5.1140%	415,000	414,990	388,337
NEW YORK ST DORM AUTH REVENUES	5.8320%	775,000	775,050	810,016
PENNSYLVANIA ST TURNPIKE COMMI	6.1050%	1,000,000	1,135,583	1,079,851
PORT AUTH OF NEW YORK & NEW JE	5.6470%	1,865,000	2,063,389	1,987,038
PORT AUTH OF NEW YORK & NEW JE	4.4580%	7,050,000	6,160,808	5,907,371
SAN ANTONIO TX ELEC & GAS REVE	5.9850%	500,000	585,925	536,634
TENNESSEE VALLEY AUTH BD	5.2500%	4,475,000	4,409,352	4,446,000
TENNESSEE VALLEY AUTH STRIP	0.0000%	135,000	85,767	93,785
TEXAS NATURAL GAS SECURITIZTN	5.1690%	2,750,000	2,820,884	2,804,588
TEXAS ST PRIV ACTIVITY BOND SU	3.9220%	150,000	150,002	119,994
TEXAS ST TRANSPRTN COMMISSION	2.4720%	25,000	18,967	17,258
U S TREASURY BD CPN STRIP	0.0000%	11,615,000	5,864,971	4,678,898
U S TREASURY BD PRIN STRIP	0.0000%	135,204,000	37,617,962	34,209,371
U S TREASURY BOND	5.0000%	15,334,000	16,036,423	15,798,812
U S TREASURY BOND	3.1250%	31,805,000	25,010,922	24,615,276
U S TREASURY BOND	3.6250%	41,410,000	33,736,729	33,667,776
U S TREASURY BOND	3.3750%	32,925,000	27,021,498	26,159,941
U S TREASURY BOND	3.0000%	93,540,000	75,119,086	69,560,455
U S TREASURY BOND	2.5000%	124,575,000	94,303,732	87,503,497
U S TREASURY BOND	2.8750%	45,280,000	34,502,312	33,140,218
U S TREASURY BOND	2.2500%	89,380,000	61,781,045	58,008,752
U S TREASURY BOND	2.7500%	2,045,000	1,561,281	1,584,635
U S TREASURY BOND	1.8750%	19,865,000	12,117,506	11,099,848
U S TREASURY BOND	2.3750%	68,100,000	45,781,388	43,298,747
U S TREASURY BOND	2.0000%	33,760,000	21,255,999	19,435,737
U S TREASURY BOND	1.3750%	37,900,000	26,220,167	24,695,699
U S TREASURY BOND	4.0000%	24,450,000	22,209,064	21,294,422
U S TREASURY BOND	4.5000%	5,034,000	4,811,558	4,768,928
U S TREASURY BOND	4.7500%	70,744,000	71,636,409	69,891,564
U S TREASURY BOND	4.2500%	180,196,000	176,097,286	163,632,483
U S TREASURY BOND	3.8750%	21,675,000	19,278,484	19,515,967
U S TREASURY BOND	4.1250%	85,773,000	81,063,441	77,953,355
U S TREASURY BOND	4.6250%	110,615,000	114,688,575	107,207,125
U S TREASURY BOND	3.2500%	27,000,000	21,998,568	22,600,898
U S TREASURY BOND	4.8750%	14,444,000	14,745,065	14,638,091
U S TREASURY BOND	1.1250%	57,935,000	38,272,664	36,609,101
U S TREASURY BOND	1.6250%	54,400,000	31,106,434	28,704,500
U S TREASURY NOTE	3.5000%	30,640,000	30,563,615	30,613,515
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	2,400,000	1,514,935	1,602,563
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	95,000	108,790	101,477
UNIV OF CALIFORNIA CA RGTS MED	4.5630%	4,750,000	4,523,771	4,113,169
UNIV OF MICHIGAN MI	3.5040%	4,000	3,297	2,968
UNIV OF MINNESOTA MN	4.0480%	700,000	699,987	563,556
UNIV OF VIRGINIA VA UNIV REVEN	4.1790%	150,000	150,000	111,339
UNIV OF VIRGINIA VA UNIV REVEN	2.5840%	620,000	620,043	382,907
UNIV OF VIRGINIA VA UNIV REVEN	2.2560%	770,000	489,991	450,014
Total of U.S. Government & Federal Agency Obligations			1,269,581,257	1,208,330,287

Domestic Corporate & Other Bonds

200 PARK FUNDING TRUST 144A	5.7400%	3,685,000	3,684,864	3,678,107
ABBVIE INC	5.5000%	155,000	154,435	151,189
ABBVIE INC	4.3000%	8,955,000	8,656,536	8,608,313
ABBVIE INC	4.2500%	2,290,000	2,344,231	1,892,876
ABBVIE INC	4.0500%	5,479,000	5,205,264	4,903,598
ABBVIE INC	4.5500%	415,000	460,199	409,693
ABBVIE INC	5.4000%	2,837,000	2,926,732	2,767,803
ACCENTURE CAPITAL INC	4.5000%	675,000	674,369	666,863
ACCO BRANDS CORP 144A	4.2500%	325,000	325,000	301,322
ADTALEM GLOBAL EDUCATION 144A	5.5000%	197,000	197,004	197,129
AEP TEXAS INC	4.1500%	1,000,000	775,030	770,758
AEP TRANSMISSION CO LLC	4.2500%	1,100,000	903,738	906,881
ALABAMA POWER CO	3.0000%	5,750,000	4,045,534	3,735,067
ALABAMA POWER CO	4.3000%	1,685,000	1,414,859	1,412,699
ALBERTSONS COS INC / SAFE 144A	5.5000%	30,000	30,000	30,334
ALBERTSONS COS INC / SAFE 144A	5.8750%	400,000	404,000	401,533
ALBERTSONS COS INC / SAFE 144A	5.7500%	55,000	55,000	55,222
ALEXANDRIA REAL ESTATE EQUITIE	2.9500%	4,520,000	3,761,415	3,876,198
ALEXANDRIA REAL ESTATE EQUITIE	5.6250%	2,630,000	2,631,391	2,473,182
ALLIED UNIVERSAL HOLDCO L 144A	6.0000%	400,000	401,533	395,852
ALLIED UNIVERSAL HOLDCO L 144A	4.6250%	350,000	350,008	345,202
ALLY FINANCIAL INC		1,035,000	1,062,704	1,087,919
ALPHABET INC	5.3000%	5,780,000	5,696,416	5,453,907
ALPHABET INC	5.4500%	8,005,000	7,995,360	7,877,946
ALPHABET INC	5.7000%	5,220,000	5,181,478	5,158,678

