

EXTENDED TERM FIXED INCOME FUND

Coupon Units Cost Market Value

Domestic Fixed Income Securities

81.35%

U.S. Government & Federal Agency Obligations

ALABAMA ECON SETTLEMENT AUTH B	4.2630%	80,000	79,996	76,779
AMERICAN MUNI PWR-OHIO INC OH	8.0840%	650,000	927,830	878,505
BAY AREA CA TOLL AUTH TOLL BRI	7.0430%	715,000	946,831	905,034
CALIFORNIA ST	7.5500%	1,300,000	1,759,427	1,641,391
CALIFORNIA ST	7.5000%	450,000	530,690	546,079
CALIFORNIA ST	7.3000%	2,300,000	2,582,212	2,780,687
CCP_CDX_SP UL CDX.NA.IG.41_V1	1.0000%	102,580,000	1,748,971	1,989,762
CCP_CDX_SP UL CDX.NA.IG.41_V1	0.0000%	-102,580,000	0	0
CCP_OIS_P USD-SOFR-COMPOUND 1	5.0880%	21,087,000	0	110,456
CCP_OIS_R USD-SOFR-COMPOUND 1	5.5209%	12,950,000	0	-106,727
CCP_OIS_R USD-SOFR-COMPOUND 1	5.5282%	2,380,000	440	-53,153
CCP_OIS_P USD-SOFR-COMPOUND 1	5.3264%	-21,087,000	0	0
CCP_OIS_R USD-SOFR-COMPOUND 1	4.8051%	-12,950,000	0	0
CCP_OIS_R USD-SOFR-COMPOUND 1	4.6990%	-2,380,000	0	0
COMMIT TO PUR FNMA SF MTG	3.5000%	-1,733,000	-1,544,401	-1,589,757
COMMIT TO PUR FNMA SF MTG	3.0000%	16,229,000	13,937,288	14,354,424
COMMIT TO PUR FNMA SF MTG	2.5000%	-1,320,700	-1,062,029	-1,123,420
COMMIT TO PUR FNMA SF MTG	4.0000%	-700,000	-669,504	-662,020
COMMIT TO PUR GNMA II JUMBOS	4.0000%	-11,816,900	-11,257,444	-11,281,476
FEDERAL HOME LN BK CONS BD	4.0000%	1,435,000	1,431,491	1,441,021
FEDERAL HOME LN MTG CORP	6.7500%	250,000	307,547	290,952
FEDERAL HOME LN MTG CORP	6.2500%	475,000	582,492	550,700
FEDERAL NATL MTG ASSN	7.2500%	2,195,000	2,656,132	2,589,012
FEDERAL NATL MTG ASSN STRIP	0.0000%	1,980,000	1,343,077	1,069,317
FHLMC POOL #SD-8168	3.0000%	3,031,151	2,714,315	2,685,008
FHLMC POOL #SD-8231	4.5000%	1,096,265	1,071,023	1,063,001
FHLMC MULTICLASS MT	0.8786%	7,339,649	547,589	346,502
FHLMC MULTICLASS MT	0.7188%	9,158,134	578,785	364,455
FHLMC MULTICLASS MTG 1519 A2	2.0130%	1,440,000	1,006,130	1,100,098
FHLMC MULTICLASS MTG 3741 PD	4.0000%	9,903,847	10,276,853	9,450,985
FHLMC MULTICLASS MTG 3745 LK	4.0000%	6,500,000	6,949,687	6,243,925
FHLMC MULTICLASS MTG 3960 PL	4.0000%	7,500,000	7,845,488	7,318,728
FHLMC MULTICLASS MTG 4116 BP	3.0000%	4,505,910	4,822,457	3,647,878
FHLMC MULTICLASS MTG 4176 CE	3.0000%	1,746,000	1,806,176	1,500,788
FHLMC MULTICLASS MTG 4355 ZL	4.0000%	1,519,815	1,352,549	1,414,651
FHLMC MULTICLASS MTG 4361 GZ	3.0000%	3,977,923	3,498,943	3,542,923
FHLMC MULTICLASS MTG 4364 ZA	3.0000%	5,349,908	4,671,379	4,696,569
FHLMC MULTICLASS MTG 4758 Z	4.0000%	1,089,207	973,971	1,023,077
FHLMC MULTICLASS MTG 4764 DZ	4.0000%	265,086	234,617	243,897
FHLMC MULTICLASS MTG 4767 VZ	4.0000%	277,709	247,144	255,855
FHLMC MULTICLASS MTG 5109 ID	2.5000%	1,302,571	205,766	197,683
FHLMC MULTICLASS MTG 5319 PO	0.0000%	5,117,704	3,584,585	3,587,979
FHLMC MULTICLASS MTG 5341 AO	0.0000%	2,620,431	1,850,600	1,894,421
FHLMC MULTICLASS MTG K037 X1	0.8738%	268,241	262,158	15
FHLMC MULTICLASS MTG K053 X1	0.8700%	20,276,482	10,919,389	281,683
FHLMC MULTICLASS MTG K740 X1	0.7431%	7,222,775	341,181	168,786
FNMA POOL #0BS4038	2.3700%	3,000,000	2,145,467	2,332,843
FNMA POOL #0MA4077	2.0000%	2,495,695	2,027,368	2,054,823
FNMA POOL #0MA4644	4.0000%	3,213,653	2,870,490	3,039,850
FNMA POOL #0MA4649	4.5000%	1,723,635	1,684,240	1,671,986
FNMA POOL #0MA4684	4.5000%	448,203	437,746	434,604
FNMA POOL #0MA4761	5.0000%	5,318,095	5,275,372	5,263,237
FNMA POOL #0MA4876	6.0000%	550,698	560,956	560,847
FNMA POOL #0MA5044	6.5000%	204,909	209,779	209,974
FNMA GTD REMIC P/T 10-110 PE	5.0000%	512,519	567,772	515,984
FNMA GTD REMIC P/T 10-60 JZ	5.5000%	853,357	924,477	868,650
FNMA GTD REMIC P/T 13-73 KE	3.0000%	1,125,000	1,129,291	946,476
FNMA GTD REMIC P/T 14-19 Z	4.5000%	6,226,510	6,692,215	6,095,142
FNMA GTD REMIC P/T 16-75 AY	3.0000%	9,622,000	9,364,055	7,990,923
FNMA GTD REMIC P/T 17-100 ZJ	3.5000%	1,941,930	1,725,264	1,740,889
FNMA GTD REMIC P/T 17-104 PL	3.0000%	10,000,000	9,644,010	8,397,825
FNMA GTD REMIC P/T 17-108 PB	3.0000%	7,656,000	7,312,352	5,996,814
FNMA GTD REMIC P/T 17-96 KB	3.0000%	8,345,002	7,985,309	6,628,417
FNMA GTD REMIC P/T 18-76 ZL	4.0000%	2,959,794	2,713,942	2,707,452
FNMA GTD REMIC P/T 19-31 EB	3.0000%	2,984,703	3,478,664	2,277,272
FNMA GTD REMIC P/T 19-36 NJ	3.0000%	7,063,830	7,582,252	5,827,396
FNMA GTD REMIC P/T 21-88 IO	2.5000%	1,448,762	208,486	202,734
FNMA GTD REMIC P/T 22-25 KL	4.0000%	5,000,000	5,009,856	4,520,071
FNMA GTD REMIC P/T 23-36 AO	0.0000%	2,767,671	1,965,654	1,902,845
GNMA GTD REMIC P/T 14-69 PL	4.0000%	4,864,523	5,093,581	4,542,421
GNMA GTD REMIC P/T 15-164 MZ	3.0000%	7,644,274	8,366,009	6,011,095
GNMA GTD REMIC P/T 16-123 LM	3.0000%	100,000	99,364	83,540
GNMA GTD REMIC P/T 16-151 IO	0.8097%	587,147	46,330	22,554
GNMA GTD REMIC P/T 17-88 KC	3.0000%	3,991,776	4,400,954	3,245,128
GNMA GTD REMIC P/T 18-4 IO	0.5696%	874,334	66,686	29,476
GNMA GTD REMIC P/T 18-H14 FQ	3.9577%	96	96	95
GNMA GTD REMIC P/T 22-22 AL	2.5000%	2,113,478	1,468,007	1,439,135
GNMA II POOL #OMA8267	4.0000%	11,246,359	10,796,641	10,730,833

	Coupon	Units	Cost	Market Value
LOS ANGELES CA DEPT OF ARPTS	6.5820%	1,050,000	1,248,442	1,158,835
LOS ANGELES CA UNIF SCH DIST	6.7580%	1,900,000	2,060,275	2,146,122
MASSACHUSETTS ST	3.2770%	540,000	559,808	434,451
MET TRANSPRTN AUTH NY REVENUE	6.8140%	600,000	747,961	664,784
MICHIGAN ST UNIV REVENUES	4.1650%	1,395,000	1,060,605	1,129,078
MUNI ELEC AUTH OF GEORGIA	6.6550%	663,000	770,125	753,543
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	2,550,000	2,940,691	3,082,661
NEW YORK CITY NY MUNI WTR FIN	6.0110%	500,000	690,135	562,789
NEW YORK CITY NY TRANSITIONAL	5.5080%	1,050,000	1,038,358	1,082,017
OREGON ST DEPT OF TRANSPRTN HI	5.8340%	200,000	250,320	216,615
PENNSYLVANIA ST TURNPIKE COMMI	6.1050%	1,000,000	1,148,756	1,111,472
PORT AUTH OF NEW YORK & NEW JE	5.6470%	1,000,000	1,142,420	1,065,967
PORT AUTH OF NEW YORK & NEW JE	4.4580%	1,725,000	1,412,015	1,574,001
SAN ANTONIO TX ELEC & GAS REVE	5.9850%	500,000	595,367	545,056
TENNESSEE VALLEY AUTH BD	5.2500%	750,000	907,317	795,812
TEXAS ST PRIV ACTIVITY BOND SU	3.9220%	150,000	150,002	121,449
U S TREASURY BD CPN STRIP	0.0000%	14,900,000	8,370,742	6,546,114
U S TREASURY BD PRIN STRIP	0.0000%	44,000,000	11,651,405	13,961,986
U S TREASURY BOND	3.1250%	15,475,000	14,772,683	12,993,901
U S TREASURY BOND	3.6250%	55,963,400	50,751,394	51,725,772
U S TREASURY BOND	3.3750%	28,155,000	24,590,121	24,805,850
U S TREASURY BOND	3.0000%	75,910,000	69,714,893	62,413,223
U S TREASURY BOND	2.5000%	4,135,000	3,328,370	3,102,704
U S TREASURY BOND	2.8750%	3,210,000	2,684,540	2,593,547
U S TREASURY BOND	2.2500%	52,675,000	41,274,411	37,285,948
U S TREASURY BOND	2.7500%	16,290,000	13,157,134	12,684,131
U S TREASURY BOND	1.8750%	8,960,000	7,308,048	6,058,256
U S TREASURY BOND	2.3750%	29,605,000	23,806,849	21,805,407
U S TREASURY BOND	2.0000%	29,525,000	18,689,326	19,373,149
U S TREASURY BOND	1.7500%	9,630,000	8,139,770	6,697,364
U S TREASURY BOND	1.3750%	9,320,000	5,587,014	5,193,352
U S TREASURY BOND	4.0000%	14,630,000	14,202,722	14,434,552
U S TREASURY BOND	4.7500%	2,580,000	2,692,458	2,767,453
U S TREASURY BOND	3.8750%	4,255,000	3,894,092	4,056,877
U S TREASURY BOND	3.7500%	12,340,000	11,351,494	11,532,116
U S TREASURY BOND	4.1250%	49,460,000	45,459,182	49,993,241
U S TREASURY BOND	3.2500%	9,095,000	8,813,417	7,979,441
U S TREASURY BOND	1.2500%	1,120,000	658,358	603,531
U S TREASURY NOTE	4.0000%	2,640,000	2,590,206	2,625,872
U S TREASURY NOTE	4.5000%	1,440,000	1,514,875	1,511,775
U S TREASURY NOTE	4.1250%	1,765,000	1,728,224	1,794,095
UNIV OF CALIFORNIA CA REVENUES	5.9460%	1,000,000	1,172,531	1,096,153
UNIV OF CALIFORNIA CA REVENUES	5.7700%	1,025,000	1,025,371	1,108,428
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	2,400,000	1,483,682	1,698,948
UNIV OF MINNESOTA MN	4.0480%	700,000	699,987	631,222
UNIV OF NORTH CAROLINA NC AT C	3.3270%	255,000	272,399	228,932
UNIV OF VIRGINIA VA UNIV REVEN	4.1790%	150,000	150,000	127,801
UNIV OF VIRGINIA VA UNIV REVEN	2.5840%	620,000	620,043	423,219
Total of U.S. Government & Federal Agency Obligations			610,792,853	570,026,812

