

	Coupon	Units	Cost	Market Value
STABLE VALUE FUND - Assets				
Domestic Fixed Income Securities				87.61%
U.S. Government & Federal Agency Obligations				
COMMIT TO PUR FNMA SF MTG	3.5000%	500,000	463,770	458,322
FHLMC MULTICLASS MTG 2489 PE	6.0000%	106,167	112,578	109,655
FHLMC MULTICLASS MTG 2978 CN	5.5000%	109,150	116,044	113,376
FHLMC MULTICLASS MTG 3303 AC	6.0000%	31,983	33,587	33,452
FHLMC MULTICLASS MTG 3645 KP	5.0000%	55,783	59,878	56,502
FHLMC MULTICLASS MTG 4041 PT	4.5000%	47	48	47
FHLMC MULTICLASS MTG 4169 HM	1.7500%	111,859	112,667	109,869
FHLMC MULTICLASS MTG 4481 B	3.0000%	309,011	295,663	304,599
FHLMC MULTICLASS MTG 4821 NY	4.0000%	181,738	191,975	179,872
FHLMC MULTICLASS MTG 5133 BD	3.0000%	656,930	584,605	602,244
FHLMC MULTICLASS MTG 5222 A	3.5000%	134,354	135,849	132,047
FHLMC MULTICLASS MTG 5254 A	4.5000%	167,436	169,810	165,152
FHLMC MULTICLASS MTG 5560 FA	5.5752%	0	0	0
FHLMC POOL #78-1285	5.8750%	3,151	3,298	3,231
FHLMC POOL #84-1468	3.3550%	1,914,411	1,864,778	1,861,865
FHLMC POOL #84-1615	5.0510%	405,682	408,448	409,057
FHLMC POOL #8C-6022	3.9400%	331,063	322,640	325,861
FHLMC POOL #8C-6023	3.9110%	1,378,334	1,302,824	1,355,290
FHLMC POOL #A1-1745	4.5000%	3,064	3,010	3,061
FHLMC POOL #A1-4481	4.5000%	3,438	3,364	3,450
FHLMC POOL #A1-9457	5.5000%	1,928	1,949	1,941
FHLMC POOL #A2-1459	5.0000%	5,957	5,864	5,977
FHLMC POOL #A3-9300	5.5000%	7,845	7,788	8,065
FHLMC POOL #A4-3941	5.5000%	782	816	808
FHLMC POOL #A4-9667	6.5000%	1,214	1,116	1,272
FHLMC POOL #A6-8726	6.5000%	361	228	380
FHLMC POOL #C0-1396	6.5000%	6,846	6,979	7,117
FHLMC POOL #C0-1598	5.0000%	3,675	3,607	3,718
FHLMC POOL #C0-1648	5.0000%	8,008	7,967	8,102
FHLMC POOL #C0-1754	5.5000%	2,454	2,470	2,510
FHLMC POOL #C5-4693	8.0000%	480	492	488
FHLMC POOL #C5-8962	6.0000%	1,202	1,218	1,227
FHLMC POOL #C7-4707	5.5000%	464	476	470
FHLMC POOL #C7-5952	5.5000%	4,916	4,953	5,142
FHLMC POOL #C9-1177	4.5000%	255	253	255
FHLMC POOL #C9-1296	5.0000%	86,377	89,558	87,241
FHLMC POOL #C9-1908	3.0000%	61,121	61,984	57,951
FHLMC POOL #G0-1444	6.5000%	1,130	1,153	1,178
FHLMC POOL #G0-1563	5.5000%	2,869	2,970	2,937
FHLMC POOL #G0-1823	6.0000%	4,027	4,077	4,169
FHLMC POOL #G0-2109	6.0000%	921	932	967
FHLMC POOL #G0-7843	4.5000%	228,594	242,358	225,868
FHLMC POOL #G0-8053	6.0000%	3,132	3,178	3,289
FHLMC POOL #G0-8068	5.5000%	5,330	5,369	5,507
FHLMC POOL #G0-8100	5.5000%	4,945	4,912	5,109
FHLMC POOL #G0-8106	6.0000%	4,285	4,287	4,500
FHLMC POOL #G0-8157	6.5000%	3,920	3,965	4,128
FHLMC POOL #G0-8723	4.0000%	371,779	383,035	357,203
FHLMC POOL #G0-8759	4.5000%	192,002	203,688	189,263
FHLMC POOL #G0-8786	4.5000%	101,473	107,212	99,963
FHLMC POOL #G1-6177	2.0000%	1,781	1,736	1,698
FHLMC POOL #G6-0764	4.5000%	126,046	135,429	124,898
FHLMC POOL #G6-0920	4.5000%	379,115	403,162	374,490
FHLMC POOL #Q4-6291	4.5000%	113,271	119,921	111,772
FHLMC POOL #QE-2001	3.5000%	216,015	190,964	198,271
FHLMC POOL #RA-6337	2.5000%	610,180	632,926	523,323
FHLMC POOL #RB-5119	2.5000%	1,041,498	1,078,414	938,806
FHLMC POOL #RJ-5573	4.5000%	524,128	514,842	506,065
FHLMC POOL #SB-8114	1.5000%	2,895,680	2,556,029	2,607,372
FHLMC POOL #SB-8337	4.0000%	414,258	403,194	404,807
FHLMC POOL #SC-0078	2.5000%	911,150	953,021	823,252
FHLMC POOL #SC-0087	2.5000%	648,762	679,328	585,626
FHLMC POOL #SC-0092	2.5000%	210,890	222,204	190,762