	Coupon	Units	Cost	Market Value
AMAZON.COM INC	3.8750%	3,310,000	3,231,534	3,042,489
AMAZON.COM INC	4.0500%	3,310,000	2,895,972	2,731,733
AMAZON.COM INC	5.4500%	3,300,000	3,284,086	3,232,453
AMEREN ILLINOIS CO	4.5000%	240,000	239,794	205,299
AMEREN ILLINOIS CO	4.1500%	2,395,000	1,953,648	1,984,416
AMEREN ILLINOIS CO	5.6250%	1,500,000	1,499,786	1,497,914
AMERICAN HONDA FINANCE CORP		1,020,000	1,047,369	1,048,542
AMERICAN INTERNATIONAL GROUP I	4.7500%	3,855,000	4,030,129	3,440,332
AMERICAN WATER CAPITAL CORP	4.0000%	320,000	317,846	258,192
AMERICAN WATER CAPITAL CORP	5.7000%	5,505,000	5,475,263	5,537,444
AMGEN INC	4.4000%	4,916,000	5,177,964	4,219,466
AMGEN INC	5.6000%	2,242,000	2,278,728	2,262,478
AMGEN INC	3.1500%	2,500,000	1,915,108	1,976,295
AMGEN INC	5.7500%	6,440,000	6,487,133	6,309,937
AMGEN INC	5.6500%	570,000	569,212	560,542
AMPHENOL CORP	5.3000%	2,810,000	2,805,381	2,695,528
AMRIZE FINANCE US LLC	7.1250%	1,005,000	1,100,129	1,154,405
AMRIZE FINANCE US LLC	4.7500%	2,150,000	1,868,444	1,885,517
ANGEL OAK MORTGAGE 13 A1 144A	4.9290%	800,000	799,988	799,986
AON NORTH AMERICA INC	5.7500%	3,135,000	3,202,061	3,131,657
APPLE INC	2.6500%	3,825,000	3,217,849	2,375,166
ARCH CAPITAL FINANCE LLC	5.0310%	245,000	245,004	228,995
ARES TRUST 2025-IN IND3 A 144A	5.1802%	630,000	615,951	630,394
ARIZONA PUBLIC SERVICE CO	3.7500%	2,195,000	1,608,261	1,669,699
ARIZONA PUBLIC SERVICE CO	5.9000%	3,810,000	3,789,940	3,886,322
ARTHUR J GALLAGHER & CO	5.1500%	720,000	717,616	729,160
ASCENT RESOURCES UTICA HO 144A	6.6250%	70,000	70,000	72,368
ASCENT RESOURCES UTICA HO 144A	9.0000%	51,000	48,886	64,833
ASHTON WOODS USA LLC / AS 144A	4.6250%	425,000	425,002	405,951
AT&T INC	3.5000%	12,389,000	10,127,442	9,068,413
AT&T INC	4.5000%	4,144,000	3,881,531	3,467,721
AT&T INC	3.6500%	5,089,000	4,059,772	3,373,957
AT&T INC	3.8000%	7,620,000	5,282,978	5,261,888
AT&T INC	5.4000%	2,300,000	2,382,644	2,388,359
AT&T INC	3.5500%	7,160,000	4,889,687	4,787,053
AT&T INC	2.5500%	278,000	275,452	237,687
ATMOS ENERGY CORP	5.5000%	1,235,000	1,231,101	1,268,105
AUTONATION INC	1.9500%	1,937,000	1,771,541	1,827,341
AVIS BUDGET RENTAL C 1A A 144A	3.8300%	1,900,000	1,899,910	1,892,482
BAKER HUGHES HOLDINGS LLC / BA	4.0800%	2,330,000	1,931,706	1,862,756
BALL CORP	6.0000%	525,000	525,057	540,349
BALL CORP	5.5000%	205,000	204,987	208,975
BALTIMORE GAS AND ELECTRIC CO	2.9000%	1,435,000	1,223,031	921,862
BANK 2020-BNK29 BN29 A3	1.7420%	1,277,008	1,288,177	1,139,369
BANK 2020-BNK30 BN30 A3	1.6500%	760,000	656,109	679,407
BANK OF AMERICA CORP		30,910,000	30,260,860	29,556,045
BANK5 2023-5YR3 5YR3 A3	6.7240%	2,000,000	2,058,707	2,112,012
BANK5 2024-5YR10 5YR10 A3	5.3020%	3,200,000	3,294,518	3,299,465
BANK5 2025-5YR17 5YR17 A3	5.2250%	1,640,000	1,689,027	1,692,318
BANK5 2025-5YR19 5YR19 A3	5.2700%	2,300,000	2,368,954	2,378,340
BAYCARE HEALTH SYSTEM INC	3.8310%	1,725,000	1,390,135	1,329,874
BAYER US FINANCE II LLC 144A	4.6250%	1,275,000	1,159,902	1,170,911
BAYER US FINANCE II LLC 144A	4.8750%	2,500,000	2,026,463	2,130,371
BAYER US FINANCE LLC 144A	6.8750%	1,800,000	2,004,724	1,950,674
BBCMS 2016-ETC MORT ETC A 144A	2.9370%	1,800,000	1,832,310	1,765,808
BEAZER HOMES USA INC	7.2500%	550,000	561,000	562,090
BEAZER HOMES USA INC	5.8750%	25,000	23,423	25,063
BECTON DICKINSON & CO	4.6850%	2,975,000	2,685,006	2,642,368
BECTON DICKINSON & CO	4.6690%	3,500,000	3,132,890	3,056,915
BEIGNET INVESTOR LLC 144A	6.5810%	8,471,000	9,111,807	8,975,359
BENCHMARK 2018-B4 MORTGA B4 A4	3.8580%	1,520,000	1,475,258	1,504,971
BENCHMARK 2020-B21 MORT B21 A4	1.7044%	1,300,000	1,311,429	1,169,442
BENCHMARK 2021-B23 MO B23 A4A1	1.8230%	4,000,000	4,035,295	3,519,821
BENCHMARK 2021-B25 MORT B25 A3	1.9060%	2,400,000	2,399,952	2,200,480
BENCHMARK 2021-B26 MORT B26 A4	2.2950%	2,000,000	2,017,956	1,818,060
BENCHMARK 2024-V10 MORT V10 A3	5.2774%	2,500,000	2,573,694	2,574,826
BENCHMARK 2025-V19 MORT V19 A3	5.2490%	2,100,000	2,162,941	2,171,177
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	7,200,000	8,053,032	7,822,702
BERKSHIRE HATHAWAY ENERGY CO	4.6000%	8,375,000	7,095,402	7,083,227
BERRY GLOBAL INC	1.5700%	2,190,000	2,189,827	2,187,808
BFLD 2024-WRHS MOR WRHS A 144A	5.1723%	185,399	185,202	185,457
BMO 2023-C7 A2	6.7700%	2,800,000	2,882,445	2,933,362
BMO 2025-5C9 MORTGAGE T 5C9 A3	5.7785%	1,380,000	1,421,058	1,445,504
BOOTS GROUP FINCO LP 144A	7.3750%	125,000	168,005	173,877
BOOTS GROUP FINCO LP 144A	5.3750%	100,000	116,481	121,360
BP CAPITAL MARKETS AMERICA INC	3.0600%	2,555,000	2,334,341	1,951,190
BP CAPITAL MARKETS AMERICA INC	2.9390%	4,000,000	2,623,363	2,555,991
BRAVO RESIDENTIA CES3 A1A 144A	5.0360%	1,088,743	1,088,742	1,089,162
BRAVO RESIDENTIAL RPL1 A1 144A	5.0000%	1,140,740	1,100,240	1,146,530
BRINKER INTERNATIONAL INC 144A	8.2500%	225,000	225,014	238,198
BRISTOL-MYERS SQUIBB CO	4.2500%	2,210,000	2,077,585	1,811,542
BRISTOL-MYERS SQUIBB CO	3.7000%	1,840,000	1,509,892	1,356,393
BRIXMOR OPERATING PARTNERSHIP	2.2500%	220,000	219,866	211,285
BRIXMOR OPERATING PARTNERSHIP	5.5000%	640,000	639,048	661,162
BRIXMOR OPERATING PARTNERSHIP	4.0500%	1,600,000	1,664,545	1,578,505

	Coupon	Units	Cost	Market Value
BROADCOM INC	3.5000%	2,000,000	1,544,241	1,631,266
BROADCOM INC	4.9000%	3,805,000	3,795,758	3,741,626
BROADCOM INC	3.4190%	736,000	735,848	683,032
BROADCOM INC 144A	3.1870%	560,000	556,142	475,952
BROADCOM INC 144A	3.1370%	831,000	782,524	717,349
BROADSTONE NET LEASE LLC	5.0000%	2,380,000	2,366,533	2,386,891
BURLINGTON NORTHERN SANTA FE L	5.5000%	3,755,000	3,869,072	3,709,371
BURLINGTON NORTHERN SANTA FE L	3.3000%	8,570,000	6,269,566	5,933,955
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	28,000	25,809	22,355
CALPINE CORP 144A	5.0000%	310,000	310,995	314,861
CALPINE CORP 144A	4.6250%	265,000	264,997	264,335
CALPINE CORP 144A	5.1250%	300,000	300,200	300,345
CAMPBELL'S COMPANY/THE	5.2500%	1,760,000	1,747,332	1,605,242
CAMPBELL'S COMPANY/THE	4.8000%	1,968,000	1,776,785	1,708,123
CANTOR FITZGERALD LP 144A	4.5000%	2,525,000	2,522,759	2,521,419
CAPITAL ONE FINANCIAL CORP		8,501,000	8,554,595	8,907,500
CAPITAL ONE MULTI-ASSET E A3 A	4.6500%	12,233,000	12,228,542	12,258,245
CARGILL INC 144A	4.7600%	1,200,000	1,083,740	1,087,041
CARRIER GLOBAL CORP	6.2000%	1,541,000	1,689,541	1,673,629
CARRIER GLOBAL CORP	3.5770%	1,469,000	1,269,625	1,085,925
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	405,000	404,992	386,819
CD 2017-CD4 MORTGAGE TR CD4 A3	3.2480%	1,897,946	1,913,704	1,879,874
CD 2017-CD5 MORTGAGE TR CD5 A3	3.1710%	1,198,721	1,208,656	1,180,621
CENTERPOINT ENERGY HOUSTON ELE	4.5000%	676,000	591,774	595,085
CF INDUSTRIES INC	4.9500%	395,000	378,713	354,552
CGMS COMMERCIAL MORTGAGE B1 A3	3.1970%	1,617,707	1,631,132	1,593,910
CHART INDUSTRIES INC 144A	7.5000%	75,000	74,365	78,168
CHARTER COMMUNICATIONS OPERATI	3.5000%	395,000	277,662	281,641
CHARTER COMMUNICATIONS OPERATI	2.2500%	2,583,000	2,370,276	2,419,946
CHARTER COMMUNICATIONS OPERATI	5.3750%	480,000	407,579	396,542
CHARTER COMMUNICATIONS OPERATI	4.8000%	17,285,000	14,323,431	13,030,184
CHARTER COMMUNICATIONS OPERATI	3.7000%	2,960,000	1,898,231	1,870,429
CHARTER COMMUNICATIONS OPERATI	5.1250%	865,000	677,895	679,244
CHARTER COMMUNICATIONS OPERATI	5.7500%	8,675,000	7,546,558	7,422,163
CHARTER COMMUNICATIONS OPERATI	2.3000%	284,000	236,989	244,501
CHASE HOME LENDI RPL2 A1A 144A	3.2500%	222,964	192,965	198,818
CHASE HOME LENDI RPL3 A1A 144A	3.2500%	445,997	390,579	398,913
CHASE HOME LENDIN RPL1 A1 144A	3.5000%	608,287	552,147	562,973
CHUBB INA HOLDINGS LLC	6.5000%	3,450,000	3,897,395	3,915,985
CIGNA GROUP/THE	6.1250%	1,830,000	2,138,986	1,939,613
CITIGROUP COMMERCIAL MOR C7 A3	2.8600%	370,691	374,187	352,266
CITIGROUP COMMERCIAL MOR P6 A4	3.4580%	177,362	178,822	176,438
CITIGROUP COMMERCIAL MOR P8 A3	3.2030%	2,000,000	2,016,700	1,971,651
CITIGROUP INC		17,248,000	16,566,226	16,404,868
CITIGROUP MORTGAGE 12 3A2 144A	4.5288%	69,768	63,270	64,571
CLARIOS GLOBAL LP / CLARI 144A	6.7500%	50,000	54,246	52,191
CLEAN HARBORS INC 144A	5.7500%	155,000	155,001	159,030
CLEVELAND-CLIFFS INC 144A	7.3750%	90,000	90,002	93,603
CLEVELAND-CLIFFS INC 144A	6.8750%	150,000	150,004	155,357
CLUE OPCO LLC 144A	9.5000%	535,000	524,842	565,607
CLYDESDALE ACQUISITION HO 144A	6.7500%	150,000	150,006	154,241
COLORADO INTERSTATE GAS C 144A	4.1500%	570,000	569,897	569,162
COLUMBIA PIPELINES OPERAT 144A	6.7140%	1,115,000	1,169,805	1,211,032
COLUMBIA PIPELINES OPERAT 144A	5.9270%	129,000	134,428	136,819
COLUMBIA PIPELINES OPERAT 144A	5.6950%	450,000	400,470	427,301
COMCAST CORP	4.0000%	3,665,000	3,344,156	2,775,104
COMCAST CORP	5.5000%	2,765,000	2,776,000	2,483,104
COMCAST CORP	4.6500%	6,930,000	7,049,336	6,091,878
COMCAST CORP	3.9000%	1,840,000	1,810,842	1,606,473
COMCAST CORP	3.9990%	7,255,000	6,228,224	5,369,321
COMMERCIAL METALS CO 144A	6.0000%	75,000	75,001	76,967
COMMERCIAL METALS CO 144A	5.7500%	75,000	75,000	76,690
COMMONSPIRIT HEALTH	3.9100%	979,000	893,310	734,885
COMMONSPIRIT HEALTH	5.5480%	465,000	464,958	445,050
COMMONSPIRIT HEALTH	4.3520%	630,000	629,985	627,842
COMMONWEALTH EDISON CO	3.0000%	6,725,000	4,580,832	4,410,979
COMMONWEALTH EDISON CO	4.0000%	625,000	624,891	498,230
COMMONWEALTH EDISON CO	3.6500%	2,401,000	1,888,782	1,840,870
COMMONWEALTH EDISON CO	3.8500%	2,125,000	1,711,078	1,594,830
COMMONWEALTH EDISON CO	5.9000%	2,205,000	2,534,815	2,372,460
COMMONWEALTH EDISON CO	5.6500%	700,000	738,232	696,420
CONNECTICUT AVENU R08 1M1 144A	5.1973%	248,612	248,519	249,031
CONOCOPHILLIPS CO	5.5500%	1,840,000	1,865,693	1,778,059
CONOCOPHILLIPS CO	3.7580%	2,755,000	2,266,726	2,253,117
CONSOLIDATED EDISON CO OF NEW	4.5000%	320,000	363,937	276,401
CONSOLIDATED EDISON CO OF NEW	4.3000%	35,000	34,704	27,727
CONSOLIDATED EDISON CO OF NEW	3.8500%	400,000	399,552	314,892
CONSOLIDATED EDISON CO OF NEW	5.7000%	4,580,000	4,703,711	4,584,433
CONSTELLATION ENERGY GENERATIO	5.7500%	1,940,000	1,963,179	1,933,080
CONTINENTAL RESOURCES INC 144A	2.2680%	370,000	370,000	362,434
COOPR RESIDENTIA CES4 A1A 144A	5.0400%	788,653	788,642	790,315
COPT DEFENSE PROPERTIES LP	2.7500%	850,000	845,033	776,095
COREWEAVE INC 144A	9.2500%	100,000	100,002	92,977
COX COMMUNICATIONS INC 144A	2.6000%	1,560,000	1,556,539	1,390,409
COX COMMUNICATIONS INC 144A	3.6000%	2,750,000	1,891,779	1,690,503