Domestic Corporate & Other Bonds

ABBOTT LABORATORIES	4.7500%	2,060,000	2,192,856	2,093,836
ABBVIE INC	4.5000%	900,000	897,227	880,228
ABBVIE INC	4.3000%	2,555,000	2,560,994	2,447,234
ABBVIE INC	4.2500%	2,125,000	2,119,576	1,893,702
ABBVIE INC	4.4500%	15,000	14,901	13,772
ABBVIE INC	4.0500%	2,195,000	2,285,646	1,981,967
ABBVIE INC	4.7000%	240,000	265,025	228,379
ABBVIE INC	4.5500%	985,000	1,111,776	965,945
ACCO BRANDS CORP 144A	4.2500%	325,000	325,000	293,250
ADTALEM GLOBAL EDUCATION 144A	5.5000%	197,000	197,007	189,495
AEP TEXAS INC	4.1500%	1,000,000	766,476	805,882
AEP TRANSMISSION CO LLC	4.2500%	1,100,000	895,532	946,115
AETHON UNITED BR LP / AET 144A	8.2500%	400,000	400,011	402,000
ALABAMA POWER CO	4.3000%	500,000	388,912	434,437
ALBERTSONS COS INC / SAFE 144A	3.5000%	15,000	14,885	13,620
ALBERTSONS COS INC / SAFE 144A	5.8750%	400,000	407,563	400,268
ALEXANDRIA REAL ESTATE EQUITIE	2.9500%	3,280,000	2,628,680	2,735,008
ALLIED UNIVERSAL HOLDCO L 144A	6.0000%	600,000	603,450	489,176
AMAZON.COM INC	2.8750%	900,000	896,953	707,127
AMAZON.COM INC	3.8750%	1,800,000	1,820,087	1,670,283
AMAZON.COM INC	4.0500%	1,800,000	1,533,074	1,622,920
AMEREN ILLINOIS CO	4.5000%	240,000	239,784	219,616
AMEREN ILLINOIS CO	4.1500%	3,005,000	2,536,104	2,589,902
AMERICAN AXLE & MANUFACTURING	6.5000%	300,000	299,538	301,212
AMERICAN ELECTRIC POWER CO INC	3.2500%	1,500,000	1,527,568	1,066,979
AMERICAN ELECTRIC POWER CO INC	5.6250%	1,400,000	1,386,499	1,458,507
AMERICAN INTERNATIONAL GROUP I	4.7500%	1,600,000	1,946,836	1,506,905
AMERICAN TOWER CORP	3.1000%	1,000,000	963,108	681,584
AMERICAN WATER CAPITAL CORP	4.0000%	320,000	317,179	267,884
AMERICAN WATER CAPITAL CORP	4.1500%	1,175,000	1,169,330	1,010,353
AMERICREDIT AUTOMOBILE REC 3 D	1.4900%	200,000	199,967	189,107

	Coupon	Units	Cost	Market Value
AMERIGAS PARTNERS LP / AMERIGA	5.8750%	300,000	313,014	297,043
AMGEN INC	3.3750%	730,000	755,235	543,433
AMGEN INC	3.0000%	780,000	775,455	544,659
AMGEN INC	4.4000%	2,640,000	3,184,552	2,343,137
AMGEN INC	5.7500%	4,640,000	4,595,668	4,868,029
AMGEN INC	5.6500%	890,000	888,732	936,356
ANALOG DEVICES INC	2.9500%	1,680,000	1,666,768	1,201,356
ANTERO MIDSTREAM PARTNERS 144A	7.8750%	400,000	416,000	409,688
AON CORP / AON GLOBAL HOLDINGS	3.9000%	750,000	739,023	595,937
API GROUP DE INC 144A	4.1250%	375,000	375,010	341,234
APPLE INC	4.3750%	2,945,000	2,931,236	2,792,630
APPLE INC	2.6500%	2,080,000	1,999,982	1,423,938
ARCH CAPITAL FINANCE LLC	5.0310%	245,000	245,004	226,947
ARIZONA PUBLIC SERVICE CO	3.7500%	2,195,000	1,580,344	1,669,025
ASCENT RESOURCES UTICA HO 144A	8.2500%	125,000	125,000	125,726
ASCENT RESOURCES UTICA HO 144A	7.0000%	125,000	123,307	125,790
ASCENT RESOURCES UTICA HO 144A	9.0000%	51,000	47,020	64,260
ASHTON WOODS USA LLC / AS 144A	4.6250%	425,000	425,002	379,240
AT&T INC	3.5000%	4,498,000	4,423,535	3,501,827
AT&T INC	4.5000%	2,374,000	2,314,062	2,090,726
AT&T INC	3.6500%	4,129,000	3,534,751	2,984,685
AT&T INC	3.8000%	2,100,000	1,327,150	1,561,019
AT&T INC	3.5500%	7,000,000	4,749,867	5,032,842
AT&T INC	2.5500%	278,000	274,887	226,576
ATMOS ENERGY CORP	5.5000%	1,235,000	1,230,796	1,290,692
ATMOS ENERGY CORP	4.1250%	1,205,000	1,200,695	1,035,058
AVIS BUDGET RENTAL C 1A A 144A	3.8300%	1,900,000	1,899,847	1,812,940
AVIS BUDGET RENTAL C 3A A 144A	5.4400%	2,600,000	2,599,638	2,621,422
BALL CORP	6.0000%	525,000	525,075	536,116
BALTIMORE GAS AND ELECTRIC CO	2.9000%	785,000	777,972	533,132
BANK 2020-BNK29 BN29 A3	1.7420%	1,300,000	1,311,997	1,015,759
BANK OF AMERICA CORP		17,520,000	17,401,779	16,514,137
BANK5 2023-5YR3 5YR3 A3	6.7240%	2,000,000	2,059,835	2,131,271
BANK5 2023-5YR4 5YR4 A3	6.5000%	5,500,000	5,664,787	5,816,473
BAUSCH HEALTH AMERICAS IN 144A	8.5000%	50,000	50,212	27,441
BAYCARE HEALTH SYSTEM INC	3.8310%	1,725,000	1,377,522	1,429,518
BAYER US FINANCE II LLC 144A	4.6250%	200,000	182,343	172,787
BAYER US FINANCE II LLC 144A	4.8750%	1,750,000	1,378,825	1,475,888
BBCMS 2016-ETC MORT ETC A 144A	2.9370%	1,800,000	1,837,411	1,609,120
BEAZER HOMES USA INC	7.2500%	550,000	575,842	554,726
BEAZER HOMES USA INC	5.8750%	25,000	21,947	24,417
BECTON DICKINSON & CO	3.7340%	18,000	18,043	17,717
BECTON DICKINSON & CO	4.6690%	400,000	330,510	373,515
BENCHMARK 2020-B21 MORT B21 A4	1.7044%	1,300,000	1,312,061	1,063,190
BENCHMARK 2021-B23 MO B23 A4A1	1.8230%	4,000,000	4,037,194	3,127,808
BENCHMARK 2021-B25 MORT B25 A3	1.9060%	2,400,000	2,399,952	2,043,034
BENCHMARK 2021-B25 MORT B25 A4	2.2680%	1,500,000	1,514,101	1,228,577
BENCHMARK 2021-B26 MORT B26 A4	2.2950%	2,000,000	2,018,837	1,630,478
BENCHMARK 2021-B28 MORT B28 A4	1.9796%	3,200,000	3,230,304	2,574,307
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	3,841,000	4,472,624	4,162,261
BERKSHIRE HATHAWAY ENERGY CO	4.6000%	3,175,000	2,485,217	2,826,318
BERRY GLOBAL INC	1.5700%	2,190,000	2,180,842	2,034,500
BMARK 2023-V4 V4 A3	6.8409%	2,500,000	2,574,927	2,673,310
BMO 2023-C7 A2	6.7700%	2,800,000	2,883,987	2,944,641
BOSTON PROPERTIES LP	3.2500%	250,000	215,617	214,496
BOSTON PROPERTIES LP	6.5000%	150,000	149,594	158,211
BOSTON SCIENTIFIC CORP	4.7000%	165,000	215,338	158,562
BP CAPITAL MARKETS AMERICA INC	2.7720%	500,000	472,092	334,402
BP CAPITAL MARKETS AMERICA INC	3.0600%	1,400,000	1,423,249	1,083,056
BRAVO RESIDENTIAL RPL1 A1 144A	5.0000%	1,589,552	1,532,157	1,567,264
BRINKER INTERNATIONAL INC 144A	8.2500%	275,000	275,021	287,672
BRISTOL-MYERS SQUIBB CO	4.2500%	1,205,000	1,195,726	1,045,661
BRISTOL-MYERS SQUIBB CO	3.7000%	1,000,000	838,176	785,832
BRISTOL-MYERS SQUIBB CO	4.6250%	570,000	696,057	528,583
BRISTOL-MYERS SQUIBB CO	6.4000%	1,045,000	1,044,845	1,210,695
BRIXMOR OPERATING PARTNERSHIP	2.2500%	220,000	219,752	195,360
BRIXMOR OPERATING PARTNERSHIP	4.0500%	1,600,000	1,692,153	1,495,123
BROADCOM INC 144A	3.5000%	2,000,000	1,508,175	1,585,538
BROADCOM INC 144A	3.1870%	2,560,000	2,520,795	2,074,507
BROADCOM INC 144A	3.4190%	736,000	735,810	646,434
BROADCOM INC 144A	3.1370%	831,000	782,524	682,238
BROADCOM INC 144A	4.9260%	1,000,000	807,731	967,730
BURLINGTON NORTHERN SANTA FE L	4.5500%	1,940,000	1,949,980	1,810,136
BURLINGTON NORTHERN SANTA FE L	3.3000%	2,100,000	1,376,642	1,595,242
BX COMMERCIAL MORTGA XL G 144A	7.7763%	850,000	877,292	837,036
C&S GROUP ENTERPRISES LLC 144A	5.0000%	400,000	396,576	321,728
CALPINE CORP 144A	5.0000%	310,000	311,565	284,182
CALPINE CORP 144A	4.6250%	265,000	264,997	246,139
CALPINE CORP 144A	5.1250%	300,000	302,103	287,634
CANTOR FITZGERALD LP 144A	4.5000%	2,525,000	2,519,509	2,423,640
CAPITAL ONE FINANCIAL CORP		325,000	338,397	318,901
CARMAX AUTO OWNER TRUST 20 1 D	1.2800%	600,000	599,874	565,115
CARMAX AUTO OWNER TRUST 20 2 D	1.5500%	800,000	799,821	747,406
CARRIER GLOBAL CORP	3.5770%	1,750,000	1,650,249	1,368,906
CARRIER GLOBAL CORP 144A	6.2000%	1,155,000	1,153,057	1,335,147