	Coupon	Units	Cost	Market Value
FHLMC POOL #SD-0752	2.5000%	671,946	692,754	577,107
FHLMC POOL #SD-1048	3.5000%	717,228	688,178	663,794
FHLMC POOL #SD-1315	3.5000%	3,283,975	3,202,293	3,034,148
FHLMC POOL #SD-3433	5.5000%	1,148,826	1,147,038	1,157,656
FHLMC POOL #SD-5311	5.5000%	257,654	262,186	262,235
FHLMC POOL #SD-5322	4.0000%	316,551	286,272	299,439
FHLMC POOL #SD-5499	5.5000%	384,677	380,272	390,489
FHLMC POOL #SD-6182	5.5000%	597,837	601,420	608,178
FHLMC POOL #SD-8214	3.5000%	586,047	524,374	537,909
FHLMC POOL #SD-8221	3.5000%	350,592	312,938	321,812
FHLMC POOL #SD-8244	4.0000%	250,036	230,642	236,978
FHLMC POOL #SD-8467	4.5000%	364,814	355,885	352,244
FNMA POOL #0254476	5.5000%	2,288	2,305	2,328
FNMA POOL #0254479	6.5000%	6,858	6,975	7,195
FNMA POOL #0254868	5.0000%	3,531	3,466	3,567
FNMA POOL #0254903	5.0000%	5,025	4,938	5,078
FNMA POOL #0255190	5.5000%	6,295	6,369	6,435
FNMA POOL #0255269	5.5000%	4,284	4,267	4,382
FNMA POOL #0256811	7.0000%	2,190	2,231	2,300
FNMA POOL #0486203	6.0000%	657	658	670
FNMA POOL #0508888	7.0000%	1,482	1,501	1,557
FNMA POOL #0528119	7.0000%	4,920	4,992	5,167
FNMA POOL #0545993	6.0000%	2,657	2,698	2,732
FNMA POOL #0555071	6.5000%	5,753	5,836	5,948
FNMA POOL #0590659	7.0000%	1,784	1,816	1,873
FNMA POOL #0624639	7.0000%	538	550	565
FNMA POOL #0669000	6.0000%	1,186	1,195	1,209
FNMA POOL #0669140	6.0000%	429	328	442
FNMA POOL #0670840	6.0000%	4,651	4,676	4,741
FNMA POOL #0672416	6.5000%	8,015	8,162	8,287
FNMA POOL #0689070	5.0000%	2,534	2,519	2,558
FNMA POOL #0696784	5.5000%	2,273	2,290	2,312
FNMA POOL #0725238	5.0000%	5,747	5,978	5,787
FNMA POOL #0726891	5.5000%	2,547	2,587	2,573
FNMA POOL #0735893	5.0000%	94,685	100,392	95,535
FNMA POOL #0737736	5.0000%	174,270	183,561	176,020
FNMA POOL #0738611	4.5000%	3,361	3,305	3,353
FNMA POOL #0739436	5.5000%	5,123	5,109	5,167
FNMA POOL #0740916	5.5000%	5,598	4,777	5,626
FNMA POOL #0771195	6.0000%	5,499	5,594	5,629
FNMA POOL #0775153	5.0000%	5,663	5,585	5,676
FNMA POOL #0775554	5.0000%	6,083	6,055	6,088
FNMA POOL #0776746	5.5000%	10,351	10,317	10,460
FNMA POOL #0889117	5.0000%	157,925	167,601	159,082
FNMA POOL #0995203	5.0000%	156,354	165,755	157,525
FNMA POOL #0AD0308	5.0000%	196,897	208,521	197,552
FNMA POOL #0AE4096	4.0000%	22,577	23,192	22,424
FNMA POOL #0AJ4853	6.4000%	1,512	1,701	1,570
FNMA POOL #0AL7384	4.5000%	69,289	74,576	68,701
FNMA POOL #0AL9104	5.0000%	130,573	135,788	131,321
FNMA POOL #0AL9407	4.5000%	39,105	42,047	38,411
FNMA POOL #0AS8249	3.0000%	68,375	70,251	64,717
FNMA POOL #0AT9694	6.2800%	4,297	4,332	4,394
FNMA POOL #0AX3726	4.0000%	19,323	19,971	19,162
FNMA POOL #0BH7071	4.5000%	113,833	117,774	111,343
FNMA POOL #0BJ4583	5.8600%	62,338	62,886	64,581
FNMA POOL #0BJ9262	4.5000%	115,636	119,741	113,724
FNMA POOL #0BK7907	6.0780%	89,668	90,305	92,918
FNMA POOL #0BM3386	4.0000%	197,417	202,304	190,010
FNMA POOL #0BM4873	6.2990%	135,444	137,911	140,471
FNMA POOL #0CA3949	3.2200%	93,449	95,611	96,071
FNMA POOL #0CA6271	2.5000%	975,529	1,012,076	835,250
FNMA POOL #0CA6714	2.5000%	1,049,995	1,106,339	900,253
FNMA POOL #0CA6900	2.0000%	510,038	527,677	419,775
FNMA POOL #0CA6950	2.5000%	917,243	965,168	788,846
FNMA POOL #0CA8543	2.5000%	551,526	580,994	495,166
FNMA POOL #0CB2243	2.5000%	418,346	392,150	397,709
FNMA POOL #0CB3595	3.5000%	2,493,765	2,330,738	2,295,754
FNMA POOL #0CB7336	5.5000%	1,131,753	1,180,681	1,140,606
FNMA POOL #0FM4141	2.5000%	2,889,969	3,037,431	2,476,981
FNMA POOL #0FM5789	2.5000%	608,261	641,286	556,813

	Coupon	Units	Cost	Market Value
FNMA POOL #0FM7599	3.5000%	344,257	305,757	318,316
FNMA POOL #0FS0374	2.5000%	1,591,740	1,568,855	1,364,212
FNMA POOL #0FS1443	3.5000%	531,218	487,544	489,852
FNMA POOL #0FS6051	5.5000%	354,467	351,415	357,410
FNMA POOL #0FS6136	2.5000%	2,350,114	1,943,189	2,110,045
FNMA POOL #0FS7754	4.0000%	676,983	610,964	640,599
FNMA POOL #0MA0511	4.5000%	4,768	4,895	4,772
FNMA POOL #0MA0587	4.0000%	111,838	114,536	110,965
FNMA POOL #0MA1903	4.5000%	102,704	107,419	103,015
FNMA POOL #0MA1976	4.5000%	189,935	198,701	190,507
FNMA POOL #0MA1983	4.0000%	185,461	191,731	182,936
FNMA POOL #0MA2001	4.5000%	111,151	116,869	111,488
FNMA POOL #0MA2019	4.0000%	75,872	78,932	74,804
FNMA POOL #0MA2480	4.0000%	88,371	92,195	86,968
FNMA POOL #0MA2740	2.5000%	15,890	15,881	15,809
FNMA POOL #0MA3894	4.0000%	25,494	26,289	25,284
FNMA POOL #0MA4099	2.5000%	1,768,773	1,664,470	1,674,977
FNMA POOL #0MA4521	2.5000%	582,390	598,994	523,603
FNMA POOL #0MA4600	3.5000%	332,182	306,302	304,897
FNMA POOL #0MA4626	4.0000%	639,190	590,872	605,811
FNMA POOL #0MA4700	4.0000%	302,329	282,640	285,440
FNMA POOL #0MA4701	4.5000%	319,647	302,781	309,722
FNMA POOL #0MA4783	4.0000%	1,052,325	987,383	996,989
FNMA POOL #0MA4784	4.5000%	128,462	122,014	124,605
FNMA POOL #0MA5070	4.5000%	488,453	465,128	472,075
FNMA POOL #0MA5497	5.5000%	617,547	632,928	620,757
FNMA POOL #0MA5885	4.5000%	474,880	470,950	471,658
FNMA GTD REMIC P/T 02-T19 A1	6.5000%	251,402	284,710	262,547
FNMA GTD REMIC P/T 03-73 HC	5.5000%	195,727	206,758	201,695
FNMA GTD REMIC P/T 04-W11 1A2	6.5000%	453,511	516,524	464,802
FNMA GTD REMIC P/T 13-81 KA	2.7500%	325,052	335,662	314,500
FNMA GTD REMIC P/T 17-43 A	3.5000%	93,457	96,949	92,940
FNMA GTD REMIC P/T 20-79 AH	3.0000%	451,484	403,143	421,856
FNMA GTD REMIC P/T 21-45 EA	2.5000%	257,978	265,980	249,418
FNMA GTD REMIC P/T 21-M2G A1	1.1806%	213,719	213,711	198,858
GNMA II POOL #0MB0150	7.0000%	258,062	264,883	267,835
GNMA GTD REMIC P/T 17-34 CA	3.0000%	74,631	76,926	74,055
GNMA GTD REMIC P/T 18-115 GB	3.5000%	251,353	262,556	246,777
GNMA GTD REMIC P/T 20-134 AB	3.5000%	177,859	185,973	169,780
GNMA GTD REMIC P/T 22-180 DA	5.0000%	234,752	230,792	234,661
GNMA GTD REMIC P/T 22-85 KA	4.0000%	112,782	114,138	112,525
GNMA POOL #0543737	7.0000%	35	36	35
GNMA POOL #0619149	5.5000%	566	577	570
TENNESSEE VALLEY AUTH STRIP	0.0000%	1,108,000	988,893	1,032,814
GNMA GTD REMIC P/T 21-114 TI	3.0000%	143,298	20,241	19,148
GNMA GTD REMIC P/T 22-93 IO	3.0000%	520,441	57,005	54,173
FEDERAL NATL MTG ASSN STRIP	0.0000%	70,000	58,602	59,397
RESOLUTION FDG CORP PRIN STRIP	0.0000%	635,000	542,149	546,005
TEXAS NATURAL GAS SECURITIZTN	5.1020%	669,846	674,611	686,200
FEDERAL AGRIC MTG CORP NT	2.6000%	150,000	127,440	129,768
FEDERAL FARM CR BK CONS BD	4.3900%	200,000	200,000	200,022
FEDERAL HOME LN BK CONS BD	1.8000%	350,000	265,479	271,972
FEDERAL HOME LN BK CONS BD	1.1100%	133,333	131,995	132,111
FEDERAL HOME LN MTG CORP STRIP	0.0000%	200,000	152,186	152,481
FEDERAL NATL MTG ASSN	1.5500%	160,000	121,203	121,607
U S TREASURY BD CPN STRIP	0.0000%	385,000	358,559	341,263
U S TREASURY BOND	2.0000%	425,000	409,822	293,914
U S TREASURY BOND	3.0000%	1,585,000	1,184,485	1,157,607
U S TREASURY NOTE	2.7500%	455,000	449,904	448,619
U S TREASURY NOTE	2.3750%	3,360,000	3,196,403	3,222,581
U S TREASURY NOTE	1.5000%	4,460,000	4,127,539	4,199,717
U S TREASURY NOTE	0.5000%	965,000	930,321	931,819
U S TREASURY NOTE	0.7500%	305,000	288,468	288,499
U S TREASURY NOTE	3.6250%	1,895,000	1,893,532	1,884,158
U S TREASURY NOTE	3.1250%	5,040,000	5,013,865	4,990,584
U S TREASURY NOTE	4.0000%	9,905,000	10,011,421	9,857,725
U S TREASURY NOTE	3.5000%	14,221,000	14,164,036	14,092,262
U S TREASURY NOTE	4.5000%	3,100,000	3,095,602	3,123,601
U S TREASURY NOTE	3.8750%	25,206,000	25,326,422	25,206,272
U S TREASURY NOTE	4.2500%	4,025,000	4,023,816	4,033,829
U S TREASURY NOTE	3.7500%	11,511,000	11,539,073	11,427,792