	Coupon	Units	Cost	Market Value
COX COMMUNICATIONS INC 144A	5.4500%	1,160,000	1,165,032	1,143,328
COX COMMUNICATIONS INC 144A	5.7000%	1,425,000	1,460,622	1,439,265
CRH AMERICA INC 144A	5.1250%	1,000,000	957,483	939,049
CROSS 2025-H7 MORTG H7 A1 144A	4.9340%	1,089,435	1,087,734	1,090,179
CROSS 2025-H8 MORTG H8 A1 144A	5.0030%	868,644	868,645	870,434
CROSS 2025-H9 MORTG H9 A1 144A	5.0360%	795,922	795,916	797,936
CSAIL 2020-C19 COMMERC C19 A2	2.3199%	3,000,000	3,026,233	2,792,372
CSC HOLDINGS LLC 144A	3.3750%	425,000	425,000	257,242
CSC HOLDINGS LLC 144A	5.5000%	300,000	309,000	257,141
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	195,376	195,017	189,309
CSMC 2022-RPL4 TR RPL4 A1 144A	3.9044%	355,031	337,221	342,012
CSX CORP	4.5000%	7,200,000	6,344,774	6,128,787
CVS HEALTH CORP	4.7800%	4,700,000	4,711,806	4,450,179
CVS HEALTH CORP	5.0500%	6,805,000	6,124,947	6,022,633
CVS HEALTH CORP	4.1250%	1,558,000	1,497,259	1,335,558
CVS HEALTH CORP	5.1250%	3,940,000	3,593,599	3,567,680
CVS HEALTH CORP	5.6250%	4,155,000	3,643,613	3,912,585
DAVITA INC 144A	4.6250%	225,000	224,998	218,754
DBJPM 2016-C3 MORTGAGE T C3 A4	2.6320%	1,064,065	1,072,473	1,058,907
DCLI BIDCO LLC 144A	7.7500%	355,000	355,882	364,798
DCP MIDSTREAM OPERATING L 144A	6.7500%	1,500,000	1,587,399	1,634,290
DEVON ENERGY CORP	5.7500%	3,000,000	3,024,960	2,767,466
DIAMONDBACK ENERGY INC	6.2500%	4,490,000	4,676,921	4,673,187
DISH DBS CORP	7.7500%	1,250,000	1,262,967	1,234,785
DISH DBS CORP	7.3750%	25,000	25,000	24,173
DIVERSIFIED HEALTHCARE TRUST	4.7500%	1,400,000	1,398,958	1,351,419
DOMINION ENERGY INC	4.8500%	5,070,000	4,560,702	4,369,889
DOMINION ENERGY SOUTH CAROLINA	4.6000%	1,325,000	1,161,345	1,189,657
DOW CHEMICAL CO/THE	5.9500%	2,695,000	2,688,703	2,459,710
DOW CHEMICAL CO/THE	6.9000%	1,525,000	1,655,349	1,569,004
DTE ELECTRIC CO	3.9500%	2,085,000	1,930,275	1,647,094
DTE ENERGY CO	3.4000%	385,000	370,251	374,506
DUKE ENERGY CAROLINAS LLC	3.7500%	4,270,000	3,633,644	3,365,533
DUKE ENERGY CORP	3.5000%	2,615,000	2,298,838	1,818,845
DUKE ENERGY CORP	3.7500%	1,380,000	1,276,556	1,049,876
DUKE ENERGY FLORIDA LLC	3.4000%	1,185,000	853,464	867,569
DUKE ENERGY INDIANA LLC	2.7500%	1,800,000	1,120,826	1,128,338
DUKE ENERGY INDIANA LLC	3.2500%	1,835,000	1,712,047	1,256,311
DUKE ENERGY OHIO INC	5.6500%	1,600,000	1,588,014	1,586,328
DUKE ENERGY PROGRESS LLC	3.7000%	270,000	269,456	206,403
DUPONT DE NEMOURS INC	5.3190%	30,000	30,185	30,132
DUPONT DE NEMOURS INC	5.4190%	234,000	248,964	223,393
ECHOSTAR CORP	10.7500%	300,000	326,009	331,740
EDISON INTERNATIONAL	5.4500%	1,230,000	1,229,347	1,252,296
EFMT 2025-CES1 CES1 A1A 144A	5.7260%	609,766	609,760	616,604
EFMT 2025-NQMS NQMS A1 144A	0.0000%	1,277,222	1,277,202	1,279,585
ELEVANCE HEALTH INC	4.6000%	4,490,000	4,482,302	4,489,591
ELEVANCE HEALTH INC	4.5500%	6,200,000	5,385,613	5,235,264
ELEVANCE HEALTH INC	5.6500%	635,000	641,125	619,163
ELI LILLY & CO	5.1000%	2,105,000	2,102,566	1,945,985
ELI LILLY & CO	5.0500%	3,775,000	3,836,205	3,547,896
ELI LILLY & CO	4.8750%	2,025,000	2,007,526	1,856,339
ENERGY TRANSFER LP	5.0000%	570,000	483,898	478,634
ENERGY TRANSFER LP	6.2500%	2,200,000	2,218,841	2,184,104
ENERGY TRANSFER LP	5.2500%	305,000	310,386	313,590
ENERGY TRANSFER LP	6.0000%	1,538,000	1,549,577	1,496,388
ENERGY TRANSFER LP	6.1250%	30,000	33,355	29,529
ENERGY TRANSFER LP	5.4000%	680,000	732,269	613,025
ENERGY TRANSFER LP	6.5500%	145,000	144,850	159,188
ENTERGY ARKANSAS LLC	2.6500%	5,225,000	3,309,118	3,119,605
ENTERGY TEXAS INC	3.5500%	1,350,000	973,139	966,466
ENTERPRISE PRODUCTS OPERATING	4.4500%	3,300,000	2,958,394	2,908,446
ENTERPRISE PRODUCTS OPERATING	5.5500%	6,260,000	6,350,047	6,087,373
EQT CORP	7.5000%	25,000	27,433	27,520
ERAC USA FINANCE LLC 144A	4.2000%	725,000	700,363	603,335
ERAC USA FINANCE LLC 144A	7.0000%	430,000	511,393	498,981
ERP OPERATING LP	4.5000%	2,725,000	2,396,990	2,433,273
ERP OPERATING LP	4.6500%	725,000	695,959	718,665
EVEREST REINSURANCE HOLDINGS I	3.5000%	155,000	111,481	108,209
EVERGY KANSAS CENTRAL INC	4.1250%	1,165,000	955,665	982,482
EXELON CORP	4.4500%	5,040,000	4,718,545	4,243,185
EXELON CORP	4.7000%	6,025,000	5,176,970	5,172,477
EXETER AUTOMOBILE RECEIVA 3A D	1.5500%	509,800	509,796	506,122
EXPAND ENERGY CORP	4.7500%	100,000	89,982	98,797
EXPAND ENERGY CORP 144A	5.8750%	125,000	124,998	125,010
EXXON MOBIL CORP	4.2270%	3,820,000	3,942,032	3,512,865
FEDEX CORP	4.7500%	625,000	562,510	542,872
FEDEX CORP	4.5500%	3,070,000	2,421,546	2,588,767
FEDEX CORP	4.9500%	1,300,000	1,148,162	1,139,906
FERGUSON ENTERPRISES INC	5.0000%	585,000	584,631	591,271
FIGRE TRUST 2025-HE HE8 A 144A	5.2060%	1,171,966	1,171,964	1,172,374
FIRSTENERGY TRANSMISSION 144A	5.4500%	2,110,000	1,940,081	2,041,771
FISERV INC	5.2500%	285,000	284,574	284,886
FISERV INC	4.5500%	860,000	846,097	851,804
FISERV INC	5.3500%	400,000	410,300	410,734