	Coupon	Units	Cost	Market Value
CATERPILLAR INC	3.8030%	450,000	422,586	394,760
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	405,000	404,865	370,075
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	380,000	380,010	332,135
CD 2017-CD4 MORTGAGE TR CD4 A3	3.2480%	1,935,992	1,952,910	1,808,536
CD 2017-CD5 MORTGAGE TR CD5 A3	3.1710%	1,200,000	1,210,466	1,117,501
CENTERPOINT ENERGY HOUSTON ELE	4.5000%	700,000	607,487	641,306
CENTERPOINT ENERGY INC	3.7000%	1,945,000	1,330,166	1,468,644
CENTRAL GARDEN & PET CO 144A	4.1250%	75,000	75,000	66,283
CENTURY COMMUNITIES INC	6.7500%	450,000	463,500	454,858
CF INDUSTRIES INC	4.9500%	500,000	478,008	457,009
CGMS COMMERCIAL MORTGAGE B1 A3	3.1970%	1,645,000	1,659,362	1,540,382
CHART INDUSTRIES INC 144A	7.5000%	100,000	98,819	104,525
CHARTER COMMUNICATIONS OPERATI	3.9000%	2,480,000	1,695,395	1,667,503
CHARTER COMMUNICATIONS OPERATI	4.8000%	5,190,000	5,434,744	4,017,434
CHARTER COMMUNICATIONS OPERATI	3.7000%	3,000,000	1,892,320	1,951,289
CHARTER COMMUNICATIONS OPERATI	5.7500%	3,800,000	3,108,461	3,372,418
CHARTER COMMUNICATIONS OPERATI	6.3840%	365,000	378,862	370,509
CHARTER COMMUNICATIONS OPERATI	6.4840%	455,000	488,199	447,089
CHASE HOME LENDIN RPL1 A1 144A	3.5000%	723,698	655,303	652,602
CHESAPEAKE ENERGY CORP 144A	5.5000%	150,000	149,998	148,701
CHESAPEAKE ENERGY CORP 144A	5.8750%	125,000	124,998	122,494
CHEVRON CORP	3.0780%	275,000	275,000	207,583
CHUBB CORP/THE	6.5000%	625,000	662,431	723,686
CHUBB INA HOLDINGS INC	2.8500%	1,500,000	1,476,898	1,088,046
CIGNA GROUP/THE	4.8000%	665,000	664,111	642,959
CIGNA GROUP/THE	6.1250%	1,000,000	1,256,530	1,094,015
CITGO PETROLEUM CORP 144A	7.0000%	165,000	165,002	164,731
CITIGROUP COMMERCIAL M GC31 A3	3.4970%	3,169,760	3,195,355	3,066,775
CITIGROUP COMMERCIAL MOR C7 A3	2.8600%	480,000	484,617	426,259
CITIGROUP COMMERCIAL MOR P6 A4	3.4580%	177,362	178,898	169,575
CITIGROUP COMMERCIAL MOR P8 A3	3.2030%	2,000,000	2,017,565	1,869,147
CITIGROUP INC		10,952,000	10,580,059	10,204,557
CITIGROUP MORTGAGE 12 3A2 144A	4.4304%	81,675	77,641	71,970
CIVITAS RESOURCES INC 144A	8.3750%	125,000	125,002	130,493
CIVITAS RESOURCES INC 144A	8.6250%	50,000	50,002	53,036
COLORADO INTERSTATE GAS C 144A	4.1500%	570,000	569,579	553,971
COLUMBIA PIPELINES OPERAT 144A	6.7140%	1,500,000	1,574,536	1,654,196
COMCAST CORP	4.0000%	2,220,000	2,123,258	1,868,437
COMCAST CORP	5.5000%	2,765,000	2,776,045	2,908,390
COMCAST CORP	4.6500%	3,800,000	4,125,211	3,564,541
COMCAST CORP	3.9000%	1,000,000	1,057,383	893,951
COMCAST CORP	3.9990%	2,280,000	2,066,209	1,902,671
COMMONSPIRIT HEALTH	3.9100%	500,000	505,340	393,584
COMMONWEALTH EDISON CO	3.0000%	1,500,000	914,536	1,045,014
COMMONWEALTH EDISON CO	4.0000%	625,000	624,891	529,423
COMMONWEALTH EDISON CO	5.9000%	1,200,000	1,484,568	1,296,643
CONNECTICUT AVENU R01 1M2 144A	7.5019%	66,556	65,827	67,429
CONNECTICUT AVENU R08 1M1 144A	6.8374%	680,881	680,885	682,171
CONOCOPHILLIPS CO	5.0500%	1,510,000	1,507,223	1,551,351
CONOCOPHILLIPS CO	5.5500%	1,000,000	986,771	1,061,254
CONOCOPHILLIPS CO	3.7580%	1,500,000	1,177,721	1,269,114
CONOCOPHILLIPS CO	4.0250%	500,000	352,600	405,492
CONSOLIDATED EDISON CO OF NEW	4.5000%	320,000	366,995	284,923
CONSOLIDATED EDISON CO OF NEW	4.3000%	35,000	34,704	29,075
CONSOLIDATED EDISON CO OF NEW	3.8500%	400,000	399,522	325,239
CONTINENTAL AIRLINES 2012-2 CL	4.0000%	75,420	76,345	73,744
CONTINENTAL RESOURCES INC 144A	2.2680%	370,000	370,000	340,438
CORPORATE OFFICE PROPERTIES LP	2.7500%	850,000	843,339	687,047
COX COMMUNICATIONS INC 144A	2.6000%	1,560,000	1,555,388	1,321,676
COX COMMUNICATIONS INC 144A	3.6000%	1,350,000	858,390	982,509
COX COMMUNICATIONS INC 144A	5.7000%	2,415,000	2,412,033	2,512,106
CROWN CASTLE INC	4.1500%	500,000	573,516	403,330
CSAIL 2020-C19 COMMERC C19 A2	2.3199%	4,000,000	4,036,792	3,361,836
CSC HOLDINGS LLC 144A	3.3750%	425,000	425,000	310,069
CSC HOLDINGS LLC 144A	5.5000%	300,000	309,000	277,289
CSC HOLDINGS LLC 144A	4.6250%	300,000	292,869	180,636
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	251,483	251,002	238,177
CSMC 2020-RPL6 TR RPL6 A1 144A	3.3768%	255,309	255,309	253,940
CSMC 2022-RPL4 TR RPL4 A1 144A	3.9044%	438,834	416,315	411,175
CSX CORP	4.5000%	1,750,000	1,412,452	1,623,975
CSX CORP	3.9500%	935,000	956,947	782,153
CVS HEALTH CORP	4.2500%	1,450,000	1,050,407	1,211,031
CVS HEALTH CORP	2.7000%	600,000	599,761	427,756
CVS HEALTH CORP	4.7800%	3,060,000	3,189,320	2,898,990
CVS HEALTH CORP	5.0500%	665,000	731,170	621,980
CVS HEALTH CORP	4.1250%	2,000,000	2,103,510	1,717,355
CVS HEALTH CORP	5.1250%	3,940,000	3,575,476	3,727,570
DANA INC	4.5000%	725,000	725,096	630,764
DANAHER CORP	2.6000%	1,000,000	979,472	670,026
DAVITA INC 144A	4.6250%	225,000	224,998	196,289
DBJPM 2016-C3 MORTGAGE T C3 A4	2.6320%	1,064,065	1,072,976	989,510
DEERE & CO	3.9000%	500,000	469,797	449,159
DIAMONDBACK ENERGY INC	6.2500%	1,000,000	973,084	1,066,007
DISCOVERY COMMUNICATIONS LLC	4.0000%	1,443,000	1,291,208	1,026,754
DISCOVERY COMMUNICATIONS LLC	5.3000%	490,000	618,798	420,697