	Coupon	Units	Cost	Market Value
U S TREASURY NOTE	4.1250%	6,969,000	6,948,386	6,960,694
U S TREASURY NOTE	4.3750%	1,885,000	1,886,848	1,917,104
U S TREASURY NOTE	3.3750%	3,040,000	3,030,734	3,017,556
U S TREASURY NOTE	3.2500%	925,000	921,888	918,568
U S TREASURY NOTE	4.6250%	1,893,000	1,934,894	1,930,766

Total of U.S. Government & Federal Agency Obligations

158,015,717

155,070,219

Domestic Corporate & Other Bonds

AMERICAN AIRLINES 2016-2 CLASS	3.2000%	8,768	8,768	8,542
CARMAX AUTO OWNER TRUST 20 1 C	2.2000%	100,000	99,992	99,903
FORD CREDIT AUTO OWNER TR B A3	5.2300%	200,151	199,706	201,038
FORD CREDIT AUTO OWNER TR D A3	5.2700%	141,370	141,953	141,548
GM FINANCIAL AUTOMOBILE L 2 A3	5.3900%	78,905	78,903	79,082
GM FINANCIAL CONSUMER AUT 1 A3	4.6200%	106,000	105,992	106,586
GM FINANCIAL CONSUMER AUT 3 A4	4.3000%	399,000	398,982	400,962
GM FINANCIAL CONSUMER AUT 4 A3	4.4000%	217,000	217,383	217,509
HONDA AUTO RECEIVABLES 20 1 A4	4.9700%	1,857,000	1,857,434	1,861,387
HONDA AUTO RECEIVABLES 20 3 A4	4.1000%	559,000	561,055	558,015
HONDA AUTO RECEIVABLES 20 4 A3	5.6700%	980,713	986,641	989,237
HYUNDAI AUTO RECEIVABLES C A3	4.4100%	434,000	433,977	435,556
HYUNDAI AUTO RECEIVABLES C A3	3.8800%	251,000	250,963	249,687
MERCEDES-BENZ AUTO RECEIV 1 A3	4.7800%	125,000	124,979	125,973
TOYOTA AUTO RECEIVABLES 2 A A3	4.6300%	174,653	174,638	174,890
TOYOTA AUTO RECEIVABLES 2 A A4	4.4200%	550,000	549,916	552,207
TOYOTA AUTO RECEIVABLES 2 B A3	4.3400%	274,000	273,985	275,025
TOYOTA AUTO RECEIVABLES 2 D A4	3.9400%	305,000	304,995	302,275
CHASE ISSUANCE TRUST A1 A	4.1600%	158,000	157,997	158,402
CNH EQUIPMENT TRUST 2022- B A3	3.8900%	30,812	30,810	30,803
JOHN DEERE OWNER TRUST 20 A A3	5.0100%	36,377	36,375	36,481
JOHN DEERE OWNER TRUST 20 B A3	3.7400%	46	46	46
SBA GTD PARTN CTFS 2007-20B 1	5.4900%	3,725	3,759	3,743
HOWMET AEROSPACE INC	6.7500%	330,000	342,854	343,897
GENERAL MOTORS CO	5.3500%	170,000	169,926	172,422
ALLY FINANCIAL INC	5.7370%	45,000	45,000	45,702
AMERICAN EXPRESS CO	2.5500%	130,000	129,976	128,114
AMERICAN EXPRESS CO	5.0850%	110,000	110,000	111,861
BANK OF AMERICA CORP	3.5930%	1,275,000	1,256,257	1,261,287
BANK OF AMERICA CORP	1.9220%	750,000	643,080	664,684
BANK OF AMERICA CORP	2.0870%	610,000	582,959	580,378
BANK OF AMERICA CORP	2.4960%	225,000	210,222	207,972
BANK OF NEW YORK MELLON CORP/T	4.9470%	540,000	540,000	540,165
CAPITAL ONE FINANCIAL CORP	4.9270%	250,000	250,510	250,672
CAPITAL ONE FINANCIAL CORP	7.1490%	155,000	155,000	157,120
CAPITAL ONE FINANCIAL CORP	5.4630%	505,000	508,301	515,461
CAPITAL ONE FINANCIAL CORP	6.3120%	225,000	234,243	232,653
CAPITAL ONE FINANCIAL CORP	5.2680%	200,000	203,645	199,614
CHARLES SCHWAB CORP/THE	5.6430%	325,000	324,696	333,921
CHARLES SCHWAB CORP/THE	5.8530%	150,000	150,377	157,540
CHARLES SCHWAB CORP/THE	6.1960%	225,000	226,016	235,157
CITIGROUP INC	3.8870%	560,000	556,363	557,300
CITIGROUP INC	4.1250%	500,000	499,183	495,800
CITIGROUP INC	4.4120%	525,000	526,692	518,999
CITIGROUP INC	4.5420%	435,000	435,000	433,491
CITIGROUP INC	4.9520%	280,000	280,000	281,815
FIFTH THIRD BANCORP	4.5660%	755,000	754,968	740,089
FORD MOTOR CREDIT CO LLC	5.4200%	470,000	468,392	461,554
FORD MOTOR CREDIT CO LLC	6.7980%	525,000	526,926	543,474
FORD MOTOR CREDIT CO LLC	5.8500%	200,000	200,616	201,473
GENERAL MOTORS FINANCIAL CO IN	5.8000%	100,000	102,008	102,919
GOLDMAN SACHS GROUP INC/THE	3.6910%	425,000	418,173	421,242
GOLDMAN SACHS GROUP INC/THE	1.9480%	400,000	399,469	394,541
GOLDMAN SACHS GROUP INC/THE	3.6150%	825,000	820,240	818,425
GOLDMAN SACHS GROUP INC/THE	3.8140%	185,000	179,658	182,496
GOLDMAN SACHS GROUP INC/THE	4.3690%	805,000	805,000	789,324
HUNTINGTON BANCSHARES INC/OH	6.2080%	45,000	45,000	46,684
JPMORGAN CHASE & CO	2.5220%	275,000	275,383	254,129
JPMORGAN CHASE & CO	2.9560%	125,000	125,799	116,472
JPMORGAN CHASE & CO	4.2550%	100,000	100,000	98,438