	Coupon	Units	Cost	Market Value
FLORIDA POWER & LIGHT CO	4.0500%	1,650,000	1,403,873	1,412,961
FLORIDA POWER & LIGHT CO	5.8000%	3,415,000	3,406,073	3,485,476
FLORIDA POWER & LIGHT CO	5.6000%	1,075,000	1,132,717	1,082,627
FORD MOTOR CO	4.7500%	340,000	283,258	269,986
FORD MOTOR CREDIT CO LLC		1,320,000	1,316,550	1,316,432
FOUNDRY JV HOLDCO LLC 144A	6.4000%	5,840,000	5,988,400	6,242,681
FOUNDRY JV HOLDCO LLC 144A	6.3000%	4,150,000	4,147,456	4,390,926
FREDDIE MAC STAC DNA3 M1B 144A	6.5973%	630,000	630,001	645,686
FREDDIE MAC STACR DNA5 M2 144A	5.3473%	35,157	35,155	35,255
FREDDIE MAC STACR HQA3 M2 144A	5.7973%	1,120,000	1,185,700	1,128,945
GAP INC/THE 144A	3.6250%	150,000	150,000	142,250
GAP INC/THE 144A	3.8750%	125,000	125,000	115,540
GARTNER INC 144A	4.5000%	65,000	65,001	64,815
GCAT 2025-NQM6 TR NQM6 A1 144A	0.0000%	987,284	987,978	988,059
GE HEALTHCARE TECHNOLOGIES INC	6.3770%	1,450,000	1,594,728	1,588,165
GEN DIGITAL INC 144A	6.2500%	150,000	150,013	154,687
GENERAL MOTORS CO	5.0000%	600,000	678,773	587,305
GENERAL MOTORS CO	6.6000%	1,905,000	2,070,046	2,076,736
GENERAL MOTORS FINANCIAL CO IN		515,000	526,233	537,174
GEORGE WASHINGTON UNIVERSITY/T	4.1260%	920,000	968,331	753,516
GEORGIA POWER CO	4.3000%	2,205,000	2,064,228	1,909,341
GEORGIA POWER CO	5.1250%	2,775,000	2,736,902	2,591,006
GILEAD SCIENCES INC	4.5000%	6,020,000	5,398,024	5,340,172
GILEAD SCIENCES INC	2.6000%	1,375,000	1,220,498	1,019,981
GOLDMAN SACHS GROUP INC/THE		16,231,000	15,281,527	15,380,168
GRAPHIC PACKAGING INTERNA 144A	1.5120%	1,385,000	1,385,007	1,372,359
GRIFFON CORP	5.7500%	300,000	300,013	300,605
GS MORTGAGE-BACKE NQM6 A1 144A	5.0210%	670,857	670,850	670,462
HALLIBURTON CO	4.7500%	1,750,000	1,504,724	1,545,943
HARTFORD INSURANCE GROUP INC/T	2.9000%	3,110,000	2,651,121	1,984,139
HCA INC	3.5000%	1,825,000	1,478,949	1,242,420
HCA INC	5.2500%	1,925,000	1,755,969	1,746,093
HCA INC	7.7500%	700,000	898,066	821,788
HEALTH CARE SERVICE CORP 144A	3.2000%	1,500,000	1,041,861	958,692
HEALTHPEAK OP LLC	5.2500%	1,440,000	1,421,713	1,478,120
HERC HOLDINGS INC 144A	7.2500%	50,000	50,005	53,125
HERC HOLDINGS INC 144A	7.0000%	90,000	90,415	94,715
HERC HOLDINGS INC 144A	5.7500%	200,000	201,483	203,064
HILCORP ENERGY I LP / HIL 144A	6.2500%	225,000	225,004	211,781
HILCORP ENERGY I LP / HIL 144A	6.0000%	270,000	269,316	260,760
HILCORP ENERGY I LP / HIL 144A	5.7500%	75,000	75,002	74,168
HILTON DOMESTIC OPERATING 144A	3.6250%	425,000	425,004	394,514
HOME DEPOT INC/THE	3.3000%	7,893,000	6,763,912	6,472,393
HOMES 2025-NQM5 T NQM5 A1 144A	5.0270%	771,127	771,127	772,001
HOST HOTELS & RESORTS LP	3.3750%	1,200,000	1,139,760	1,151,648
HOWARD HUGHES CORP/THE 144A	4.1250%	725,000	723,843	704,503
HUMANA INC	5.7500%	2,000,000	1,847,204	1,888,400
HUNT COS INC 144A	5.2500%	650,000	649,587	634,653
HYATT HOTELS CORP	5.2500%	2,070,000	2,062,511	2,131,609
HYUNDAI CAPITAL AMERICA 144A	4.5500%	615,000	614,707	618,317
INTEL CORP	3.2500%	2,315,000	1,541,150	1,481,371
INTEL CORP	4.9000%	4,710,000	4,292,804	3,908,884
INTEL CORP	5.6000%	4,255,000	4,095,486	3,941,944
INTEL CORP	5.6250%	1,760,000	1,744,436	1,692,735
INTEL CORP	5.7000%	2,978,000	2,867,079	2,787,413
INTERNATIONAL BUSINESS MACHINE	4.2500%	5,500,000	4,586,419	4,456,121
INVITATION HOMES OPERATING PAR	4.8750%	1,890,000	1,870,538	1,868,839
JEFFERIES FINANCIAL GROUP INC		920,000	917,164	956,238
JP MORGAN MORTGAGE HE2 A1 144A	5.4020%	35,310	35,309	35,444
JPMORGAN CHASE & CO		39,180,000	37,639,972	37,365,540
KAISER FOUNDATION HOSPITALS	4.1500%	1,830,000	1,964,373	1,527,438
KB HOME	4.0000%	650,000	661,576	615,093
KENTUCKY UTILITIES CO	3.3000%	1,830,000	1,635,431	1,264,084
KINDER MORGAN INC	5.5500%	3,790,000	3,845,908	3,676,612
KINDER MORGAN INC	5.2000%	6,325,000	5,670,589	5,793,662
KRAFT HEINZ FOODS CO	4.6250%	65,000	64,403	59,512
KROGER CO/THE	5.5000%	2,400,000	2,416,503	2,294,598
LABORATORY CORP OF AMERICA HOL	4.8000%	1,770,000	1,747,775	1,757,089
LAMB WESTON HOLDINGS INC 144A	4.1250%	150,000	150,018	145,099
LAMB WESTON HOLDINGS INC 144A	4.3750%	225,000	225,032	214,350
LEGACY MORTGAGE AS GS1 A1 144A	5.8920%	128,815	128,813	128,848
LENDMARK FUNDING TRU 1A A 144A	1.9000%	1,100,000	1,099,883	1,071,897
LIBERTY MUTUAL GROUP INC 144A	3.9510%	1,145,000	1,128,644	850,261
LINCOLN NATIONAL CORP	3.4000%	550,000	495,011	523,178
LINCOLN NATIONAL CORP	7.0000%	230,000	278,560	259,030
LINCOLN NATIONAL CORP	5.8520%	955,000	955,002	1,002,457
LOWE'S COS INC	3.0000%	7,290,000	4,990,349	4,639,765
LPL HOLDINGS INC		270,000	269,951	275,202
LYB INTERNATIONAL FINANCE III	3.6250%	2,615,000	1,729,622	1,693,222
LYB INTERNATIONAL FINANCE III	5.8750%	3,255,000	3,242,428	3,243,955
M/I HOMES INC	4.9500%	300,000	306,000	299,533
MARKEL GROUP INC	4.1500%	1,705,000	1,350,083	1,321,675
MARRIOTT INTERNATIONAL INC/MD	3.5000%	615,000	642,433	575,208
MARRIOTT INTERNATIONAL INC/MD	5.5000%	1,105,000	1,081,611	1,133,560
MARS INC 144A	2.3750%	720,000	517,503	517,980