	Coupon	Units	Cost	Market Value
DISCOVERY COMMUNICATIONS LLC	5.2000%	250,000	253,403	215,376
DISH DBS CORP	7.7500%	1,250,000	1,311,383	870,638
DISH DBS CORP	7.3750%	50,000	50,008	29,889
DIVERSIFIED HEALTHCARE TRUST	4.7500%	1,700,000	1,697,652	1,305,966
DIVERSIFIED HEALTHCARE TRUST	9.7500%	151,000	158,550	148,207
DOMINION ENERGY INC	4.8500%	2,465,000	2,167,505	2,266,195
DOMINION ENERGY INC	5.9500%	1,500,000	1,654,443	1,579,711
DOMINION ENERGY SOUTH CAROLINA	4.6000%	1,325,000	1,150,938	1,206,418
DOW CHEMICAL CO/THE	4.3750%	625,000	583,361	551,828
DOW CHEMICAL CO/THE	6.9000%	1,000,000	1,043,786	1,201,705
DTE ELECTRIC CO	3.9500%	1,135,000	1,126,765	953,579
DUKE ENERGY CAROLINAS LLC	3.7500%	2,860,000	2,462,564	2,289,406
DUKE ENERGY CORP	3.5000%	1,430,000	1,429,503	1,050,531
DUKE ENERGY CORP	3.7500%	750,000	783,269	577,870
DUKE ENERGY FLORIDA LLC	3.4000%	1,185,000	837,481	887,845
DUKE ENERGY INDIANA LLC	2.7500%	1,800,000	1,095,554	1,163,692
DUKE ENERGY INDIANA LLC	3.2500%	1,000,000	1,107,966	724,806
DUKE ENERGY OHIO INC	5.6500%	1,600,000	1,587,548	1,675,737
DUKE ENERGY PROGRESS LLC	3.7000%	270,000	269,423	209,956
ELEVANCE HEALTH INC	4.6500%	1,000,000	1,247,672	926,352
ELEVANCE HEALTH INC	4.5500%	1,300,000	1,027,687	1,186,047
ELI LILLY & CO	4.8750%	1,100,000	1,081,675	1,137,701
EMERSON ELECTRIC CO	2.8000%	1,455,000	1,451,913	999,648
ENERGY TRANSFER LP	6.2500%	3,400,000	3,429,973	3,515,951
ENERGY TRANSFER LP	6.0000%	770,000	762,208	775,718
ENERGY TRANSFER LP	6.1250%	30,000	33,546	30,216
ENERGY TRANSFER LP	5.4000%	680,000	734,984	633,612
ENERGY TRANSFER LP	6.5500%	145,000	144,823	157,369
ENTERGY TEXAS INC	3.5500%	2,830,000	2,370,587	2,135,251
ENTERPRISE PRODUCTS OPERATING	4.4500%	3,300,000	2,935,022	3,011,547
ENTERPRISE PRODUCTS OPERATING	3.2000%	1,355,000	1,309,032	987,383
EOG RESOURCES INC	4.9500%	550,000	489,482	540,272
EQM MIDSTREAM PARTNERS LP 144A	7.5000%	50,000	50,000	52,635
EQUINIX INC	3.0000%	1,135,000	1,070,737	770,241
EQUITABLE HOLDINGS INC	5.0000%	500,000	601,920	464,235
ERAC USA FINANCE LLC 144A	4.2000%	725,000	698,980	632,432
ERAC USA FINANCE LLC 144A	5.4000%	1,700,000	1,691,577	1,784,421
ERP OPERATING LP	4.5000%	875,000	693,900	774,980
ESSEX PORTFOLIO LP	4.5000%	735,000	732,317	629,288
EVERGY KANSAS CENTRAL INC	4.1250%	1,165,000	940,786	1,001,015
EXELON CORP	4.4500%	1,500,000	1,631,928	1,306,751
EXELON CORP	4.7000%	2,450,000	2,084,984	2,204,212
EXELON CORP	5.6000%	1,250,000	1,180,473	1,270,043
EXETER AUTOMOBILE RECEIVA 3A D	1.5500%	1,400,000	1,399,970	1,305,400
EXXON MOBIL CORP	4.1140%	430,000	429,999	383,263
EXXON MOBIL CORP	4.2270%	2,080,000	2,338,659	1,930,289
FEDEX CORP	3.9000%	1,475,000	1,393,740	1,347,136
FEDEX CORP	4.9500%	1,250,000	1,049,125	1,185,656
FIRSTENERGY TRANSMISSION 144A	5.4500%	2,110,000	1,930,717	2,038,355
FISERV INC	4.4000%	430,000	535,199	379,006
FIVE POINT OPERATING CO L 144A	7.8750%	350,000	349,994	346,500
FLORIDA POWER & LIGHT CO	4.0500%	1,650,000	1,386,125	1,460,704
FORD MOTOR CO	4.7500%	2,950,000	2,427,229	2,435,164
FORD MOTOR CREDIT CO LLC		200,000	200,000	179,555
FOX CORP	5.4760%	820,000	909,572	797,267
FREDDIE MAC STAC DNA1 M1B 144A	7.1874%	540,000	539,967	539,794
FREDDIE MAC STAC DNA3 M1B 144A	8.2374%	630,000	630,001	646,872
FREDDIE MAC STACR DNA1 B1 144A	7.9874%	190,000	189,987	192,435
FREDDIE MAC STACR DNA1 M2 144A	7.1374%	860,449	863,439	865,496
FREDDIE MAC STACR DNA3 B1 144A	8.8374%	445,000	445,000	463,372
FREDDIE MAC STACR DNA5 M2 144A	6.9874%	93,603	93,599	93,995
FREDDIE MAC STACR HQA3 M2 144A	7.4374%	1,120,000	1,191,645	1,104,928
FREDDIE MAC STRUC DNA2 B1 144A	8.7374%	1,745,000	1,749,145	1,812,743
FREDDIE MAC STRUC HQA5 M2 144A	7.9374%	591,352	591,361	602,058
FREEPORT-MCMORAN INC	5.4500%	1,910,000	2,287,996	1,858,125
GAP INC/THE 144A	3.6250%	150,000	150,000	128,249
GAP INC/THE 144A	3.8750%	125,000	125,000	102,965
GARTNER INC 144A	4.5000%	65,000	65,001	61,641
GCAT 2021-1 ASSET-BA 1 A1 144A	2.4871%	1,148,438	1,148,438	1,063,877
GE HEALTHCARE TECHNOLOGIES INC	6.3770%	1,815,000	1,827,526	2,107,473
GEN DIGITAL INC 144A	5.0000%	475,000	475,000	470,250
GENERAL MOTORS CO	5.0000%	600,000	692,875	572,498
GENERAL MOTORS CO	5.2000%	1,405,000	1,359,680	1,264,443
GENERAL MOTORS CO	6.6000%	1,035,000	1,142,828	1,107,715
GEORGE WASHINGTON UNIVERSITY/T	4.1260%	500,000	594,562	458,492
GEORGIA POWER CO	4.3000%	1,200,000	1,176,678	1,043,399
GEORGIA POWER CO	5.1250%	225,000	196,421	222,589
GILEAD SCIENCES INC	4.7500%	550,000	548,058	524,083
GILEAD SCIENCES INC	4.8000%	400,000	408,955	385,599
GILEAD SCIENCES INC	2.6000%	750,000	751,756	552,324
GILEAD SCIENCES INC	4.6000%	1,500,000	1,786,802	1,483,679
GN BONDCO LLC 144A	9.5000%	200,000	196,092	195,258
GOLDMAN SACHS GROUP INC/THE		12,070,000	10,895,420	10,589,540
GRAPHIC PACKAGING INTERNA 144A	1.5120%	1,385,000	1,385,007	1,256,817
GRIFFON CORP	5.7500%	300,000	300,023	294,771

	Coupon	Units	Cost	Market Value
GS MORTGAGE SECURITIES GC30 A3	3.1190%	1,036,158	1,044,872	1,005,588
GS MORTGAGE SECURITIES GC32 A3	3.4980%	3,017,490	3,042,636	2,921,365
GULFSTREAM NATURAL GAS SY 144A	6.1900%	1,190,000	1,293,833	1,196,552
H&E EQUIPMENT SERVICES IN 144A	3.8750%	525,000	521,047	477,391
HALLIBURTON CO	4.7500%	1,000,000	790,684	937,663
HARBORVIEW MORTGAGE LOAN 4 3A	6.5823%	4,696	5,301	4,330
HARTFORD FINANCIAL SERVICES GR	2.9000%	1,695,000	1,680,941	1,130,087
HCA INC	3.5000%	1,000,000	878,069	704,171
HCA INC	5.2500%	4,275,000	4,179,562	3,973,891
HCA INC	5.3750%	250,000	250,046	249,633
HCA INC	7.7500%	700,000	926,497	803,858
HEALTHPEAK OP LLC	5.2500%	1,440,000	1,417,603	1,455,682
HERTZ VEHICLE FINANC 2A A 144A	2.3300%	2,100,000	2,097,987	1,909,304
HERTZ VEHICLE FINANC 2A A 144A	1.6800%	1,100,000	1,099,892	996,180
HERTZ VEHICLE FINANC 2A B 144A	2.6500%	300,000	299,955	271,262
HILCORP ENERGY I LP / HIL 144A	6.2500%	225,000	225,004	216,430
HILCORP ENERGY I LP / HIL 144A	6.0000%	250,000	250,004	242,009
HILCORP ENERGY I LP / HIL 144A	5.7500%	75,000	75,002	72,427
HILTON DOMESTIC OPERATING 144A	3.6250%	500,000	500,006	436,354
HOME DEPOT INC/THE	5.8750%	1,000,000	1,154,130	1,117,743
HOME DEPOT INC/THE	3.3000%	1,485,000	1,473,705	1,226,716
HOWARD HUGHES CORP/THE 144A	4.1250%	725,000	723,169	646,490
HUMANA INC	5.5000%	1,000,000	952,485	1,037,920
HUNT COS INC 144A	5.2500%	675,000	674,344	602,109
INTEL CORP	4.9000%	1,940,000	1,907,320	1,898,426
INTEL CORP	5.6250%	1,075,000	1,074,370	1,149,170
INTEL CORP	5.7000%	770,000	749,779	832,454
INTERCONTINENTAL EXCHANGE INC		325,000	321,854	220,823
INTERNATIONAL BUSINESS MACHINE	4.1500%	1,485,000	1,472,626	1,347,951
INTERNATIONAL PAPER CO	4.8000%	371,000	458,419	339,634
INTUIT INC	5.5000%	1,105,000	1,095,886	1,208,438
JBS USA LUX SA / JBS USA FOOD	5.1250%	25,000	24,622	24,861
JBS USA LUX SA / JBS USA FOOD	6.5000%	1,400,000	1,191,856	1,407,699
JEFFERIES FINANCIAL GROUP INC		920,000	915,224	943,371
JP MORGAN MORTGAGE HE2 A1 144A	7.0377%	85,182	85,181	85,499
JPMBB COMMERCIAL MORTGA C30 A4	3.5508%	2,354,890	2,375,023	2,264,708
JPMORGAN CHASE & CO		18,540,000	17,163,979	15,784,358
JPMORGAN CHASE BANK N 2 D 144A	1.1380%	62,430	62,430	60,981
JPMORGAN CHASE BANK N 3 D 144A	1.0090%	72,931	72,931	70,315
KAISER FOUNDATION HOSPITALS	4.1500%	1,000,000	1,236,971	883,342
KB HOME	4.0000%	650,000	665,701	582,156
KENTUCKY UTILITIES CO	3.3000%	1,000,000	1,023,932	731,590
KENVUE INC	5.2000%	1,300,000	1,331,254	1,358,909
KINDER MORGAN INC	5.3000%	1,050,000	1,030,012	1,041,901
KINDER MORGAN INC	5.5500%	2,535,000	2,614,425	2,438,316
KINDER MORGAN INC	5.2000%	2,550,000	2,092,210	2,327,358
KRAFT HEINZ FOODS CO	5.5000%	1,150,000	1,032,065	1,185,314
KRAFT HEINZ FOODS CO	4.6250%	65,000	64,345	60,419
KRAFT HEINZ FOODS CO	4.3750%	230,000	188,803	200,742
KRAFT HEINZ FOODS CO	5.2000%	2,100,000	2,198,016	2,054,101
KRAFT HEINZ FOODS CO	6.5000%	560,000	618,184	628,345
LAM RESEARCH CORP	2.8750%	520,000	518,756	369,954
LAMB WESTON HOLDINGS INC 144A	4.1250%	150,000	150,018	138,290
LAMB WESTON HOLDINGS INC 144A	4.3750%	225,000	225,032	205,262
LEGACY MORTGAGE AS GS1 A1 144A	1.8920%	152,962	152,960	149,916
LEGACY MORTGAGE AS GS1 A1 144A	5.8820%	237,700	237,701	237,447
LEGACY MORTGAGE AS PR1 A1 144A	7.8580%	181,427	182,197	181,047
LEGACY MORTGAGE ASS SL1 A 144A	5.7340%	23,778	23,778	23,758
LENMARK FUNDING TRU 1A A 144A	1.9000%	1,100,000	1,099,846	989,547
LIBERTY MUTUAL GROUP INC 144A	3.9510%	1,145,000	1,127,903	869,267
LINCOLN NATIONAL CORP	3.4000%	550,000	477,154	492,864
LINCOLN NATIONAL CORP	7.0000%	230,000	282,970	258,024
LOANDEPOT GMSR MAST GT1 A 144A	9.0227%	200,000	200,001	187,460
LOWE'S COS INC	3.0000%	1,250,000	996,741	850,278
LOWE'S COS INC	2.8000%	1,000,000	635,697	730,476
LPL HOLDINGS INC 144A	4.3750%	825,000	855,062	747,063
LYB INTERNATIONAL FINANCE III	3.3750%	750,000	753,833	574,878
LYB INTERNATIONAL FINANCE III	4.2000%	885,000	849,589	704,594
M&T BANK CORP		75,000	75,054	74,276
M/I HOMES INC	4.9500%	300,000	306,297	288,707
MAGELLAN MIDSTREAM PARTNERS LP	4.2000%	375,000	332,108	284,329
MAGELLAN MIDSTREAM PARTNERS LP	4.2500%	35,000	34,627	28,280
MARKEL GROUP INC	4.1500%	1,705,000	1,337,491	1,388,156
MARRIOTT INTERNATIONAL INC/MD	3.5000%	615,000	649,895	548,306
MARS INC 144A	3.9500%	330,000	329,361	280,160
MARTIN MARIETTA MATERIALS INC	3.2000%	755,000	745,579	560,654
MARVELL TECHNOLOGY INC	5.9500%	1,635,000	1,624,561	1,733,737
MASCO CORP	4.5000%	775,000	907,592	667,080
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	500,000	680,755	474,181
MASTERCARD INC		1,000,000	1,114,983	843,633
MATTEL INC 144A	3.3750%	200,000	200,000	190,193
MCDONALD'S CORP	3.6250%	1,390,000	1,483,652	1,114,035
MCDONALD'S CORP	4.4500%	1,205,000	1,353,273	1,101,936
MCDONALD'S CORP	5.4500%	1,250,000	1,227,449	1,329,863
MCKESSON CORP	5.1000%	1,800,000	1,820,100	1,849,771