	Coupon	Units	Cost	Market Value
JPMORGAN CHASE & CO	5.7170%	375,000	389,791	388,263
JPMORGAN CHASE & CO	5.2990%	610,000	610,000	621,384
JPMORGAN CHASE & CO	5.1030%	755,000	755,000	768,709
JPMORGAN CHASE & CO	4.5422%	280,000	280,000	280,074
MORGAN STANLEY	4.2100%	295,000	295,000	294,190
MORGAN STANLEY	5.1640%	810,000	809,998	819,330
MORGAN STANLEY BANK NA	5.5040%	250,000	249,998	252,843
PNC BANK NA	4.4290%	1,590,000	1,590,000	1,589,393
STATE STREET CORP	3.1520%	325,000	328,716	309,615
TOYOTA MOTOR CREDIT CORP	4.5500%	125,000	142,912	125,743
TRUIST FINANCIAL CORP	6.0470%	395,000	395,000	395,995
US BANCORP	5.7750%	295,000	295,000	303,431
WELLS FARGO & CO	4.3000%	625,000	630,039	624,199
WELLS FARGO & CO	4.4780%	325,000	325,005	322,192
WELLS FARGO & CO	4.9700%	410,000	416,135	413,555
WELLS FARGO & CO	5.7070%	145,000	145,000	146,870
WELLS FARGO & CO	4.0780%	955,000	955,000	944,494
WELLS FARGO & CO	4.8970%	375,000	379,820	373,082
WELLS FARGO & CO	4.1820%	390,000	390,000	386,545
INGERSOLL RAND INC	5.1970%	260,000	259,999	262,252
NORDSON CORP	4.5000%	175,000	174,747	174,605
NORDSON CORP	5.6000%	35,000	34,992	35,799
DOW CHEMICAL CO/THE	7.3750%	40,000	46,959	43,279
DOW CHEMICAL CO/THE	4.8000%	500,000	511,759	501,535
LYB INTERNATIONAL FINANCE III	5.1250%	420,000	419,270	420,511
MOSAIC CO/THE	4.6000%	580,000	579,380	575,650
SHERWIN-WILLIAMS CO/THE	3.4500%	725,000	724,646	717,288
CCP_IRS. R USD-SOFR-COMPOUND 1	3.8918%	863,000	0	46,597
CCP_IRS. R USD-SOFR-COMPOUND 1	1.2197%	-863,000	0	0
CCP_OIS. P USD-SOFR-COMPOUND 1	4.4970%	7,240,000	2,698	60,189
CCP_OIS. R USD-SOFR-COMPOUND 1	4.0805%	170,000	77,561	78,708
CCP_OIS. R USD-SOFR-COMPOUND 1	4.0778%	4,505,000	0	-85,765
CCP_OIS. P USD-SOFR-COMPOUND 1	4.0778%	-7,240,000	0	0
CCP_OIS. R USD-SOFR-COMPOUND 1	1.3500%	-170,000	0	0
CCP_OIS. R USD-SOFR-COMPOUND 1	4.2530%	-4,505,000	-4,790	0
BANK 2021-BNK35 BN35 A3	1.7170%	400,000	399,981	364,455
BANK 2021-BNK37 BN37 A3	2.5880%	250,000	257,043	238,191
BANK 2023-BNK45 BNK45 A2	5.6580%	97,573	100,392	99,021
BANK5 2026-5YR21 5YR21 A3	5.5250%	250,000	257,496	257,657
BBCMS MORTGAGE TRUST 20 C18 A2	5.4950%	325,988	325,989	328,940
BBCMS MORTGAGE TRUST 202 C8 A3	1.6170%	416,102	419,695	398,807
BENCHMARK 2018-B8 MORTGA B8 A3	3.9823%	450,000	453,941	449,112
BENCHMARK 2020-B20 MORT B20 A3	1.9454%	218,994	224,735	208,056
BENCHMARK 2021-B24 MORT B24 A3	2.0103%	400,000	403,544	366,095
BENCHMARK 2021-B27 MOR B27 AAB	2.1630%	350,000	359,381	329,383
BENCHMARK 2021-B27 MORT B27 A3	1.7920%	600,000	599,970	565,614
BENCHMARK 2021-B31 MORT B31 A3	2.7030%	1,200,000	1,232,801	1,141,721
BENCHMARK 2025-V16 MORT V16 A3	5.4390%	500,000	520,599	513,244
BMO 2022-C3 MORTGAGE TRU C3 A2	5.5025%	214,835	215,977	216,357
BMO 2024-5C4 MORTGAGE T 5C4 A2	6.0450%	219,455	221,608	227,030
BMO 2025-5C12 MORTGAGE 5C12 A3	5.1800%	200,000	206,083	203,053
CCUBS COMMERCIAL MORTGAG C1 A3	3.2830%	248,786	250,867	244,099
CD 2016-CD2 MORTGAGE TR CD2 A3	3.2480%	273,735	256,529	272,467
CITIGROUP COMMERCIAL MOR C2 A3	2.5750%	125,187	126,169	124,733
CITIGROUP COMMERCIAL MOR P8 A3	3.2030%	325,000	327,696	320,960
COMM 2017-COR2 MORTGAG COR2 A3	3.5100%	275,000	273,464	271,562
COMM 2019-GC44 MORTGAG GC44 A3	2.6880%	600,000	605,348	583,700
CSAIL 2016-C7 COMMERCIAL C7 A4	3.2100%	98,424	99,224	98,146
DBJPM 2017-C6 MORTGAGE T C6 A4	3.0710%	290,687	271,563	286,915
FIVE 2023-V1 MORTGAGE TR V1 A2	5.1719%	348,427	351,785	351,076
MORGAN STANLEY BANK OF C32 A3	3.4590%	474,197	478,085	471,416
UBS COMMERCIAL MORTGAGE C9 ASB	4.0900%	121,174	124,297	120,734
WELLS FARGO COMMERCIAL C59 A2	1.3540%	874,787	874,785	786,269
WELLS FARGO COMMERCIAL C62 A2	3.5890%	267,519	267,513	264,931
EQUIFAX INC	5.1000%	325,000	324,821	328,499
GLOBAL PAYMENTS INC	4.5000%	140,000	139,928	138,629
QUANTA SERVICES INC	4.7500%	85,000	84,927	85,412
RELX CAPITAL INC	4.0000%	250,000	252,385	247,493
RELX CAPITAL INC	4.7500%	180,000	179,424	181,333
VERISK ANALYTICS INC	4.4500%	90,000	89,962	88,503
ALPHABET INC	4.5000%	435,000	429,307	427,855