	Coupon	Units	Cost	Market Value
MARS INC 144A	3.9500%	330,000	329,404	275,215
MARS INC 144A	5.6500%	8,870,000	8,897,160	8,966,672
MARS INC 144A	5.7000%	2,120,000	2,093,058	2,120,595
MARSH & MCLENNAN COS INC	4.6500%	2,400,000	2,395,749	2,449,081
MARSH & MCLENNAN COS INC	5.3500%	5,365,000	5,364,346	5,267,240
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	528,000	707,566	439,205
MASTEC INC	5.9000%	1,140,000	1,142,935	1,188,477
MCDONALD'S CORP	3.6250%	2,847,000	2,623,031	2,101,771
MCDONALD'S CORP	5.4500%	2,305,000	2,316,625	2,245,875
MEDLINE BORROWER LP 144A	3.8750%	325,000	324,997	317,300
MERCK & CO INC	2.9000%	2,405,000	1,748,000	1,404,541
MERCK & CO INC	3.7000%	1,565,000	1,390,801	1,248,441
META PLATFORMS INC	5.5000%	1,170,000	1,167,878	1,140,363
META PLATFORMS INC	5.5500%	4,015,000	4,135,013	3,737,244
META PLATFORMS INC	5.6000%	4,075,000	4,262,395	3,914,315
META PLATFORMS INC	5.7500%	1,565,000	1,564,688	1,498,597
META PLATFORMS INC	5.6250%	10,360,000	10,342,243	9,963,079
METLIFE INC	4.8750%	1,830,000	1,834,282	1,711,177
MIDAMERICAN ENERGY CO	4.2500%	4,300,000	3,737,959	3,534,972
MISSISSIPPI POWER CO	4.2500%	2,400,000	1,976,430	2,061,767
MMAF EQUIPMENT FINAN B A5 144A	2.2900%	424,717	415,687	421,612
MOLINA HEALTHCARE INC 144A	6.5000%	165,000	165,008	169,460
MORGAN STANLEY		17,252,000	16,227,101	16,203,454
MORGAN STANLEY R NQM10 A1 144A	5.1190%	900,000	899,998	899,998
MORGAN STANLEY RE NQM9 A1 144A	5.0160%	490,276	490,271	491,210
MOTOROLA SOLUTIONS INC	2.7500%	1,215,000	1,075,173	1,112,835
MPLX LP	4.5000%	355,000	352,025	324,536
MPLX LP	4.7000%	2,435,000	2,087,912	2,031,116
MPLX LP	4.9500%	3,000,000	2,540,255	2,532,166
MPLX LP	4.9000%	2,004,000	1,884,021	1,647,909
MPLX LP	5.2000%	45,000	44,737	40,345
MPLX LP	5.9500%	1,925,000	1,893,299	1,862,582
MPLX LP	5.6500%	2,045,000	1,918,743	1,904,498
MPT OPERATING PARTNERSHIP LP /	5.0000%	565,000	565,023	545,450
MSCI INC	5.2500%	230,000	228,708	232,121
MSCI INC	5.1500%	460,000	455,490	457,649
MYLAN INC	5.4000%	275,000	342,232	236,946
MYMICHIGAN HEALTH	3.4090%	1,080,000	747,167	751,954
NEVADA POWER CO	3.1250%	2,265,000	1,501,145	1,481,497
NEW ENGLAND POWER CO 144A	5.9360%	1,245,000	1,232,695	1,268,384
NEWELL BRANDS INC	6.6250%	45,000	45,000	43,657
NEWELL BRANDS INC	6.3750%	85,000	85,000	83,008
NEWMONT CORP / NEWCREST FINANC	5.3500%	1,530,000	1,517,439	1,601,636
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	1,825,000	1,566,185	1,160,733
NEXTERA ENERGY CAPITAL HOLDING	5.2500%	2,325,000	2,247,805	2,172,708
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	4,835,000	4,574,333	4,906,526
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	650,000	672,091	630,009
NISOURCE INC	4.3750%	1,830,000	1,943,133	1,521,452
NISOURCE INC	5.2000%	695,000	693,989	717,104
NORDSTROM INC	5.0000%	2,325,000	1,851,418	1,738,633
NORFOLK SOUTHERN CORP	2.9000%	1,480,000	1,001,560	933,758
NORFOLK SOUTHERN CORP	4.5500%	1,000,000	889,971	846,254
NORFOLK SOUTHERN CORP	3.4000%	6,225,000	4,531,303	4,404,335
NORFOLK SOUTHERN CORP	3.0500%	1,200,000	835,894	790,856
NOVARTIS CAPITAL CORP	4.7000%	3,035,000	3,033,097	2,715,220
NRG ENERGY INC	5.7500%	250,000	257,500	250,952
NRG ENERGY INC 144A	5.2500%	50,000	50,002	50,141
NRG ENERGY INC 144A	3.8750%	25,000	20,758	23,377
NRG ENERGY INC 144A	5.7500%	190,000	190,017	191,976
OBX 2018-1 TRUST 1 A2 144A	4.4371%	62,836	62,832	61,607
OCCIDENTAL PETROLEUM CORP	6.6000%	1,800,000	1,844,996	1,864,395
OCCIDENTAL PETROLEUM CORP	6.4500%	3,005,000	3,160,653	3,203,219
OHIO POWER CO	4.1500%	1,100,000	881,675	871,499
ONEMAIN DIRECT AUTO 1A C 144A	1.4200%	750,000	692,294	749,031
ONEMAIN FINANCE CORP		375,000	320,959	365,439
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	120,865	120,843	120,961
ONEOK INC	6.2500%	595,000	591,995	598,757
ONEOK INC	4.2000%	300,000	267,608	232,627
ONEOK INC	4.2500%	35,000	34,648	27,503
ONEOK INC	6.6250%	175,000	163,535	183,999
ONEOK INC	6.0500%	1,280,000	1,294,081	1,363,466
ONEOK INC	5.7000%	3,000,000	3,006,302	2,808,086
ONEOK PARTNERS LP	6.8500%	980,000	1,038,721	1,084,434
ORACLE CORP	4.0000%	6,605,000	6,194,430	4,599,514
ORACLE CORP	3.9500%	2,225,000	1,725,447	1,470,442
ORACLE CORP	5.3750%	1,000,000	924,779	897,353
ORACLE CORP	6.1250%	1,565,000	1,560,594	1,390,887
ORACLE CORP	3.6000%	6,333,000	5,322,036	3,960,722
ORACLE CORP	5.5500%	4,067,000	4,072,444	3,385,062
ORACLE CORP	5.8750%	4,660,000	4,611,829	4,219,653
ORACLE CORP	5.9500%	2,930,000	2,817,672	2,607,002
ORGANON & CO / ORGANON FO 144A	5.1250%	200,000	200,002	165,639
OTIS WORLDWIDE CORP	3.3620%	1,425,000	1,246,782	1,015,621
OWENS CORNING	3.8750%	285,000	273,991	280,075
PACIFIC GAS AND ELECTRIC CO	4.5000%	3,525,000	2,892,034	3,081,061

	Coupon	Units	Cost	Market Value
PACIFIC GAS AND ELECTRIC CO	4.3000%	1,560,000	1,278,079	1,241,048
PACIFIC GAS AND ELECTRIC CO	4.9500%	11,854,000	10,163,681	10,048,298
PACIFICORP	4.1500%	250,000	248,980	185,761
PACIFICORP	3.3000%	2,390,000	1,552,897	1,529,351
PECO ENERGY CO	5.2500%	175,000	174,588	165,978
PECO ENERGY CO	4.1500%	2,125,000	1,773,526	1,785,566
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	475,000	475,002	464,566
PENSKE TRUCK LEASING CO L 144A	5.2500%	680,000	679,399	699,120
PENSKE TRUCK LEASING CO L 144A	5.7500%	1,666,000	1,667,203	1,674,058
PENSKE TRUCK LEASING CO L 144A	6.0500%	155,000	159,887	161,533
PFIZER INC	4.2000%	2,755,000	2,880,781	2,274,873
PHILLIPS 66 CO	5.5000%	2,000,000	1,944,255	1,848,732
PIEDMONT NATURAL GAS CO INC	3.6400%	900,000	649,475	673,819
PILGRIM'S PRIDE CORP	4.2500%	75,000	74,564	73,220
PNC FINANCIAL SERVICES GROUP I		2,779,000	2,830,139	2,883,316
POST HOLDINGS INC 144A	4.5000%	475,000	467,415	449,703
POTOMAC ELECTRIC POWER CO	5.5000%	1,465,000	1,556,397	1,419,899
PPL ELECTRIC UTILITIES CORP	4.8500%	805,000	803,715	815,151
PRESIDENT AND FELLOWS OF HARVA	3.1500%	1,220,000	1,102,005	887,549
PROVIDENCE ST JOSEPH HEALTH OB	2.7460%	115,000	115,000	113,996
PUGET SOUND ENERGY INC	6.2740%	235,000	242,782	256,903
QNITY ELECTRONICS INC 144A	6.2500%	25,000	25,000	25,914
QNITY ELECTRONICS INC 144A	5.7500%	40,000	40,000	40,898
QUALCOMM INC	6.0000%	3,195,000	3,411,506	3,372,775
QUIKRETE HOLDINGS INC 144A	6.3750%	415,000	415,023	431,973
RCKT MORTGAGE T CES12 A1A 144A	5.0270%	994,697	994,693	995,773
REALTY INCOME CORP	2.7000%	945,000	941,309	854,571
REALTY INCOME CORP	1.8000%	265,000	262,500	220,349
REGIONAL MANAGEMENT I 1 A 144A	3.0700%	64,653	64,646	64,564
REPUBLIC SERVICES INC	5.2000%	1,790,000	1,785,093	1,856,633
RIO OIL FINANCE TRUST SER 144A	9.7500%	649,364	661,575	668,196
RIO OIL FINANCE TRUST SER 144A	8.2000%	261,250	263,140	269,741
SAN DIEGO GAS & ELECTRIC CO	4.5000%	3,575,000	3,317,833	3,261,686
SASOL FINANCING USA LLC	4.3750%	509,000	502,319	505,555
SCOTTS MIRACLE-GRO CO/THE	4.0000%	400,000	400,026	376,345
SCOTTS MIRACLE-GRO CO/THE	4.3750%	125,000	125,000	117,344
SEALED AIR CORP/SEALED AI 144A	6.1250%	50,000	50,000	50,829
SEMPRA	4.0000%	5,545,000	4,580,868	4,249,281
SENSATA TECHNOLOGIES INC 144A	3.7500%	140,000	140,000	131,388
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	425,000	429,299	421,281
SHELL FINANCE US INC	4.0000%	1,375,000	1,194,255	1,115,236
SM ENERGY CO 144A	8.7500%	25,000	25,814	25,935
SM ENERGY CO 144A	8.3750%	25,000	25,000	25,759
SM ENERGY CO 144A	8.6250%	125,000	126,236	131,009
SMYRNA READY MIX CONCRETE 144A	6.0000%	355,000	354,997	356,642
SOFI PROFESSIONAL A A2FX 144A	2.5400%	201,906	201,823	195,360
SOFI PROFESSIONAL C A2FX 144A	2.3700%	121,350	121,337	117,719
SOUTHERN CALIFORNIA EDISON CO	3.6500%	650,000	467,360	445,181
SOUTHERN CALIFORNIA EDISON CO	4.0500%	1,840,000	1,695,405	1,466,766
SOUTHERN CALIFORNIA EDISON CO	3.6000%	2,800,000	2,059,629	2,022,242
SOUTHERN CALIFORNIA EDISON CO	4.8750%	1,001,000	1,062,756	841,774
SOUTHERN CO GAS CAPITAL CORP	3.1500%	2,535,000	2,160,430	1,645,967
SPRINT CAPITAL CORP	8.7500%	450,000	494,858	544,896
STANDARD INDUSTRIES INC/N 144A	4.7500%	300,000	289,156	299,076
STARWOOD PROPERTY TRUST I 144A	3.6250%	250,000	250,000	248,707
STARWOOD PROPERTY TRUST I 144A	5.2500%	80,000	80,001	80,594
STEEL DYNAMICS INC	5.7500%	1,500,000	1,456,165	1,499,403
STEEL DYNAMICS INC	3.4500%	105,000	99,961	101,544
STIFEL FINANCIAL CORP		995,000	991,529	974,504
STRUCTURED ADJUSTABLE R 18 3A1	4.7551%	104,941	108,139	97,873
SUBURBAN PROPANE PARTNERS LP/S	5.8750%	300,000	300,000	300,293
SUN COMMUNITIES OPERATING LP	4.2000%	830,000	826,870	806,787
SUN COMMUNITIES OPERATING LP	2.7000%	1,265,000	1,242,097	1,150,884
SYNOPSIS INC	5.7000%	4,775,000	4,734,386	4,751,609
TAKEDA US FINANCING INC		1,710,000	1,707,757	1,744,950
TALLGRASS ENERGY PARTNERS 144A	6.0000%	500,000	503,277	504,043
TAMPA ELECTRIC CO	4.3000%	1,000,000	801,010	828,784
TARGA RESOURCES CORP	5.5000%	890,000	895,692	913,277
TARGA RESOURCES CORP	6.5000%	2,615,000	2,762,711	2,858,545
TARGA RESOURCES CORP	6.1500%	417,000	434,538	439,210
TARGET CORP	3.9000%	1,830,000	1,582,544	1,443,956
TAYLOR MORRISON COMMUNITI 144A	5.1250%	375,000	391,309	377,301
TAYLOR MORRISON COMMUNITI 144A	5.7500%	50,000	50,000	51,444
TEACHERS INSURANCE & ANNU 144A	4.9000%	825,000	848,807	751,194
TENET HEALTHCARE CORP	4.3750%	225,000	206,864	220,764
TENNECO INC 144A	8.0000%	500,000	469,960	501,600
TEXAS INSTRUMENTS INC	5.0500%	1,350,000	1,330,363	1,212,411
T-MOBILE USA INC	3.0000%	4,215,000	3,241,518	3,149,537
T-MOBILE USA INC	4.3750%	5,770,000	5,714,836	5,189,246
T-MOBILE USA INC	3.4000%	4,760,000	3,186,593	3,213,146
T-MOBILE USA INC	5.7500%	4,850,000	4,892,119	4,776,809
T-MOBILE USA INC	3.3000%	3,330,000	2,162,282	2,233,939
T-MOBILE USA INC	2.5500%	160,000	144,802	146,293
TOWD POINT MORTG CES2 A1A 144A	7.2940%	245,408	245,407	248,465
TOWD POINT MORTGA CES3 A1 144A	6.2900%	184,759	184,757	186,929