	Coupon	Units	Cost	Market Value
MDC HOLDINGS INC	3.9660%	830,000	830,000	540,564
MEDLINE BORROWER LP 144A	3.8750%	325,000	324,997	293,847
MEDTRONIC INC	4.6250%	86,000	101,709	83,564
MERCK & CO INC	2.9000%	1,315,000	1,036,732	878,943
MERCK & CO INC	3.7000%	850,000	783,711	722,499
META PLATFORMS INC	5.6000%	1,680,000	1,675,433	1,820,841
METLIFE INC	4.6000%	540,000	538,207	511,674
METLIFE INC	4.8750%	1,000,000	1,029,235	974,691
MICROSOFT CORP	2.5250%	2,628,000	2,665,881	1,794,064
MICROSOFT CORP	2.9210%	1,790,000	1,726,236	1,321,084
MICROSOFT CORP	3.0410%	747,000	750,916	538,919
MISSISSIPPI POWER CO	4.2500%	2,400,000	1,946,727	2,041,835
MMAF EQUIPMENT FINAN B A5 144A	2.2900%	600,000	585,953	563,889
MORGAN STANLEY		12,065,000	11,123,387	11,053,552
MORGAN STANLEY BANK OF C21 A3	3.0770%	1,682,224	1,648,525	1,637,792
MPLX LP	4.5000%	355,000	351,679	315,902
MPLX LP	5.5000%	390,000	318,610	377,165
MPLX LP	4.7000%	1,000,000	819,165	861,811
MPLX LP	4.9500%	3,000,000	2,526,500	2,668,639
MPLX LP	4.9000%	1,050,000	1,043,049	890,467
MPLX LP	5.2000%	45,000	44,724	41,736
MPT OPERATING PARTNERSHIP LP /	5.0000%	565,000	565,023	461,513
MYLAN INC	5.4000%	275,000	347,662	237,799
NASDAQ INC		1,345,000	1,345,000	932,155
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	105,000	105,002	100,966
NEVADA POWER CO	3.1250%	2,795,000	2,443,854	1,936,237
NEW ENGLAND POWER CO 144A	5.9360%	1,245,000	1,232,318	1,298,750
NEW YORK STATE ELECTRIC & 144A	3.3000%	950,000	945,264	647,120
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	1,000,000	997,927	669,227
NEXTERA ENERGY CAPITAL HOLDING	5.2500%	1,130,000	1,068,188	1,109,862
NEXTERA ENERGY CAPITAL HOLDING	2.4400%	1,000,000	783,143	837,948
NISOURCE INC	4.3750%	1,000,000	1,234,688	862,004
NORFOLK SOUTHERN CORP	3.9500%	1,000,000	920,353	852,232
NORFOLK SOUTHERN CORP	2.9000%	805,000	533,648	548,270
NORFOLK SOUTHERN CORP	3.4000%	2,200,000	1,453,271	1,664,393
NORTHERN STATES POWER CO/MN	4.0000%	2,930,000	2,335,723	2,424,079
NOVELIS CORP 144A	3.2500%	425,000	425,025	400,094
NRG ENERGY INC	6.6250%	228,000	234,840	228,490
NRG ENERGY INC	5.7500%	250,000	257,500	249,081
NRG ENERGY INC 144A	5.2500%	50,000	50,002	48,419
NRG ENERGY INC 144A	3.8750%	25,000	19,730	21,401
NVIDIA CORP	3.5000%	1,000,000	1,158,755	866,814
OBX 2018-1 TRUST 1 A2 144A	6.1204%	101,885	101,877	96,973
OCCIDENTAL PETROLEUM CORP	6.2000%	570,000	701,193	588,525
OCCIDENTAL PETROLEUM CORP	6.6000%	825,000	821,239	893,261
OCCIDENTAL PETROLEUM CORP	6.4500%	1,640,000	1,685,990	1,735,122
OGLETHORPE POWER CORP	4.5000%	790,000	786,651	669,215
OGLETHORPE POWER CORP	4.2500%	855,000	843,131	685,663
OHIO POWER CO	4.1500%	1,100,000	872,343	916,758
OKLAHOMA GAS AND ELECTRIC CO	3.8500%	500,000	375,107	395,444
ONCOR ELECTRIC DELIVERY CO LLC	4.1000%	1,725,000	1,387,253	1,481,035
ONEMAIN DIRECT AUTO 1A A 144A	3.6300%	1,500,000	1,484,912	1,468,830
ONEMAIN DIRECT AUTO 1A C 144A	1.4200%	750,000	651,316	681,808
ONEMAIN FINANCE CORP		375,000	289,212	331,783
ONEMAIN FINANCIAL IS 2A A 144A	4.8900%	910,000	909,798	898,380
ONEOK INC	4.5000%	360,000	359,781	301,392
ONEOK INC	6.6250%	175,000	163,270	195,849
ONEOK INC	6.0500%	1,290,000	1,289,714	1,366,778
ONEOK PARTNERS LP	6.8500%	200,000	224,945	220,403
OPORTUN ISSUANCE TRUS 2 A 144A	5.9400%	118,670	118,669	118,470
ORACLE CORP	4.0000%	3,620,000	3,759,209	2,901,585
ORACLE CORP	3.9500%	975,000	673,342	763,489
ORACLE CORP	3.6000%	4,500,000	3,922,946	3,333,180
ORACLE CORP	5.5500%	2,350,000	2,338,230	2,350,655
ORGANON & CO / ORGANON FO 144A	4.1250%	300,000	300,002	276,139
ORGANON & CO / ORGANON FO 144A	5.1250%	200,000	200,002	170,969
OTIS WORLDWIDE CORP	3.3620%	775,000	755,502	599,910
PACIFIC GAS AND ELECTRIC CO	4.5000%	3,525,000	2,841,942	2,979,633
PACIFIC GAS AND ELECTRIC CO	4.3000%	1,055,000	1,084,635	825,524
PACIFIC GAS AND ELECTRIC CO	4.9500%	2,805,000	2,254,193	2,396,003
PACIFIC LIFECORP 144A	3.3500%	730,000	724,771	524,673
PACIFICORP	4.1500%	250,000	248,933	202,190
PACIFICORP	3.3500%	905,000	904,803	880,205
PACIFICORP	3.3000%	2,390,000	1,525,634	1,655,875
PARAMOUNT GLOBAL	4.8500%	1,410,000	1,375,694	1,131,214
PECO ENERGY CO	4.1500%	2,125,000	1,753,118	1,839,914
PENNYMAC FINANCIAL SERVIC 144A	4.2500%	475,000	475,002	427,540
PENSKE TRUCK LEASING CO L 144A	5.7500%	1,185,000	1,183,875	1,194,383
PEPSICO INC	4.6500%	1,800,000	1,732,218	1,788,533
PFIZER INC	4.2000%	1,500,000	1,781,240	1,356,514
PIEDMONT NATURAL GAS CO INC	3.6400%	900,000	637,920	665,654
PILGRIM'S PRIDE CORP	4.2500%	75,000	74,424	67,742
PILGRIM'S PRIDE CORP	6.8750%	500,000	490,369	539,792
PLAINS ALL AMERICAN PIPELINE L	4.9000%	1,200,000	990,609	1,034,554
PMT CREDIT RISK TRAN 1R A 144A	8.3714%	1,271,449	1,272,944	1,265,039