	Coupon	Units	Cost	Market Value
ALPHABET INC	4.3750%	600,000	599,349	596,568
ALPHABET INC	4.4000%	250,000	263,822	246,886
ALPHABET INC	4.1000%	795,000	794,734	789,581
AMAZON.COM INC	4.2500%	985,000	983,439	977,740
AMAZON.COM INC	4.5500%	425,000	424,223	420,910
AMAZON.COM INC	4.8750%	155,000	154,697	153,587
APPROVIN CORP	5.1250%	240,000	240,675	241,393
APPROVIN CORP	5.3750%	93,000	92,902	93,913
CHARTER COMMUNICATIONS OPERATI	4.2000%	525,000	536,860	520,415
CHARTER COMMUNICATIONS OPERATI	4.4000%	150,000	140,069	140,235
CHARTER COMMUNICATIONS OPERATI	6.5500%	280,000	285,531	290,683
CHARTER COMMUNICATIONS OPERATI	5.8500%	150,000	149,936	147,538
COMCAST CORP	3.4000%	375,000	372,116	360,015
FOX CORP	4.7090%	295,000	299,222	295,762
META PLATFORMS INC	4.6000%	430,000	429,973	425,781
META PLATFORMS INC	4.2000%	590,000	589,363	584,275
META PLATFORMS INC	4.8750%	720,000	719,887	706,350
PEPSICO INC	1.9500%	380,000	379,186	334,892
PEPSICO INC	4.6500%	145,000	144,960	146,035
BUNGE LTD FINANCE CORP	4.2000%	260,000	256,718	257,540
KELLANOVA	4.3000%	350,000	346,857	350,261
KRAFT HEINZ FOODS CO	3.0000%	394,000	393,895	393,043
KROGER CO/THE	3.7000%	305,000	305,048	302,473
ABBOTT LABORATORIES	4.6500%	445,000	443,907	435,147
ABBVIE INC	3.2000%	550,000	545,084	530,236
ABBVIE INC	4.7500%	445,000	444,607	436,598
AMGEN INC	5.1500%	425,000	424,695	431,228
BAXTER INTERNATIONAL INC	4.9000%	100,000	99,837	98,711
CIGNA GROUP/THE	4.5000%	1,010,000	1,008,150	1,006,592
CVS HEALTH CORP	1.7500%	90,000	79,661	79,388
CVS HEALTH CORP	4.3000%	475,000	474,163	473,316
CVS HEALTH CORP	5.2500%	340,000	339,576	343,885
ELI LILLY & CO	4.6000%	495,000	494,863	489,993
GE HEALTHCARE TECHNOLOGIES INC	4.8000%	50,000	49,958	50,454
GILEAD SCIENCES INC	5.2500%	285,000	284,659	294,748
HCA INC	5.4500%	105,000	106,531	107,625
HCA INC	5.6250%	525,000	530,741	535,417
ILLUMINA INC	4.7500%	215,000	214,927	213,892
KAISER FOUNDATION HOSPITALS	3.1500%	80,000	79,964	79,168
MERCK & CO INC	4.4500%	605,000	604,518	600,857
PROVIDENCE ST JOSEPH HEALTH OB	2.7460%	25,000	25,000	24,803
SOLVENTUM CORP	5.4000%	159,000	163,686	162,654
SUTTER HEALTH	3.6950%	145,000	144,837	142,962
UNITEDHEALTH GROUP INC	4.8000%	260,000	266,394	263,106
UTAH ACQUISITION SUB INC	3.9500%	175,000	174,469	174,667
CATERPILLAR INC	2.6000%	585,000	583,632	548,927
GE VERNOVA INC	4.2500%	225,000	224,639	222,444
GE VERNOVA INC	4.8750%	440,000	440,700	436,089
MASTEC INC	5.9000%	25,000	24,991	25,832
REPUBLIC SERVICES INC	5.0000%	260,000	259,635	265,617
WASTE MANAGEMENT INC	3.1500%	335,000	334,990	329,952
AMERICAN INTERNATIONAL GROUP I	4.8500%	70,000	69,912	70,703
BROWN & BROWN INC	4.7000%	325,000	324,823	325,941
COREBRIDGE FINANCIAL INC	3.6500%	235,000	229,823	232,869
HYATT HOTELS CORP	5.2500%	70,000	70,148	71,093
MARRIOTT INTERNATIONAL INC/MD	5.0000%	185,000	184,473	186,666
MARRIOTT INTERNATIONAL INC/MD	5.4500%	55,000	54,942	55,215
MARRIOTT INTERNATIONAL INC/MD	4.9000%	20,000	19,864	20,228
AMRIZE FINANCE US LLC	4.9500%	85,000	84,954	85,929
MASCO CORP	3.5000%	250,000	245,550	246,407
OWENS CORNING	5.5000%	85,000	84,994	86,010
VULCAN MATERIALS CO	4.9500%	145,000	144,879	147,204
BAKER HUGHES HOLDINGS LLC / BA	5.0000%	148,000	147,471	145,307
BAKER HUGHES HOLDINGS LLC / BA	4.6500%	250,000	249,512	246,056
CHENIERE CORPUS CHRISTI HOLDIN	5.1250%	310,000	309,608	311,600
DIAMONDBACK ENERGY INC	3.2500%	250,000	252,042	248,382
DIAMONDBACK ENERGY INC	5.1500%	185,000	184,685	188,766
ENERGY TRANSFER LP	4.2000%	340,000	339,171	339,266
ENERGY TRANSFER LP	5.2000%	50,000	50,831	51,116
EXXON MOBIL CORP	2.6100%	1,100,000	1,100,000	1,027,640
HESS CORP	4.3000%	350,000	347,429	350,203