	Coupon	Units	Cost	Market Value
TOYOTA MOTOR CREDIT CORP		715,000	714,343	730,191
TRANSCONTINENTAL GAS PIPE 144A	5.7500%	6,700,000	6,691,018	6,653,128
TRANSCONTINENTAL GAS PIPE LINE	3.9500%	2,190,000	1,713,542	1,687,733
TRAVELERS COS INC/THE	5.4500%	3,300,000	3,348,974	3,261,342
TRUIST FINANCIAL CORP		865,000	865,792	914,715
UBER TECHNOLOGIES INC	5.3500%	2,750,000	2,672,144	2,623,080
UBS COMMERCIAL MORTGAGE C14 A4	4.4480%	1,000,000	1,161,173	1,003,941
UBS COMMERCIAL MORTGAGE C17 A3	2.6686%	2,799,879	2,937,047	2,666,729
UBS COMMERCIAL MORTGAGE C9 A3	3.8540%	1,488,634	1,468,296	1,474,136
UNION PACIFIC CORP	3.5000%	900,000	661,854	639,571
UNION PACIFIC CORP	2.9500%	6,750,000	4,578,280	4,323,637
UNION PACIFIC CORP	5.6000%	600,000	599,060	600,436
UNION PACIFIC CORP	3.7990%	5,975,000	5,359,450	4,387,696
UNION PACIFIC CORP	2.9730%	1,500,000	936,125	882,015
UNITED AIRLINES 2016-1 CLASS A	3.1000%	540,311	540,353	526,483
UNITED AIRLINES INC 144A	4.6250%	95,000	95,000	94,579
UNITED AIRLINES INC 144A	4.3750%	395,000	395,000	394,507
UNITED PARCEL SERVICE INC	5.5000%	2,380,000	2,431,426	2,323,021
UNITED PARCEL SERVICE INC	5.9500%	2,255,000	2,245,067	2,337,889
UNITED RENTALS NORTH AMERICA I	5.2500%	205,000	205,178	207,911
UNITED RENTALS NORTH AMERICA I	3.7500%	200,000	200,104	187,637
UNITED RENTALS NORTH AMERICA I	4.8750%	105,000	105,063	104,997
UNITEDHEALTH GROUP INC	2.7500%	7,095,000	5,675,911	5,322,294
UNITEDHEALTH GROUP INC	4.7500%	1,830,000	1,682,488	1,584,465
UNITEDHEALTH GROUP INC	5.3750%	165,000	161,318	156,194
UNITEDHEALTH GROUP INC	5.0500%	2,000,000	1,764,450	1,811,146
UNITEDHEALTH GROUP INC	5.8000%	425,000	524,823	454,235
UNITEDHEALTH GROUP INC	3.0500%	280,000	279,209	212,905
UNITEDHEALTH GROUP INC	3.2500%	695,000	558,155	471,073
UNITEDHEALTH GROUP INC	5.2000%	4,675,000	4,562,541	4,205,140
UNITEDHEALTH GROUP INC	5.9500%	1,800,000	1,809,923	1,855,449
UNITEDHEALTH GROUP INC	5.6250%	5,375,000	5,590,603	5,290,924
UNIVISION COMMUNICATIONS 144A	8.0000%	345,000	345,855	357,290
UNUM GROUP	6.0000%	1,540,000	1,513,821	1,524,883
US BANCORP		670,000	694,948	708,790
UTAH ACQUISITION SUB INC	5.2500%	680,000	770,768	560,433
UTAH ACQUISITION SUB INC	3.9500%	280,000	278,758	279,371
VENTURE GLOBAL CALCASIEU 144A	6.2500%	250,000	253,259	253,145
VENTURE GLOBAL CALCASIEU 144A	3.8750%	50,000	50,000	46,865
VENTURE GLOBAL CALCASIEU 144A	4.1250%	25,000	25,000	22,720
VERIZON COMMUNICATIONS IN 144A	5.4010%	5,615,000	5,777,623	5,686,204
VERIZON COMMUNICATIONS INC	5.5000%	2,317,000	2,351,289	2,231,654
VERIZON COMMUNICATIONS INC	5.0500%	362,000	370,065	371,936
VERIZON COMMUNICATIONS INC	3.7000%	1,110,000	994,723	752,344
VERIZON COMMUNICATIONS INC	3.4000%	6,865,000	5,694,795	5,393,946
VERIZON COMMUNICATIONS INC	3.5500%	1,500,000	1,147,780	1,068,237
VERIZON COMMUNICATIONS INC	4.8620%	6,915,000	6,912,994	6,161,199
VERIZON COMMUNICATIONS INC	2.3550%	3,050,000	2,575,938	2,691,858
VERIZON COMMUNICATIONS INC	2.9870%	1,325,000	759,900	792,052
VIATRIS INC	4.0000%	495,000	378,878	331,081
VIRGINIA ELECTRIC AND POWER CO	4.6250%	1,300,000	1,038,758	1,097,025
VIRGINIA ELECTRIC AND POWER CO	2.9500%	6,675,000	4,559,724	4,213,050
VIRGINIA ELECTRIC AND POWER CO	2.4500%	2,641,000	2,080,279	1,522,990
VIRGINIA ELECTRIC AND POWER CO	5.4500%	2,400,000	2,406,098	2,294,301
VISTRA OPERATIONS CO LLC 144A	5.0000%	145,000	145,011	145,334
VISTRA OPERATIONS CO LLC 144A	4.6000%	470,000	469,699	469,810
VISTRA OPERATIONS CO LLC 144A	4.3750%	275,000	274,997	271,525
VISTRA OPERATIONS CO LLC 144A	5.6250%	225,000	227,250	225,098
VOLKSWAGEN GROUP OF AMERI 144A	4.6000%	2,260,000	2,206,641	2,267,198
W R BERKLEY CORP	4.0000%	265,000	263,864	203,082
WALT DISNEY CO/THE	2.7500%	3,856,000	2,638,727	2,458,402
WALT DISNEY CO/THE	3.6000%	1,425,000	1,096,991	1,063,024
WELLS FARGO & CO		21,542,000	23,274,951	20,454,218
WELLS FARGO COMMERCIAL 5C1 A3	5.9280%	1,625,000	1,672,994	1,701,298
WELLS FARGO COMMERCIAL BNK1 A2	2.3990%	1,954,839	1,970,251	1,944,306
WELLS FARGO COMMERCIAL C38 A4	3.1900%	1,227,363	1,237,537	1,212,506
WELLS FARGO COMMERCIAL C49 A3	3.7490%	227,000	228,994	226,607
WELLS FARGO COMMERCIAL C56 A4	2.1940%	2,614,525	2,637,392	2,444,405
WELLS FARGO COMMERCIAL C58 A3	1.8100%	2,121,055	2,139,700	1,928,407
WELLS FARGO COMMERCIAL C59 A3	1.9580%	2,600,000	2,599,972	2,391,195
WELLTOWER OP LLC	2.7500%	1,600,000	1,622,825	1,489,770
WESCO DISTRIBUTION INC 144A	7.2500%	105,000	104,708	106,526
WESCO DISTRIBUTION INC 144A	6.6250%	90,000	98,138	93,979
WESCO DISTRIBUTION INC 144A	6.3750%	125,000	125,002	129,084
WESTERN MIDSTREAM OPERATING LP	5.2500%	1,415,000	1,196,366	1,214,441
WESTERN MIDSTREAM OPERATING LP	4.0500%	120,000	116,005	117,663
WESTERN MIDSTREAM OPERATING LP	6.3500%	107,000	111,160	112,675
WESTLAKE CORP	3.3750%	1,845,000	1,522,608	1,088,079
WESTLAKE CORP	6.3750%	3,510,000	3,487,217	3,461,662
WHIRLPOOL CORP	6.1250%	50,000	50,000	49,879
WILLIAMS COS INC/THE	5.1000%	2,432,000	2,211,997	2,238,615
WILLIAMS COS INC/THE	5.3000%	105,000	90,255	97,172
WILLIAMS COS INC/THE	6.3000%	745,000	793,926	804,060
WISCONSIN POWER AND LIGHT CO	3.6500%	500,000	365,071	364,434
WISCONSIN PUBLIC SERVICE CORP	3.6710%	900,000	697,186	716,243