	Coupon	Units	Cost	Market Value
PMT CREDIT RISK TRAN 1R A 144A	9.7381%	1,015,762	1,015,478	1,022,749
PNC BANK NA		900,000	794,602	788,921
PNC FINANCIAL SERVICES GROUP I		795,000	795,000	829,720
PNMAC GMSR ISSUER T GT2 A 144A	8.8708%	65,385	68,165	65,404
POST HOLDINGS INC 144A	4.5000%	475,000	465,205	425,669
PRESIDENT AND FELLOWS OF HARVA	3.1500%	670,000	669,031	515,793
PROVIDENCE ST JOSEPH HEALTH OB	2.7460%	115,000	115,000	108,098
PRUDENTIAL FINANCIAL INC	4.6000%	1,665,000	1,778,509	1,549,181
PUGET SOUND ENERGY INC	6.2740%	235,000	243,696	253,614
QUALCOMM INC	6.0000%	1,745,000	1,766,907	2,007,848
REALTY INCOME CORP	1.8000%	265,000	261,865	205,884
REGIONAL MANAGEMENT I 1 A 144A	3.0700%	600,000	599,911	571,978
RIO OIL FINANCE TRUST SER 144A	9.7500%	92,393	95,263	95,858
RIO OIL FINANCE TRUST SER 144A	8.2000%	187,550	188,244	191,301
RITCHIE BROS HOLDINGS INC 144A	6.7500%	25,000	25,000	25,739
ROCHE HOLDINGS INC 144A	2.6070%	1,135,000	1,135,000	763,034
S&P GLOBAL INC	3.7000%	2,000,000	1,548,099	1,659,634
SALESFORCE INC	2.9000%	700,000	712,477	500,515
SALLY HOLDINGS LLC / SALLY CAP	5.6250%	600,000	600,000	600,149
SAN DIEGO GAS & ELECTRIC CO	4.5000%	3,575,000	3,295,245	3,271,868
SANTANDER CONSUMER A AA D 144A	1.5700%	100,000	99,981	93,595
SANTANDER DRIVE AUTO RECEI 1 D	1.1300%	1,113,515	1,113,431	1,085,152
SANTANDER DRIVE AUTO RECEI 2 D	1.3500%	1,000,000	999,918	963,082
SANTANDER DRIVE AUTO RECEI 4 D	1.4800%	216,801	216,780	212,028
SASOL FINANCING USA LLC	4.3750%	205,000	205,000	190,394
SAXON ASSET SECURITIES TRU 1 A	6.0104%	5,712	5,796	5,114
SCOTTS MIRACLE-GRO CO/THE	4.0000%	400,000	400,026	339,362
SCOTTS MIRACLE-GRO CO/THE	4.3750%	125,000	125,000	105,628
SEALED AIR CORP/SEALED AI 144A	6.1250%	50,000	50,000	50,431
SEMPRA	4.0000%	1,000,000	1,149,218	821,905
SEMPRA	5.5000%	1,925,000	1,919,599	1,995,182
SENSATA TECHNOLOGIES INC 144A	3.7500%	140,000	140,000	123,302
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	425,000	433,015	399,500
SIERRA PACIFIC POWER CO 144A	5.9000%	1,000,000	1,000,297	1,058,457
SIMON PROPERTY GROUP LP	5.8500%	1,000,000	984,134	1,061,660
SMYRNA READY MIX CONCRETE 144A	6.0000%	450,000	449,995	443,061
SOFI PROFESSIONAL A A2FX 144A	2.5400%	365,943	365,780	341,744
SOFI PROFESSIONAL C A2FX 144A	2.3700%	232,033	232,009	217,155
SOUTHERN CALIFORNIA EDISON CO	3.6500%	650,000	461,302	489,632
SOUTHERN CALIFORNIA EDISON CO	4.0500%	1,000,000	972,477	842,023
SOUTHERN CALIFORNIA EDISON CO	3.6000%	2,800,000	2,019,732	2,175,018
SOUTHERN CALIFORNIA EDISON CO	2.9500%	150,000	149,030	101,787
SOUTHERN CALIFORNIA EDISON CO	4.8750%	500,000	598,412	458,115
SOUTHERN CO GAS CAPITAL CORP	3.1500%	1,380,000	1,368,378	927,377
SOUTHERN CO/THE	4.4000%	1,500,000	1,213,317	1,320,648
SOUTHERN CO/THE	5.7000%	1,920,000	1,914,405	2,018,925
SOUTHWESTERN ENERGY CO	4.7500%	100,000	87,483	92,521
SPIRIT REALTY LP	2.7000%	945,000	940,222	791,612
SPRINT CAPITAL CORP	8.7500%	450,000	505,818	555,418
STANDARD INDUSTRIES INC/N 144A	4.7500%	300,000	279,833	288,808
STARWOOD PROPERTY TRUST I 144A	3.6250%	250,000	250,000	236,820
STEEL DYNAMICS INC	3.2500%	1,000,000	974,220	691,561
STIFEL FINANCIAL CORP		995,000	990,134	902,252
STRUCTURED ADJUSTABLE R 18 3A1	5.9207%	173,123	183,835	158,715
STRYKER CORP	4.6250%	640,000	721,983	612,350
SUBURBAN PROPANE PARTNERS LP/S	5.8750%	300,000	303,082	298,491
SUMMIT MATERIALS LLC / SU 144A	7.2500%	195,000	195,002	205,472
SUN COMMUNITIES OPERATING LP	4.2000%	830,000	826,036	756,862
SUN COMMUNITIES OPERATING LP	2.7000%	1,095,000	1,090,482	912,412
SUTTER HEALTH	5.5470%	835,000	845,776	886,775
SYSCO CORP	6.6000%	489,000	704,126	573,890
SYSCO CORP	3.3000%	750,000	755,602	550,062
TALLGRASS ENERGY PARTNERS 144A	6.0000%	500,000	505,174	464,771
TALLGRASS ENERGY PARTNERS 144A	7.5000%	100,000	100,004	100,500
TAMPA ELECTRIC CO	4.3000%	1,000,000	792,900	838,164
TAMPA ELECTRIC CO	4.4500%	245,000	243,890	210,549
TARGA RESOURCES CORP	6.5000%	1,725,000	1,772,426	1,864,184
TARGET CORP	3.9000%	1,000,000	869,849	861,873
TAYLOR MORRISON COMMUNITI 144A	5.1250%	425,000	451,510	411,137
TEACHERS INSURANCE & ANNU 144A	4.9000%	825,000	850,340	778,685
TEMPUR SEALY INTERNATIONAL 144A	4.0000%	200,000	200,004	180,638
TENET HEALTHCARE CORP	4.2500%	125,000	113,017	116,375
TENET HEALTHCARE CORP	4.3750%	225,000	199,505	208,516
TENET HEALTHCARE CORP	5.1250%	305,000	305,044	298,153
TEXAS INSTRUMENTS INC	5.0500%	1,035,000	1,026,422	1,060,203
TH MSR ISSUER TRUST FT1 A 144A	8.2704%	990,000	992,114	970,277
THERMO FISHER SCIENTIFIC INC	1.8750%	135,000	146,427	106,579
THERMO FISHER SCIENTIFIC INC	1.5000%	200,000	219,473	168,631
T-MOBILE USA INC	3.0000%	425,000	415,962	318,052
T-MOBILE USA INC	4.5000%	1,500,000	1,415,550	1,325,324
T-MOBILE USA INC	4.3750%	6,935,000	6,706,263	6,257,321
T-MOBILE USA INC	3.4000%	1,500,000	943,697	1,092,523
T-MOBILE USA INC	5.7500%	1,425,000	1,321,129	1,507,777
TOWD POINT HE TRUST 1 A1A 144A	6.8750%	164,736	164,873	168,524
TOWD POINT MORTG CES2 A1A 144A	7.2940%	490,740	490,737	502,107

	Coupon	Units	Cost	Market Value
TRANSCONTINENTAL GAS PIPE LINE	3.9500%	190,000	188,989	153,310
TRAVELERS COS INC/THE	4.6000%	1,000,000	1,029,263	953,525
TRAVELERS COS INC/THE	5.4500%	2,260,000	2,226,723	2,436,915
TRUIST FINANCIAL CORP		605,000	605,066	642,930
UBS COMMERCIAL MORTGAGE C14 A4	4.4480%	1,000,000	1,168,537	945,990
UBS COMMERCIAL MORTGAGE C17 A3	2.6686%	2,800,000	2,944,309	2,453,142
UNION PACIFIC CORP	3.2000%	1,500,000	1,096,220	1,199,387
UNION PACIFIC CORP	2.9500%	2,325,000	1,431,675	1,648,937
UNION PACIFIC CORP	3.7990%	3,730,000	3,529,930	3,026,020
UNION PACIFIC CORP	2.9730%	1,500,000	926,460	1,008,872
UNITED AIRLINES 2012-1 CLASS A	4.1500%	82,145	82,810	81,769
UNITED AIRLINES 2016-1 CLASS A	3.1000%	638,983	639,034	582,504
UNITED AIRLINES INC 144A	4.6250%	95,000	95,000	88,847
UNITED AIRLINES INC 144A	4.3750%	395,000	398,806	384,890
UNITED RENTALS NORTH AMERICA I	5.2500%	355,000	355,584	349,540
UNITED RENTALS NORTH AMERICA I	3.7500%	200,000	200,157	176,959
UNITED RENTALS NORTH AMERICA I	4.8750%	130,000	130,149	126,911
UNITEDHEALTH GROUP INC	2.7500%	3,880,000	3,118,827	2,937,710
UNITEDHEALTH GROUP INC	4.7500%	1,000,000	891,415	961,355
UNITEDHEALTH GROUP INC	4.2500%	1,700,000	1,671,725	1,573,146
UNITEDHEALTH GROUP INC	5.0500%	2,000,000	1,757,768	2,020,350
UNITEDHEALTH GROUP INC	5.8000%	425,000	540,998	464,331
UNITEDHEALTH GROUP INC	3.0500%	280,000	279,130	218,789
UNITEDHEALTH GROUP INC	3.2500%	695,000	552,644	526,335
UNITEDHEALTH GROUP INC	5.2000%	4,675,000	4,560,450	4,771,153
UNIVISION COMMUNICATIONS 144A	8.0000%	345,000	346,724	355,909
US BANCORP		280,000	280,000	288,827
UTAH ACQUISITION SUB INC	5.2500%	680,000	776,339	566,246
VALERO ENERGY CORP	3.6500%	925,000	823,401	671,950
VENTURE GLOBAL CALCASIEU 144A	3.8750%	50,000	50,000	45,365
VENTURE GLOBAL CALCASIEU 144A	4.1250%	25,000	25,000	22,025
VERIZON COMMUNICATIONS INC	3.7000%	605,000	612,194	462,190
VERIZON COMMUNICATIONS INC	3.4000%	3,010,000	2,563,147	2,396,085
VERIZON COMMUNICATIONS INC	4.8620%	1,000,000	1,276,535	954,055
VERIZON COMMUNICATIONS INC	2.3550%	3,050,000	2,453,086	2,536,903
VERIZON COMMUNICATIONS INC	2.9870%	1,325,000	747,870	879,598
VIATRIS INC	4.0000%	1,320,000	999,393	928,510
VIATRIS INC	3.8500%	960,000	995,845	714,033
VIRGINIA ELECTRIC AND POWER CO	4.6250%	1,300,000	1,031,226	1,170,327
VIRGINIA ELECTRIC AND POWER CO	2.4500%	1,335,000	1,268,033	819,142
VISTRA OPERATIONS CO LLC 144A	5.0000%	145,000	145,011	141,172
VISTRA OPERATIONS CO LLC 144A	4.3750%	275,000	274,997	256,715
VISTRA OPERATIONS CO LLC 144A	5.6250%	225,000	227,250	221,939
W R BERKLEY CORP	4.0000%	265,000	263,812	210,829
WALMART INC	2.5000%	2,000,000	1,992,048	1,480,777
WALMART INC	2.6500%	750,000	744,457	522,652
WALT DISNEY CO/THE	2.7500%	3,650,000	2,437,915	2,502,460
WALT DISNEY CO/THE	3.6000%	500,000	351,193	401,892
WARNERMEDIA HOLDINGS INC	5.0500%	3,915,000	3,387,684	3,451,388
WARNERMEDIA HOLDINGS INC	5.1410%	1,500,000	1,237,129	1,287,534
WARNERMEDIA HOLDINGS INC	4.2790%	605,000	567,864	553,698
WASTE MANAGEMENT INC	2.5000%	770,000	762,842	511,439
WELLS FARGO & CO		14,995,000	14,291,209	13,778,983
WELLS FARGO COMMERCIAL BNK1 A2	2.3990%	2,186,687	2,204,992	2,040,233
WELLS FARGO COMMERCIAL C29 A3	3.3680%	997,391	1,005,671	968,945
WELLS FARGO COMMERCIAL C38 A4	3.1900%	1,286,224	1,297,445	1,205,428
WELLS FARGO COMMERCIAL C49 A3	3.7490%	950,000	958,708	918,989
WELLS FARGO COMMERCIAL C56 A4	2.1940%	3,000,000	3,027,612	2,517,923
WELLS FARGO COMMERCIAL C58 A3	1.8100%	2,200,000	2,220,414	1,836,767
WELLS FARGO COMMERCIAL C59 A3	1.9580%	2,600,000	2,599,972	2,258,745
WELLTOWER OP LLC	2.7500%	1,600,000	1,631,592	1,393,498
WESCO DISTRIBUTION INC 144A	7.1250%	125,000	125,002	125,913
WESCO DISTRIBUTION INC 144A	7.2500%	130,000	129,385	133,617
WESTERN MIDSTREAM OPERATING LP	5.2500%	1,500,000	1,260,608	1,344,841
WESTERN MIDSTREAM OPERATING LP	5.3000%	35,000	32,399	30,458
WESTLAKE CORP	3.3750%	1,000,000	970,500	643,055
WILLIAMS COS INC/THE	5.1000%	3,770,000	3,570,387	3,550,607
WILLIAMS COS INC/THE	5.3000%	105,000	89,855	101,648
WILLIAMS COS INC/THE	5.7500%	500,000	491,093	503,710
WILLIAMS COS INC/THE	6.3000%	745,000	798,117	794,931
WISCONSIN POWER AND LIGHT CO	3.6500%	500,000	360,122	384,315
WISCONSIN PUBLIC SERVICE CORP	3.6710%	900,000	683,701	719,590
WOLVERINE WORLD WIDE INC 144A	4.0000%	375,000	374,997	294,375
WORLD OMNI SELECT AUTO TRU A D	1.4400%	400,000	399,991	370,408
WP CAREY INC	2.2500%	835,000	826,587	649,869
XPO INC 144A	7.1250%	50,000	50,002	51,782
ZOETIS INC	4.7000%	1,200,000	1,031,675	1,147,678
Total of Domestic Corporate & Other Bonds			717,179,521	671,718,498
Total of Domestic Fixed Income Securities			1,327,972,374	1,241,745,310
International Securities				15.52%