	Coupon	Units	Cost	Market Value
KINDER MORGAN INC	1.7500%	50,000	49,989	49,219
KINDER MORGAN INC	5.1500%	325,000	336,306	332,520
MPLX LP	4.1250%	190,000	189,968	189,510
MPLX LP	4.8000%	55,000	55,396	55,126
OCCIDENTAL PETROLEUM CORP	6.6250%	36,000	37,464	38,712
TARGA RESOURCES CORP	4.9000%	65,000	64,923	65,549
TARGA RESOURCES CORP	6.1500%	246,000	245,665	256,296
TARGA RESOURCES CORP	4.3500%	100,000	99,457	99,244
TRANSCONTINENTAL GAS PIPE LINE	3.2500%	200,000	182,498	190,115
TRANSCONTINENTAL GAS PIPE LINE	7.2500%	150,000	151,474	152,654
WESTERN MIDSTREAM OPERATING LP	4.8000%	90,000	89,988	89,029
WESTERN MIDSTREAM OPERATING LP	4.0500%	310,000	296,275	301,033
AFFIRM MASTER TRUST 2A A 144A	4.6700%	400,000	399,927	400,542
AVIS BUDGET RENTAL C 1A A 144A	3.8300%	300,000	299,987	298,349
AVIS BUDGET RENTAL C 2A A 144A	1.6600%	300,000	299,983	294,527
AVIS BUDGET RENTAL C 2A A 144A	5.2000%	200,000	199,986	200,635
BARINGS EQUIPMENT FI A A3 144A	4.8200%	200,000	199,961	202,824
ENTERPRISE FLEET FIN 1 A2 144A	5.2300%	41,969	41,963	42,174
ENTERPRISE FLEET FIN 2 A2 144A	5.5600%	50,010	50,000	50,202
FORD CREDIT AUTO OWNE 1 A 144A	4.8700%	400,000	399,889	405,790
FORD CREDIT AUTO OWNE 1 A 144A	4.3200%	300,000	299,974	297,717
FORD CREDIT AUTO OWNE 2 A 144A	4.3700%	504,000	503,808	502,712
FORD CREDIT AUTO OWNE 2 B 144A	1.9100%	100,000	99,979	98,482
FORD CREDIT FLOORPLA 1 A1 144A	4.9200%	300,000	299,997	300,368
GMF FLOORPLAN OWNER 4A A1 144A	4.7300%	200,000	199,959	201,473
GREENSKY HOME IMPROV 1 A2 144A	5.8800%	16,888	16,888	16,925
NAVIENT PRIVATE EDU BA A2 144A	2.1200%	22,571	22,562	21,613
ONEMAIN DIRECT AUTO 1A A 144A	5.4100%	278,748	278,588	280,716
ONEMAIN FINANCIAL I 1A A2 144A	4.4035%	200,000	199,997	200,062
ONEMAIN FINANCIAL IS 1A A 144A	4.8200%	400,000	399,957	400,814
ONEMAIN FINANCIAL IS 2A A 144A	1.7500%	59,789	58,624	58,970
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	2,292	2,292	2,292
SOFI PROFESSIONAL A A2FX 144A	3.6900%	8,235	8,234	8,196
SOFI PROFESSIONAL C A2FX 144A	2.3700%	35,736	35,760	34,783
TOWD POINT MORTG CES1 A1A 144A	5.8480%	51,467	51,466	51,552
TOYOTA AUTO LOAN EXT 1A A 144A	4.6500%	200,000	199,943	201,581
ARBOR MULTIFAMILY MF3 A3 144A	2.1678%	600,000	605,410	567,234
FREDDIE MAC STAC DNA3 M1B 144A	6.5452%	110,000	110,000	111,970
FREDDIE MAC STACR DNA5 M2 144A	5.2952%	3,837	3,837	3,837
MFA 2021-RPL1 TRU RPL1 A1 144A	1.1313%	119,097	119,095	109,038
NEW RESIDENTIAL MO 4A A1S 144A	4.5188%	11,010	11,277	10,834
OBX 2025-NQM21 NQM21 A1FC 144A	4.9170%	372,699	372,697	371,710
TOWD POINT MORTGAG SJ1 A1 144A	2.2500%	51,205	51,722	49,738
TOWD POINT MORTGAGE 4 A1 144A	1.7500%	40,860	41,555	37,237
ALLIANT ENERGY FINANCE LL 144A	5.4000%	100,000	99,976	100,838
ASHTREAD CAPITAL INC 144A	1.5000%	200,000	199,961	197,733
BAYER US FINANCE II LLC 144A	4.3750%	500,000	526,667	494,984
BEIGNET INVESTOR LLC 144A	6.5810%	248,000	250,004	254,983
BERRY GLOBAL INC 144A	4.8750%	80,000	79,719	80,008
BMW US CAPITAL LLC 144A	4.5000%	260,000	259,958	257,070
BMW US CAPITAL LLC 144A	2.8000%	250,000	250,000	249,862
CARGILL INC 144A	7.4100%	300,000	308,795	308,608
CONTINENTAL RESOURCES INC 144A	2.2680%	100,000	100,000	98,389
COREBRIDGE GLOBAL FUNDING 144A	4.6500%	235,000	234,982	235,179
COX COMMUNICATIONS INC 144A	3.5000%	375,000	377,402	369,794
COX COMMUNICATIONS INC 144A	3.3500%	400,000	400,534	398,152
COX COMMUNICATIONS INC 144A	1.8000%	225,000	187,474	195,640
DELTA AIR LINES INC / SKY 144A	4.7500%	375,833	376,450	375,291
DUPONT DE NEMOURS INC 144A	4.7250%	201,000	203,251	201,758
FEDEX FREIGHT HOLDING CO 144A	4.3000%	90,000	89,890	88,921
FOUNDRY JV HOLDCO LLC 144A	5.5000%	280,000	291,694	285,901
HARLEY-DAVIDSON FINANCIAL 144A	3.0500%	340,000	335,883	335,065
HYUNDAI CAPITAL AMERICA 144A	5.9500%	350,000	349,935	352,149
ITC HOLDINGS CORP 144A	4.9500%	145,000	144,953	145,682
LIBERTY UTILITIES FINANCE 144A	2.0500%	135,000	134,753	121,144
LINCOLN FINANCIAL GLOBAL 144A	4.6250%	125,000	124,946	123,689
LSEG US FIN CORP 144A	4.5000%	250,000	248,298	246,883
MAPLE PARENT HOLDINGS COR 144A	4.7500%	40,000	39,976	39,994
MAPLE PARENT HOLDINGS COR 144A	5.0500%	120,000	119,854	119,493
MARS INC 144A	4.8000%	965,000	968,027	975,156
MERITAGE HOMES CORP 144A	3.8750%	350,000	337,530	340,616

	Coupon	Units	Cost	Market Value
NUVEEN LLC 144A	5.5500%	70,000	69,942	71,782
PENSKE TRUCK LEASING CO L 144A	4.4000%	275,000	274,798	274,076
PROTECTIVE LIFE GLOBAL FU 144A	5.4670%	150,000	150,000	153,397
SMITHFIELD FOODS INC 144A	3.0000%	250,000	221,290	228,531
SMITHFIELD FOODS INC 144A	4.2500%	120,000	119,111	119,416
STELLANTIS FINANCE US INC 144A	2.6910%	200,000	167,728	169,031
TENNESSEE GAS PIPELINE CO 144A	2.9000%	225,000	212,611	210,826
VOLKSWAGEN GROUP OF AMERI 144A	5.3500%	530,000	541,435	537,207
WEIR GROUP INC 144A	5.3500%	320,000	318,527	324,241
ALEXANDRIA REAL ESTATE EQUITIE	4.9000%	330,000	335,740	330,707
AMERICAN HOMES 4 RENT LP	4.9500%	115,000	114,521	115,421
AMERICAN TOWER CORP	2.9000%	130,000	120,170	122,015
BOSTON PROPERTIES LP	6.7500%	200,000	200,941	206,716
BOSTON PROPERTIES LP	4.5000%	425,000	434,014	422,191
BOSTON PROPERTIES LP	3.2500%	250,000	250,779	230,591
COPT DEFENSE PROPERTIES LP	4.5000%	60,000	59,707	59,225
CROWN CASTLE INC	4.8000%	270,000	269,697	271,308
HOST HOTELS & RESORTS LP	3.5000%	250,000	236,531	235,008
LINEAGE OP LP	5.2500%	265,000	262,918	264,393
PROLOGIS LP	4.7500%	360,000	359,101	363,708
SIMON PROPERTY GROUP LP	4.3750%	365,000	363,984	362,930
WELLTOWER OP LLC	4.5000%	405,000	404,799	405,125
WP CAREY INC	4.6500%	165,000	163,693	163,932
AUTONATION INC	3.8000%	350,000	340,180	345,684
HOME DEPOT INC/THE	3.9500%	910,000	907,060	898,151
HOME DEPOT INC/THE	2.7000%	365,000	364,116	343,379
O'REILLY AUTOMOTIVE INC	5.7500%	200,000	199,979	201,666
WALMART INC	4.3500%	295,000	294,576	297,831
AMPHENOL CORP	4.4000%	270,000	269,668	263,514
AMPHENOL CORP	5.0500%	320,000	319,800	326,766
APPLE INC	3.2000%	260,000	260,000	258,088
APPLE INC	1.2000%	540,000	539,645	514,252
APPLIED MATERIALS INC	4.0000%	305,000	304,078	299,044
BROADCOM INC	3.4590%	102,000	102,133	101,769
BROADCOM INC	4.6000%	490,000	489,113	492,438
BROADCOM INC	5.0500%	470,000	469,581	479,717
BROADCOM INC	5.1500%	175,000	174,764	179,520
BROADCOM INC	4.3500%	220,000	219,704	219,220
CDW LLC / CDW FINANCE CORP	5.1000%	95,000	94,924	94,854
FIDELITY NATIONAL INFORMATION	4.5500%	710,000	709,129	706,652
FIDELITY NATIONAL INFORMATION	4.4500%	405,000	404,763	403,866
FISERV INC	3.2000%	270,000	269,011	269,185
FISERV INC	5.4500%	190,000	189,898	192,699
HEWLETT PACKARD ENTERPRISE CO	4.4500%	180,000	179,998	180,147
INTEL CORP	4.8750%	235,000	234,922	236,654
INTEL CORP	5.2000%	385,000	378,451	388,015
ORACLE CORP	4.9500%	270,000	267,861	264,179
ORACLE CORP	2.9500%	600,000	551,311	547,702
ORACLE CORP	5.7000%	465,000	463,998	447,092
ORACLE CORP	5.2000%	465,000	464,932	436,168
ORACLE CORP	5.3500%	25,000	24,989	24,337
ORACLE CORP	2.3000%	220,000	208,922	209,563
SALESFORCE INC	4.9000%	1,275,000	1,272,585	1,273,194
SALESFORCE INC	5.5500%	145,000	144,955	144,549
SYNOPSYS INC	4.6500%	435,000	434,795	436,595
SYNOPSYS INC	5.1500%	419,000	417,042	419,801
CSX CORP	3.2500%	525,000	524,917	519,099
AEP TEXAS INC	5.4500%	65,000	64,981	66,660
AEP TEXAS INC	5.2000%	110,000	109,509	108,181
BERKSHIRE HATHAWAY ENERGY CO	3.7000%	575,000	559,840	558,776
CENTERPOINT ENERGY HOUSTON ELE	5.2000%	240,000	239,861	245,294
DOMINION ENERGY INC	5.0000%	125,000	124,916	126,678
DOMINION ENERGY INC	4.6000%	730,000	729,230	732,296
DOMINION ENERGY INC	3.3750%	350,000	348,445	334,176
DTE ENERGY CO	3.4000%	354,000	353,547	342,428
DUKE ENERGY CORP	4.5000%	565,000	564,471	556,101
DUKE ENERGY INDIANA LLC	4.9500%	20,000	19,953	19,689
ENERGY MISSISSIPPI LLC	5.0500%	35,000	34,997	34,488
EVERGY KANSAS CENTRAL INC	4.7000%	380,000	379,715	381,753
EXELON CORP	4.9500%	350,000	344,820	339,456
EXELON CORP	3.3500%	350,000	343,268	323,016