	Coupon	Units	Cost	Market Value
WOLVERINE WORLD WIDE INC 144A	4.0000%	375,000	374,997	346,686
WP CAREY INC	2.2500%	835,000	828,258	705,255
WP CAREY INC	5.3750%	825,000	816,588	853,860
XPO INC 144A	7.1250%	50,000	50,002	52,151
ZOETIS INC	4.7000%	4,850,000	4,463,016	4,465,018
Total of Domestic Corporate & Other Bonds			1,201,747,338	1,151,531,904
Total of Domestic Fixed Income Securities			2,471,328,595	2,359,862,191
International Securities				9.05%
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
AUSTRALIA				
BHP BILLITON FINANCE USA LTD	0.0525	2,800,000	2,823,618	2,913,573
BARRICK PD AUSTRALIA FINANCE P	0.0595	2,100,000	2,149,990	2,211,838
MINERAL RESOURCES LTD 144A	0.07	90,000	90,321	93,864
BERMUDA				
XL GROUP LTD	0.0525	300,000	307,993	284,377
VIKING OCEAN CRUISES SHIP 144A	0.05625	375,000	358,045	375,595
BRITISH VIRGIN ISLANDS				
ENN CLEAN ENERGY INTERNAT 144A	0.03375	775,000	774,794	770,414
CANADA				
BROOKFIELD RESIDENTIAL PR 144A	0.04875	275,000	272,836	256,198
CENOVUS ENERGY INC	0.0675	1,605,000	1,678,001	1,771,800
CENOVUS ENERGY INC	0.054	223,000	222,103	204,182
CENOVUS ENERGY INC	0.0265	1,601,000	1,407,981	1,424,938
BOMBARDIER INC 144A	0.0675	50,000	50,002	52,856
BOMBARDIER INC 144A	0.06	75,000	74,911	75,232
BOMBARDIER INC 144A	0.075	60,000	60,002	62,580
BAUSCH HEALTH COS INC 144A	0.05	165,000	163,206	141,750
BAUSCH HEALTH COS INC 144A	0.0625	260,000	260,123	209,300
BAUSCH HEALTH COS INC 144A	0.0525	825,000	825,154	567,500
BAUSCH HEALTH COS INC 144A	0.07	35,000	34,996	31,675
MATTAMY GROUP CORP 144A	0.04625	655,000	655,015	635,589
1011778 BC ULC / NEW RED 144A	0.03875	175,000	175,000	172,507
MEGLOBAL CANADA ULC REGS	0.05875	400,000	439,849	420,644
SUNCOR ENERGY INC	0.0375	165,000	164,280	117,826
FAIRFAX FINANCIAL HOLDINGS LTD	0.03375	1,345,000	1,344,012	1,270,623
FAIRFAX FINANCIAL HOLDINGS LTD	0.0635	870,000	875,844	903,565
ENBRIDGE INC	0.045	2,730,000	2,185,557	2,320,345
ENBRIDGE INC	0.034	1,380,000	1,223,832	946,208
ENBRIDGE INC	0.067	2,993,000	3,450,444	3,296,882
CANADIAN PACIFIC RAILWAY CO	0.031	3,950,000	2,757,836	2,629,909
TRANSCANADA TRUST	0.055	2,425,000	2,137,003	2,406,886
TRANSCANADA TRUST	0.053	1,725,000	1,670,395	1,724,757
TRANSCANADA TRUST	0.05875	2,225,000	2,170,692	2,227,723
GFL ENVIRONMENTAL INC 144A	0.0675	120,000	119,989	125,900
CANADIAN NATURAL RESOURCES LTD	0.054	1,050,000	1,048,508	1,069,964
CANADIAN NATURAL RESOURCES LTD	0.065	1,525,000	1,557,864	1,639,152
ALIMENTATION COUCHE-TARD 144A	0.03625	650,000	450,999	467,632
ALIMENTATION COUCHE-TARD 144A	0.05267	805,000	805,000	824,819
CHAMPION IRON CANADA INC 144A	0.07875	210,000	210,726	222,946
GILDAN ACTIVEWEAR INC 144A	0.054	260,000	259,727	259,774
PROVINCE OF ONTARIO CANADA	0.0445	1,605,000	1,602,583	1,598,879
CAYMAN ISLANDS				
SOUND POINT CLO II 1A A1R 144A	0.0518959	71,235	71,236	71,237
GREYWOLF CLO VII LT 2A A1 144A	0.0510924	332,328	333,620	332,325
SHACKLETON 2014-V-R 5RA A 144A	0.0523117	51,720	51,591	51,732
VENTURE XIX CLO L 19A ARR 144A	0.051938	438,372	573,114	438,713
GREYWOLF CLO II L 1A A1SR 144A	0.0507219	6,000,000	6,000,005	6,002,371
ATLAS SENIOR LOAN 14A AR 144A	0.0508924	2,330,515	2,330,513	2,330,547
BLUEMOUNTAIN CLO 30A AR2 144A	0.0482219	3,300,000	3,317,279	3,299,041
OCTAGON 68 LTD 1A A1R 144A	0.0489763	3,250,000	3,249,458	3,255,850
CHILE				
CHILE GOVERNMENT INTERNATIONAL	0.035	2,645,000	2,459,616	1,934,818
CHILE GOVERNMENT INTERNATIONAL	0.0434	2,020,000	1,789,915	1,795,780
ALFA DESARROLLO SPA 144A	0.0455	477,472	436,173	384,144
FALABELLA SA 144A	0.03375	330,000	328,181	294,393
TELEFONICA MOVILES CHILE 144A	0.03537	360,000	360,000	206,824
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	0.05	310,000	361,026	360,074
COLOMBIA GOVERNMENT INTERNATIO	0.075	460,000	457,257	479,320
ECOPETROL SA	0.06875	890,000	867,120	902,721
COTE D'IVOIRE				

	Coupon	Units	Cost	Market Value
IVORY COAST GOVERNMENT IN 144A	0.05875	170,000	177,976	201,017
IVORY COAST GOVERNMENT IN REGS	0.0525	206,000	207,948	242,624
IVORY COAST GOVERNMENT IN REGS	0.04875	113,000	107,664	128,745
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	0.045	1,543,000	1,475,462	1,504,965
DOMINICAN REPUBLIC INTERN 144A	0.0595	1,220,000	1,254,449	1,231,163
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	424,700
BNP PARIBAS SA 144A	0.01904	233,000	220,560	224,225
SOCIETE GENERALE SA 144A	0.06691	615,000	670,720	670,718
TOTALENERGIES CAPITAL INTERNAT	0.03127	2,590,000	2,261,521	1,732,886
BPCE SA 144A	0.06915	6,375,000	6,452,476	6,819,620
CREDIT AGRICOLE SA 144A	0.04818	1,070,000	1,070,000	1,070,136
GERMANY				
DEUTSCHE BANK AG/NEW YORK NY	0.03729	400,000	400,000	378,416
DEUTSCHE BANK AG/NEW YORK NY	0.05373	150,000	150,055	153,126
DEUTSCHE BANK AG/NEW YORK NY	0.03742	450,000	418,180	418,693
INDIA				
GMR HYDERABAD INTERNATIONAL 144A	0.0425	595,000	595,000	584,522
INDIAN RAILWAY FINANCE CO 144A	0.028	495,000	495,000	455,657
INDIAN RAILWAY FINANCE CO 144A	0.0357	235,000	235,000	222,619
INDONESIA				
INDONESIA GOVERNMENT INTE 144A	0.085	250,000	323,413	319,464
INDONESIA GOVERNMENT INTE REGS	0.085	340,000	424,853	434,471
INDONESIA GOVERNMENT INTERNATI	0.043	2,385,000	2,308,677	1,980,164
INDONESIA GOVERNMENT INTERNATI	0.056	2,420,000	2,411,528	2,558,989
PERUSAHAAN PERSEROAN PERS REGS	0.01875	830,000	948,882	870,504
IRELAND				
HENLEY CLO IV DAC 4A A 144A	0.0293	1,802,828	2,149,203	2,117,671
CARLYLE EURO CLO 2 1A A1R 144A	0.0285	2,162,020	2,535,313	2,534,923
MADISON PARK EURO 14A A1R 144A	0.02816	2,227,862	2,506,575	2,611,120
AERCAP IRELAND CAPITAL DAC / A	0.0385	2,000,000	1,542,048	1,638,668
ISLE OF MAN				
ANGLOGOLD ASHANTI HOLDINGS PLC	0.03375	470,000	469,572	456,144
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONA	0.05625	1,330,000	1,305,284	1,388,902
ITALY				
UNICREDIT SPA 144A	0.07296	1,530,000	4,321,035	1,641,749
UNICREDIT SPA 144A	0.05459	2,950,000	2,912,233	3,009,990
CASSA DEPOSITI E PRESTITI 144A	0.04375	400,000	399,862	400,289
CASSA DEPOSITI E PRESTITI 144A	0.05875	200,000	202,447	210,718
FIBERCOP SPA 144A	0.072	580,000	595,486	577,245
JAMAICA				
DIGICEL INTERNATIONAL FIN 144A	0.08625	200,000	199,996	207,489
JAPAN				
TAKEDA PHARMACEUTICAL CO LTD	0.03025	4,560,000	3,490,168	3,499,561
NOMURA HOLDINGS INC	0.02608	250,000	250,000	226,155
NOMURA HOLDINGS INC	0.0607	1,430,000	1,430,000	1,491,799
JERSEY C I				
APTIV SWISS HOLDINGS LTD	0.044	1,712,000	1,356,529	1,393,447
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	0.0625	460,000	474,285	476,283
ROYAL CARIBBEAN CRUISES L 144A	0.055	575,000	586,462	585,478
LUXEMBOURG				
ULTRAPAR INTERNATIONAL SA 144A	0.0525	475,000	474,990	474,475
DH EUROPE FINANCE II SARL	0.0325	1,090,000	1,014,905	895,356
MEXICO				
MEXICO GOVERNMENT INTERNATIONA	0.045	2,280,000	2,212,557	1,724,820
MEXICO GOVERNMENT INTERNATIONA	0.044	1,845,000	1,417,668	1,344,083
MEXICO GOVERNMENT INTERNATIONA	0.046	3,645,000	3,423,138	2,861,325
MEXICO GOVERNMENT INTERNATIONA	0.07375	2,000,000	1,993,861	2,154,000
MEXICO GOVERNMENT INTERNATIONA	0.064	4,135,000	4,107,197	3,971,668
MEXICO GOVERNMENT INTERNATIONA	0.06875	960,000	956,189	1,024,320
MEXICO GOVERNMENT INTERNATIONA	0.0605	3,708,000	3,950,107	3,689,460
PETROLEOS MEXICANOS	0.06625	77,000	63,664	69,762
PETROLEOS MEXICANOS	0.0875	389,284	388,141	417,350
PETROLEOS MEXICANOS	0.067	1,378,000	1,309,886	1,374,321
PETROLEOS MEXICANOS	0.0769	9,225,000	6,751,279	8,268,237
MEXICO CITY AIRPORT TRUST 144A	0.055	1,400,000	1,254,828	1,227,830
MEXICO CITY AIRPORT TRUST 144A	0.0425	200,000	200,345	199,132
TOTAL PLAY TELECOMUNICACI 144A	0.11125	485,750	343,379	465,980
MEXICO CITY AIRPORT TRUST REGS	0.0425	800,000	792,241	796,528
MEXICO CITY AIRPORT TRUST REGS	0.03875	300,000	306,127	293,417
GRUPO TELEVISION SAB	0.06625	375,000	384,137	324,340
NETHERLANDS				
PETROBRAS GLOBAL FINANCE BV	0.06625	150,000	200,779	200,429
ENEL FINANCE INTERNATIONA 144A	0.05125	1,800,000	1,785,373	1,847,368
ENEL FINANCE INTERNATIONA 144A	0.0775	2,650,000	3,158,531	3,230,287
PROSUS NV 144A	0.04027	1,505,000	889,811	1,046,649
PROSUS NV 144A	0.04987	3,150,000	2,560,761	2,504,402
BRASKEM NETHERLANDS FINAN 144A	0.0725	1,050,000	1,038,298	406,875
BRASKEM NETHERLANDS FINAN 144A	0.045	825,000	793,789	329,375