	Coupon	Units	Cost	Market Value
International Fixed Income Securities				
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	4.6250%	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	5.6250%	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	8.2800%	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	6.8750%	0	0	0
ARGENTINE REPUBLIC GOVERNMENT	7.8200%	0	0	0
PROVINCIA DE BUENOS AIRES 144A	9.9500%	0	0	0
AUSTRALIA				
WESTPAC BANKING CORP	3.1330%	1,000,000	1,000,000	699,353
NATIONAL AUSTRALIA BANK L 144A	3.3470%	1,230,000	1,230,000	1,020,725
BHP BILLITON FINANCE USA LTD	5.5000%	1,000,000	1,002,453	1,090,357
BARRICK PD AUSTRALIA FINANCE P	5.9500%	2,100,000	2,154,398	2,246,741
AUSTRIA				
SUZANO AUSTRIA GMBH	6.0000%	408,000	461,293	416,814
BERMUDA				
HOME RE 2021-2 LTD 2 M1C 144A	8.1374%	350,000	349,981	354,052
XL GROUP LTD	5.2500%	300,000	308,519	287,127
VIKING OCEAN CRUISES SHIP 144A	5.6250%	475,000	442,059	463,125
BRITISH VIRGIN ISLANDS				
ENN CLEAN ENERGY INTERNAT 144A	3.3750%	775,000	773,692	726,712
CANADA				
BROOKFIELD RESIDENTIAL PR 144A	4.8750%	275,000	271,937	241,842
CENOVUS ENERGY INC	6.7500%	1,605,000	1,684,201	1,747,421
CENOVUS ENERGY INC	5.4000%	223,000	222,061	210,495
TRANSCANADA PIPELINES LTD	5.1000%	1,300,000	1,058,856	1,239,151
TRANSCANADA PIPELINES LTD	4.8750%	1,035,000	1,062,723	948,200
BOMBARDIER INC 144A	7.1250%	97,000	97,091	96,547
BOMBARDIER INC 144A	7.8750%	522,000	518,833	522,092
BOMBARDIER INC 144A	7.5000%	150,000	150,006	152,487
BAUSCH HEALTH COS INC 144A	5.0000%	165,000	162,317	74,253
BAUSCH HEALTH COS INC 144A	6.2500%	310,000	312,449	137,211
BAUSCH HEALTH COS INC 144A	5.2500%	825,000	826,306	374,311
BAUSCH HEALTH COS INC 144A	7.0000%	35,000	34,996	15,211
ROGERS COMMUNICATIONS INC	4.5000%	2,350,000	1,953,308	2,072,965
ROGERS COMMUNICATIONS INC	4.3500%	1,025,000	1,021,874	867,661
NOVA CHEMICALS CORP 144A	4.8750%	250,000	249,600	247,815
MEG ENERGY CORP 144A	7.1250%	50,000	50,000	50,812
MATTAMY GROUP CORP 144A	4.6250%	655,000	655,027	607,024
1011778 BC ULC / NEW RED 144A	4.0000%	425,000	425,004	381,182
1011778 BC ULC / NEW RED 144A	3.8750%	175,000	175,102	165,327
MEGLOBAL CANADA ULC REGS	5.8750%	400,000	456,188	410,730
SUNCOR ENERGY INC	3.7500%	850,000	846,124	636,954
MASONITE INTERNATIONAL CO 144A	3.5000%	275,000	275,004	238,376
FAIRFAX FINANCIAL HOLDINGS LTD	3.3750%	1,345,000	1,343,673	1,181,941
ENBRIDGE INC	3.4000%	750,000	765,119	546,281
CANADIAN PACIFIC RAILWAY CO	3.5000%	590,000	454,743	452,957
CANADIAN PACIFIC RAILWAY CO	3.1000%	2,625,000	2,188,593	1,896,062
CANADIAN NATIONAL RAILWAY CO	4.4000%	650,000	647,379	610,214
PROVINCE OF MANITOBA CANADA	4.3000%	1,225,000	1,221,571	1,215,703
TRANSCANADA TRUST	5.5000%	975,000	784,962	831,656
GFL ENVIRONMENTAL INC 144A	6.7500%	120,000	119,993	123,634
PROVINCE OF BRITISH COLUMBIA C	4.8000%	1,620,000	1,617,990	1,663,011
CANADIAN NATURAL RESOURCES LTD	6.5000%	1,525,000	1,561,629	1,621,041
CAYMAN ISLANDS				
BRAZIL MINAS SPE VIA STAT REGS	5.3330%	612,500	618,059	601,016
REGATTA VIII FUNDING 1A A 144A	6.9144%	379,038	379,111	378,761
ZAIS CLO 7 LTD 2A A 144A	6.9455%	261,497	292,990	260,800
SILVER CREEK CLO LT 1A AR 144A	6.9174%	296,901	217,445	296,405
OZLM XI LTD 11A A1R 144A	6.9016%	584,371	592,946	583,494
OZLM FUNDING IV LT 4A A1R 144A	6.9235%	1,446,603	1,468,198	1,443,619
ATLAS SENIOR LOAN F 1A AR 144A	6.4681%	0	0	0
ELEVATION CLO 2014 2A A1R 144A	6.8855%	80,662	80,921	80,607
PALMER SQUARE CLO 1A A1R2 144A	6.7944%	486,692	486,704	486,841
WELLFLEET CLO 2017- 3A A1 144A	6.8144%	661,441	661,014	659,575
CIFC FUNDING 2013- 3RA A1 144A	6.6401%	494,105	493,478	493,761
ICG US CLO 2014-3 3A A1RR 144A	6.6698%	381,194	381,204	380,276
SOUND POINT CLO II 1A A1R 144A	6.7112%	873,120	873,125	871,817
TELOS CLO 2013-4 LT 4A AR 144A	6.9044%	546,112	546,112	544,075
GREYWOLF CLO VII LT 2A A1 144A	6.8558%	2,000,000	2,000,000	1,994,460
PALMER SQUARE CLO 2A A1A 144A	6.7555%	231,471	249,159	231,293
SHACKLETON 2014-V-R 5RA A 144A	6.7418%	1,902,240	1,918,360	1,890,427
WELLFLEET CLO 2018- 2A A1 144A	6.8774%	1,750,000	1,755,241	1,740,936
VENTURE XIX CLO L 19A ARR 144A	6.9155%	1,250,000	1,758,191	1,241,437
WELLFLEET CLO 2018 3A A1A 144A	6.9274%	1,000,000	1,000,000	995,618
ALLEGRO CLO XI LTD 2A A1A 144A	7.0484%	3,000,000	2,999,847	2,986,409
ARABIAN CENTRES SUKUK LTD 144A	5.3750%	330,000	330,000	321,011
SHACKLETON 2017-XI 11A AR 144A	6.7313%	2,238,807	2,270,417	2,234,171
SIGNAL PEAK CLO 5 LT 5A A 144A	6.7498%	850,974	840,133	850,264
ATLAS SENIOR LOAN F 16A A 144A	6.9474%	5,500,000	5,499,802	5,458,719
GREYWOLF CLO II L 1A A1SR 144A	6.7939%	6,000,000	6,000,005	5,940,027
ICG US CLO 2021-1 L 1A A1 144A	6.9344%	5,500,000	5,517,890	5,464,170
PARK AVENUE INSTIT 1A A1R 144A	6.8793%	2,750,000	2,750,102	2,728,885