	Coupon	Units	Cost	Market Value
EXELON CORP	3.4000%	150,000	149,991	149,925
EXELON CORP	4.0500%	450,000	449,593	440,691
NEXTERA ENERGY CAPITAL HOLDING	5.0000%	525,000	536,994	528,658
NEXTERA ENERGY CAPITAL HOLDING	4.8500%	200,000	200,052	201,849
NEXTERA ENERGY CAPITAL HOLDING	4.9000%	235,000	234,807	236,887
NEXTERA ENERGY CAPITAL HOLDING	4.6850%	125,000	125,378	125,603
PACIFIC GAS AND ELECTRIC CO	5.0000%	240,000	239,696	242,033
PINNACLE WEST CAPITAL CORP	5.1500%	90,000	89,891	91,323
PINNACLE WEST CAPITAL CORP	4.9000%	149,000	149,055	150,120
PUBLIC SERVICE ENTERPRISE GROU	4.9000%	185,000	184,797	186,836
SOUTHERN CALIFORNIA EDISON CO	2.5000%	70,000	60,417	62,520
SOUTHERN CALIFORNIA EDISON CO	5.3000%	100,000	99,958	101,394
SOUTHERN CALIFORNIA EDISON CO	4.9000%	140,000	139,992	139,819
SOUTHERN CO/THE	3.7000%	450,000	461,997	435,371
SOUTHERN CO/THE	5.1130%	275,000	283,993	277,383
VIRGINIA ELECTRIC AND POWER CO	3.5000%	700,000	699,929	695,140
VIRGINIA ELECTRIC AND POWER CO	3.7500%	100,000	99,921	99,383
WISCONSIN ELECTRIC POWER CO	4.7500%	295,000	294,588	296,229
NATIONAL FUEL GAS CO	5.5000%	50,000	49,992	51,148
NISOURCE INC	5.2000%	55,000	54,926	56,088
ESSENTIAL UTILITIES INC	5.1250%	80,000	79,894	78,883
AT&T INC	2.7500%	400,000	411,017	365,774
AT&T INC	4.2500%	790,000	789,964	789,557
AT&T INC	4.3000%	377,000	377,744	374,609
CISCO SYSTEMS INC	4.9500%	600,000	599,158	614,717
CISCO SYSTEMS INC	4.8500%	350,000	349,941	356,409
MOTOROLA SOLUTIONS INC	5.0000%	105,000	104,850	106,375
T-MOBILE USA INC	3.7500%	960,000	960,894	954,057
T-MOBILE USA INC	2.4000%	360,000	359,912	339,673
T-MOBILE USA INC	2.5500%	250,000	255,370	227,178
T-MOBILE USA INC	5.2000%	125,000	124,852	127,237
VERIZON COMMUNICATIONS INC	2.5500%	325,000	324,296	295,057
VERIZON COMMUNICATIONS INC	4.3290%	475,000	474,616	475,141
VERIZON COMMUNICATIONS INC	2.3550%	468,000	399,427	408,495
VERIZON COMMUNICATIONS INC	5.4010%	696,000	756,041	693,462
Total of Domestic Corporate & Other Bonds			115,146,493	114,063,059
Total of Domestic Fixed Income Securities			273,162,210	269,133,277
International Securities				9.43%
International Fixed Income Securities				
AUSTRALIA				
BHP BILLITON FINANCE USA LTD	5.0000%	105,000	104,952	106,943
AUSTRIA				
OESTERREICHISCHE KONTROLLBANK	3.7500%	160,000	159,541	158,405
CANADA				
ALGONQUIN POWER & UTILITIES CO	5.3650%	90,000	89,926	90,074
ALIMENTATION COUCHE-TARD 144A	3.5500%	370,000	364,086	365,729
CANADIAN NATURAL RESOURCES LTD	5.0000%	90,000	89,982	91,381
ENBRIDGE INC	6.0000%	145,000	144,913	150,462
GILDAN ACTIVEWEAR INC 144A	4.7000%	80,000	80,028	79,157
OMERS FINANCE TRUST 144A	5.5000%	250,000	261,080	265,766
OMERS FINANCE TRUST 144A	4.3750%	250,000	249,469	252,653
ONTARIO TEACHERS' CADILLA 144A	3.8750%	410,000	402,970	408,149
PROVINCE OF BRITISH COLUMBIA C	1.3000%	500,000	434,240	439,025
PROVINCE OF BRITISH COLUMBIA C	4.8000%	400,000	399,237	406,480
PROVINCE OF MANITOBA CANADA	4.3000%	615,000	607,952	609,039
PROVINCE OF ONTARIO CANADA	2.0000%	400,000	370,400	374,275
PROVINCE OF ONTARIO CANADA	4.4500%	125,000	124,815	123,767
PROVINCE OF ONTARIO CANADA	3.9000%	335,000	335,000	333,007
PROVINCE OF QUEBEC CANADA	3.8750%	175,000	174,780	173,474
PROVINCE OF QUEBEC CANADA	7.5000%	195,000	216,274	216,610
PSP CAPITAL INC 144A	3.7500%	250,000	246,876	248,038
ROYAL BANK OF CANADA	1.4000%	520,000	519,930	512,020
TRANSCANADA PIPELINES LTD	4.1000%	850,000	874,147	833,786