	Coupon	Units	Cost	Market Value
BRASKEM NETHERLANDS FINAN 144A	0.085	705,000	697,949	276,060
BRASKEM NETHERLANDS FINAN REGS	0.045	200,000	203,067	82,029
ABN AMRO BANK NV 144A	0.06339	700,000	700,000	710,786
KONINKLIJKE PHILIPS NV	0.06875	2,700,000	3,098,027	3,037,266
SIEMENS FUNDING BV 144A	0.058	4,515,000	4,480,809	4,717,508
JBS NV/JBS USA FOODS GROUP HOL	0.04375	1,695,000	1,233,812	1,317,568
JBS NV/JBS USA FOODS GROU 144A	0.06375	6,080,000	6,185,897	6,200,801
NORWAY				
YARA INTERNATIONAL ASA 144A	0.03148	1,200,000	1,246,306	1,130,183
AKER BP ASA 144A	0.06	1,617,000	1,645,814	1,695,110
AKER BP ASA 144A	0.031	565,000	542,576	518,969
AKER BP ASA 144A	0.05125	215,000	214,386	210,715
VAR ENERGI ASA 144A	0.065	1,260,000	1,339,973	1,331,777
VAR ENERGI ASA 144A	0.075	2,500,000	2,637,041	2,647,906
PANAMA				
PANAMA GOVERNMENT INTERNATIONA	0.045	3,675,000	3,348,517	2,833,793
PANAMA GOVERNMENT INTERNATIONA	0.07875	340,000	325,788	395,925
PANAMA GOVERNMENT INTERNATIONA	0.067	400,000	458,160	429,840
PANAMA GOVERNMENT INTERNATIONA	0.0316	300,000	269,660	280,830
PERU				
PERUVIAN GOVERNMENT INTERNATIO	0.033	2,205,000	1,694,913	1,702,481
PERUVIAN GOVERNMENT INTERNATIO	0.0655	2,937,000	3,322,863	3,245,679
BANCO DE CREDITO DEL PERU 144A	0.0325	425,000	424,788	419,124
NIAGARA ENERGY SAC 144A	0.05746	645,000	645,000	658,634
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	0.037	2,755,000	2,771,534	2,299,531
GLOBE TELECOM INC REGS	0.03	400,000	393,125	337,776
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	0.0625	1,180,000	1,171,609	1,225,183
SERBIA				
SERBIA INTERNATIONAL BOND 144A	0.015	900,000	1,126,392	980,578
SERBIA INTERNATIONAL BOND REGS	0.0625	200,000	203,395	207,229
SERBIA INTERNATIONAL BOND REGS	0.015	157,000	137,572	171,056
SERBIA INTERNATIONAL BOND REGS	0.0165	100,000	83,438	98,090
SINGAPORE				
PFIZER INVESTMENT ENTERPRISES	0.053	5,150,000	5,110,945	4,892,951
PFIZER INVESTMENT ENTERPRISES	0.0511	4,955,000	4,900,879	4,782,255
SPAIN				
TELEFONICA EMISIONES SA	0.0552	3,000,000	2,957,955	2,735,328
CAIXABANK SA 144A	0.0684	245,000	260,292	273,654
CAIXABANK SA 144A	0.06037	560,000	598,919	598,166
CAIXABANK SA 144A	0.05581	700,000	724,152	720,564
SUPRANATIONAL GEOGRAPHIC FOCUS				
CORP ANDINA DE FOMENTO	0.05	545,000	545,603	561,704
SWITZERLAND				
UBS GROUP AG 144A	0.02095	465,000	465,000	412,538
UBS GROUP AG 144A	0.05959	825,000	824,486	880,383
UBS GROUP AG 144A	0.03091	1,790,000	1,795,189	1,662,443
UBS GROUP AG 144A	0.06301	750,000	783,969	819,472
UBS GROUP AG 144A	0.04194	250,000	246,674	247,871
UNITED KINGDOM				
BARCLAYS PLC	0.02894	1,340,000	1,129,490	1,219,183
BARCLAYS PLC	0.04837	500,000	497,574	505,936
BARCLAYS PLC	0.06036	2,500,000	2,440,324	2,639,408
BARCLAYS PLC	0.05367	1,700,000	1,690,071	1,758,495
HSBC HOLDINGS PLC	0.03973	290,000	290,000	286,662
HSBC HOLDINGS PLC	0.04762	400,000	403,558	398,216
HSBC HOLDINGS PLC	0.08113	575,000	575,000	674,799
HSBC HOLDINGS PLC	0.06547	1,475,000	1,428,241	1,597,396
HSBC HOLDINGS PLC	0.07399	7,275,000	8,061,295	8,316,187
LLOYDS BANKING GROUP PLC	0.03369	450,000	282,435	332,608
LLOYDS BANKING GROUP PLC	0.07953	1,300,000	1,431,903	1,514,651
CCP_IRS_R STERLING OVERNIGHT	0.007092	115,000	235	29,384
CCP_IRS_R STERLING OVERNIGHT	0.04013813	1,221,000	0	15,443
VODAFONE GROUP PLC	0.0575	7,496,000	7,262,173	7,303,866
CCP_IRS_R STERLING OVERNIGHT	0.01	-1,221,000	-75,578	0
CCP_IRS_R STERLING OVERNIGHT	0.012	-115,000	0	0
EG GLOBAL FINANCE PLC 144A	0.12	600,000	600,038	652,063
EG GLOBAL FINANCE PLC 144A	0.11	800,000	854,091	1,017,675
RIO TINTO FINANCE USA PLC	0.05875	1,550,000	1,536,847	1,606,656
ROYALTY PHARMA PLC	0.0595	2,000,000	2,024,496	1,994,031
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	0.051	3,105,000	3,129,942	2,927,084
Total of International Fixed Income Securities			244,796,784	239,646,439

Futures Contracts

EURO-BUND FUTURE (EUX)	0.0000%	-8	0	16,442
EURO - BOBL FUTURE (EUX)	0.0000%	-9	0	8,773
3 MONTH SOFR FUT (CME)	0.0000%	-199	0	36,213
US TREAS BD FUTURE (CBT)	0.0000%	1,647	0	-1,234,831
US ULTRA BOND (CBT)	0.0000%	1,358	0	-2,089,961

-0.09%

	Coupon	Units	Cost	Market Value
ULTRA 10YR US TREAS NT FUT CBT	0.0000%	-62	0	25,633
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	-635	0	481,952
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	-1,189	0	443,877
US 2YR TREAS NTS FUT (CBT)	0.0000%	-103	0	4,045
Total Futures Contracts				-2,307,857
Cash Equivalent Securities & Others				1.92%
Master Notes/Money Markets				
UMC CASH SWEEP ACCOUNT	2.9815%	20,894,243	20,894,243	20,894,243
BNY MELLON CASH RESERVE	0.0000%	1,327	1,327	1,327
Others (Payables, Receiveables, etc.)			30,158,424	29,942,897
Total of Cash Equivalent Securities			51,053,995	50,838,467
Total of EXTENDED TERM FIXED INCOME FUND			2,767,179,374	2,648,039,240