	Coupon	Units	Cost	Market Value
YAMANA GOLD INC	4.6250%	140,000	138,478	139,678
CAYMAN ISLANDS				
APIDOS CLO XVIII 18A A1R2 144A	4.9936%	500,000	500,026	500,000
CARLYLE US CLO 20 3A A1R2 144A	5.0721%	500,000	503,322	503,535
KENNEDY LEWIS CLO 3A A1R3 144A	4.8652%	645,000	644,951	645,000
MADISON PARK FUNDI 33A AR 144A	4.9631%	657,215	657,217	658,254
MENLO CLO I LTD 1A A1 144A	5.0952%	500,000	499,588	499,500
TRIMARAN CAVU 2019 1A A1R 144A	4.8652%	500,000	500,001	500,000
FRANCE				
BANQUE FEDERATIVE DU CRED 144A	4.5910%	380,000	379,995	380,222
BNP PARIBAS SA 144A	4.6250%	800,000	821,474	799,897
BNP PARIBAS SA 144A	2.8710%	650,000	652,870	589,394
BNP PARIBAS SA 144A	2.5910%	350,000	336,343	344,645
BPCE SA 144A	2.0450%	250,000	250,000	246,521
DEXIA SA 144A	4.7500%	500,000	505,834	508,945
SOCIETE GENERALE SA 144A	5.5190%	200,000	201,542	201,331
TOTALENERGIES CAPITAL SA	4.7240%	150,000	150,000	149,159
GERMANY				
DEUTSCHE BANK AG/NEW YORK NY	4.9500%	150,000	151,365	149,435
DEUTSCHE BANK AG/NEW YORK NY	5.3730%	150,000	150,000	151,727
DEUTSCHE BANK AG/NEW YORK NY	4.8847%	150,000	150,000	150,403
IRELAND				
CRH SMW FINANCE DAC	5.2000%	270,000	269,899	275,899
ICON INVESTMENTS SIX DAC	5.8490%	200,000	200,000	203,923
ISRAEL				
ISRAEL ST AID	5.5000%	830,000	880,059	891,770
ITALY				
CASSA DEPOSITI E PRESTITI 144A	5.7500%	400,000	400,432	400,521
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	5.5000%	270,000	274,177	273,052
MEXICO				
MEXICO GOVERNMENT INTERNATIONA	6.0000%	248,000	254,260	246,301
NETHERLANDS				
ENEL FINANCE INTERNATIONA 144A	1.6250%	335,000	334,904	332,472
ING GROEP NV	4.8580%	200,000	200,102	201,253
PROSUS NV 144A	3.0610%	575,000	495,980	515,257
NORWAY				
VAR ENERGI ASA 144A	7.5000%	200,000	208,224	209,215
YARA INTERNATIONAL ASA 144A	3.8000%	350,000	350,000	349,221
SPAIN				
BANCO SANTANDER SA	5.5520%	400,000	400,000	403,381
CAIXABANK SA 144A	6.6840%	200,000	200,000	201,865
SUPRANATIONAL GEOGRAPHIC FOCUS				
AFRICAN DEVELOPMENT BANK	3.6250%	210,000	209,830	206,443
AFRICAN DEVELOPMENT BANK	4.1250%	125,000	124,114	122,488
ASIAN INFRASTRUCTURE INVESTMEN	4.1250%	70,000	69,604	68,856
CORP ANDINA DE FOMENTO	2.2500%	75,000	73,356	73,931
CORP ANDINA DE FOMENTO	4.6250%	315,000	313,922	308,555
INTER-AMERICAN DEVELOPMENT BAN	4.1250%	110,000	108,967	107,859
INTERNATIONAL BANK FOR RECONST	2.7000%	300,000	239,962	241,877
SWITZERLAND				
UBS AG/LONDON	1.2500%	350,000	349,953	348,429
UBS AG/LONDON	5.6500%	80,000	79,998	82,557
UBS GROUP AG 144A	1.4940%	470,000	458,926	464,934
UBS GROUP AG 144A	6.2460%	200,000	199,986	207,855
UBS GROUP AG 144A	4.7510%	275,000	270,313	275,762
UBS GROUP AG 144A	4.2140%	250,000	250,403	246,830
UNITED KINGDOM				
BARCLAYS PLC	4.8360%	475,000	454,602	475,045
BARCLAYS PLC	4.9420%	145,000	145,000	145,747
BARCLAYS PLC	2.2790%	200,000	195,102	196,979
BARCLAYS PLC	4.2190%	285,000	285,005	280,581
BARCLAYS PLC	4.5210%	200,000	200,000	195,619
BARCLAYS PLC	5.7460%	275,000	288,417	282,354
BP CAPITAL MARKETS PLC	3.5880%	400,000	396,688	397,408
HSBC HOLDINGS PLC	2.8480%	500,000	474,644	462,075
HSBC HOLDINGS PLC	4.7550%	300,000	296,084	300,637
HSBC HOLDINGS PLC	2.3570%	275,000	249,897	248,048
HSBC HOLDINGS PLC	4.3980%	240,000	240,000	238,220
LLOYDS BANKING GROUP PLC	5.9850%	450,000	447,707	452,148
LLOYDS BANKING GROUP PLC	5.7210%	645,000	654,571	666,063

	Coupon	Units	Cost	Market Value
LLOYDS BANKING GROUP PLC	4.8180%	625,000	626,288	628,714
LLOYDS BANKING GROUP PLC	4.2410%	920,000	920,000	910,091
NATIONAL GRID PLC	5.4180%	215,000	215,017	219,090
NATWEST GROUP PLC	4.4450%	400,000	425,130	397,592
NATWEST GROUP PLC	1.6420%	575,000	575,024	571,506
NATWEST GROUP PLC	6.4750%	225,000	225,330	233,511
NATWEST GROUP PLC	5.1150%	190,000	190,000	191,893
NATWEST MARKETS PLC 144A	4.8930%	235,000	235,000	235,486
RECKITT BENCKISER TREASUR 144A	3.0000%	250,000	244,065	246,211
RIO TINTO FINANCE USA PLC	4.8750%	175,000	174,974	177,740
STANDARD CHARTERED PLC 144A	5.5450%	200,000	200,000	202,951
Total of International Fixed Income Securities			29,019,519	28,972,100
Total of International Securities			29,019,519	28,972,100
Futures Contracts				-0.04%
US 10YR NOTE FUTURE (CBT)	0.0000%	-28	0	56,859
US 10YR ULTRA FUTURE (CBT)	0.0000%	-17	0	34,664
US 2YR NOTE FUTURE (CBT)	0.0000%	3	0	-4,383
US 5YR NOTE FUTURE (CBT)	0.0000%	206	0	-280,944
US LONG BOND FUTURE (CBT)	0.0000%	-7	0	22,805
US ULTRA BOND (CBT)	0.0000%	-9	0	34,805
Total Futures Contracts				-136,194
Cash Equivalent Securities				3.01%
Master Notes/Money Markets				
LEHMAN PROXY STANDISH - REC		929	929	0
UMC CASH SWEEP ACCOUNT	4.3853%	8,165,165	8,165,165	8,165,165
Others (Payables, Receiveables, etc.)		0	1,070,310	1,070,310
Total of Master Notes/Money Markets/Others			9,236,404	9,235,475
Total of Cash Equivalent Securities			9,236,404	9,235,475
Total of STABLE VALUE FUND - Assets			311,418,134	307,204,658