	Coupon	Units	Cost	Market Value
TRALEE CLO VII LTD 7A A1 144A	6.9598%	2,000,000	2,298,287	1,984,689
TRIMARAN CAVU 2021-1 1A A 144A	6.8835%	2,750,000	2,961,529	2,730,762
CBAM 2020-12 LTD 12A AR 144A	6.8574%	2,000,000	2,000,000	1,984,021
THL CREDIT WIND RIV 1A AR 144A	6.8374%	2,500,000	2,500,745	2,476,738
BAIN CAPITAL CREDIT 2A AR 144A	6.7644%	3,250,000	3,250,000	3,234,509
ELEVATION CLO 2017- 6A A1 144A	6.9355%	84,767	84,717	84,443
JAMESTOWN CLO XI 14A A1AR 144A	6.8774%	3,125,000	3,125,000	3,091,003
ATLAS SENIOR LOAN 14A AR 144A	6.8374%	4,761,000	4,760,996	4,732,986
CROWN POINT CLO 11 11A A 144A	6.7844%	3,000,000	3,024,041	2,981,592
MADISON PARK FUNDIN 59A A 144A	6.7967%	3,500,000	3,499,799	3,494,365
ELEVATION CLO 2021 3A A1R 144A	6.8498%	2,500,000	2,500,000	2,480,082
CHILE				
CHILE GOVERNMENT INTERNATIONAL	3.5000%	1,450,000	1,542,933	1,100,455
CHILE GOVERNMENT INTERNATIONAL	4.3400%	1,100,000	941,273	982,126
ALFA DESARROLLO SPA 144A	4.5500%	283,222	283,241	221,105
FALABELLA SA 144A	3.3750%	330,000	327,658	245,026
TELEFONICA MOVILES CHILE 144A	3.5370%	360,000	360,000	265,839
CELULOSA ARAUCO Y CONSTIT 144A	4.2000%	365,000	329,032	337,225
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	5.0000%	200,000	225,188	154,998
COLOMBIA GOVERNMENT INTERNATIO	8.7500%	1,075,000	1,072,852	1,235,448
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	460,000	456,798	485,312
ECOPETROL SA	6.8750%	890,000	858,777	881,969
COSTA RICA				
INSTITUTO COSTARRICENSE D 144A	6.7500%	295,000	292,811	296,363
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	5.9500%	1,220,000	1,316,064	1,222,501
ECUADOR				
ECUADOR GOVERNMENT INTERN 144A	7.7750%	0	0	0
ECUADOR GOVERNMENT INTERN 144A	8.8750%	0	0	0
FRANCE				
BNP PARIBAS SA 144A	3.1320%	465,000	465,000	395,125
ORANGE SA	5.3750%	350,000	358,517	356,048
SOCIETE GENERALE SA 144A	1.4880%	1,600,000	1,600,000	1,472,617
SOCIETE GENERALE SA 144A	2.7970%	1,245,000	1,193,043	1,146,572
SOCIETE GENERALE SA 144A	6.4256%	1,180,000	1,180,000	1,172,196
BPCE SA 144A	2.2770%	500,000	500,000	400,510
TOTALENERGIES CAPITAL INTERNAT	3.1270%	1,415,000	1,397,823	1,037,285
ALTICE FRANCE SA/FRANCE 144A	8.1250%	600,000	536,000	553,098
LA FARGE SA	7.1250%	705,000	772,870	806,036
GERMANY				
DEUTSCHE BANK AG/NEW YORK NY	3.7290%	400,000	400,000	335,264
DEUTSCHE BANK AG/NEW YORK NY	7.0790%	385,000	385,000	395,913
DEUTSCHE BANK AG/NEW YORK NY	7.1460%	150,000	150,000	155,698
KREDITANSTALT FUER WIEDERAUFBA	4.7500%	800,000	797,829	835,162
GUATEMALA				
CT TRUST 144A	5.1250%	460,000	460,000	402,022
INDIA				
HPCL-MITTAL ENERGY LTD REGS	5.2500%	400,000	408,464	382,385
GMR HYDERABAD INTERNATION 144A	4.2500%	595,000	595,000	543,235
DELHI INTERNATIONAL AIRPO 144A	6.4500%	265,000	265,000	258,773
INDIAN RAILWAY FINANCE CO 144A	2.8000%	495,000	495,000	425,156
INDIAN RAILWAY FINANCE CO 144A	3.5700%	235,000	235,000	210,475
INDONESIA				
INDONESIA GOVERNMENT INTE 144A	8.5000%	250,000	334,739	332,188
INDONESIA GOVERNMENT INTE REGS	3.7500%	1,430,000	1,647,632	1,588,973
INDONESIA GOVERNMENT INTE REGS	8.5000%	340,000	437,557	451,775
INDONESIA GOVERNMENT INTERNATI	4.3000%	1,300,000	1,339,374	1,172,519
PERUSAHAAN PERSEROAN PERS REGS	1.8750%	830,000	942,697	744,692
INDONESIA ASAHAN ALUMINIU 144A	4.7500%	600,000	618,541	592,500
FREEPORT INDONESIA PT 144A	5.3150%	225,000	225,000	220,631
IRELAND				
HAYFIN EMERALD CLO V 5A A 144A	5.0940%	3,750,000	4,407,047	4,093,283
HENLEY CLO IV DAC 4A A 144A	4.8560%	2,000,000	2,492,803	2,156,802
CARLYLE EURO CLO 2 1A A1R 144A	4.6750%	4,998,003	5,944,721	5,415,573
RETIRO MORTGAGE SEC 1A A1 144A	5.0000%	86,890	102,761	95,726
PROVIDUS CLO II DAC 2A AR 144A	4.7150%	1,238,264	1,474,713	1,346,828
AERCAP IRELAND CAPITAL DAC / A	3.8500%	1,180,000	1,177,437	950,354
AERCAP IRELAND CAPITAL DAC / A	3.4000%	1,310,000	1,305,225	1,124,861
MADISON PARK EURO 14A A1R 144A	4.7650%	2,250,000	2,538,000	2,451,682
SHAMROCK RESIDENTIAL 1A A 144A	4.8760%	143,834	149,484	158,184
ISLE OF MAN				
ANGLOGOLD ASHANTI HOLDINGS PLC	3.3750%	470,000	469,293	422,842
ISRAEL				
LEVIATHAN BOND LTD 144A	6.5000%	100,000	104,156	93,836
STATE OF ISRAEL	3.3750%	1,200,000	964,073	850,500
ENERGIAN ISRAEL FINANCE L 144A	5.3750%	755,000	760,301	662,701
ENERGIAN ISRAEL FINANCE L 144A	4.8750%	180,000	172,437	165,600
ITALY				
TELECOM ITALIA SPA/MILANO 144A	5.3030%	1,375,000	1,383,388	1,368,604
REPUBLIC OF ITALY GOVERNMENT I	2.8750%	200,000	207,173	179,081
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	2,205,000	2,513,431	2,206,073
UNICREDIT SPA 144A	7.2960%	475,000	475,000	488,341
UNICREDIT SPA 144A	5.4590%	675,000	679,863	634,823
INTESA SANPAOLO SPA 144A	7.7780%	2,470,000	2,470,000	2,546,904

	Coupon	Units	Cost	Market Value
JAMAICA				
DIGICEL INTERNATIONAL FIN 144A	8.7500%	700,000	718,549	718,549
JAPAN				
TAKEDA PHARMACEUTICAL CO LTD	3.3750%	1,130,000	1,124,903	791,056
TAKEDA PHARMACEUTICAL CO LTD	3.1750%	750,000	724,875	536,318
TAKEDA PHARMACEUTICAL CO LTD	3.0250%	2,000,000	1,439,670	1,537,107
NOMURA HOLDINGS INC	2.6080%	250,000	250,000	207,636
NOMURA HOLDINGS INC	6.0700%	1,430,000	1,430,000	1,476,431
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	5.5000%	575,000	545,842	569,335
LUXEMBOURG				
ULTRAPAR INTERNATIONAL SA 144A	5.2500%	475,000	474,968	460,750
DH EUROPE FINANCE II SARL	3.2500%	595,000	594,046	493,470
MILLICOM INTERNATIONAL CE 144A	4.5000%	200,000	200,000	166,283
ALLIED UNIVERSAL HOLDCO L 144A	4.6250%	350,000	350,008	318,182
TIERRA MOJADA LUXEMBOURG 144A	5.7500%	814,202	814,391	734,641
MAURITIUS				
AZURE POWER SOLAR ENERGY REGS	5.6500%	400,000	400,788	386,520
CLEAN RENEWABLE POWER MAU 144A	4.2500%	180,000	180,000	164,003
MEXICO				
FERMACA ENTERPRISES S DE 144A	6.3750%	240,472	245,485	231,338
MEXICO GOVERNMENT INTERNATIONA	4.5000%	1,250,000	1,389,802	1,020,234
MEXICO GOVERNMENT INTERNATIONA	4.4000%	1,000,000	752,647	790,789
MEXICO GOVERNMENT INTERNATIONA	4.6000%	2,000,000	2,070,441	1,667,697
MEXICO GOVERNMENT INTERNATIONA	6.0500%	2,000,000	2,247,652	2,016,629
PETROLEOS MEXICANOS	6.7500%	895,000	807,513	585,613
PETROLEOS MEXICANOS	6.5000%	1,544,000	1,545,674	1,439,210
PETROLEOS MEXICANOS	6.3500%	82,000	72,042	52,038
PETROLEOS MEXICANOS	5.3500%	74,000	73,496	64,193
PETROLEOS MEXICANOS	7.6900%	4,350,000	2,802,452	3,093,565
MEXICO CITY AIRPORT TRUST 144A	5.5000%	1,400,000	1,248,828	1,203,869
MEXICO CITY AIRPORT TRUST 144A	4.2500%	200,000	201,136	192,591
PETROLEOS MEXICANOS REGS	4.7500%	550,000	640,751	499,358
PETROLEOS MEXICANOS REGS	4.8750%	400,000	460,558	384,312
CEMEX SAB DE CV REGS	5.4500%	400,000	418,187	394,434
TOTAL PLAY TELECOMUNICACI 144A	6.3750%	335,000	335,000	136,250
MEXICO CITY AIRPORT TRUST REGS	3.8750%	300,000	311,691	281,113
NETHERLANDS				
PETROBRAS GLOBAL FINANCE BV	6.7500%	1,100,000	1,005,112	1,076,769
PETROBRAS GLOBAL FINANCE BV	6.6250%	150,000	203,007	181,706
SHELL INTERNATIONAL FINANCE BV	4.0000%	750,000	867,654	650,828
SHELL INTERNATIONAL FINANCE BV	4.1250%	1,500,000	1,494,674	1,428,450
ENEL FINANCE INTERNATIONA 144A	7.7500%	1,100,000	1,173,861	1,353,474
PROSUS NV 144A	3.6800%	265,000	265,000	231,945
PROSUS NV 144A	4.1930%	1,780,000	1,718,773	1,535,372
PROSUS NV 144A	4.0270%	1,505,000	874,013	987,417
BRASKEM NETHERLANDS FINAN 144A	4.5000%	825,000	792,922	656,648
BRASKEM NETHERLANDS FINAN 144A	8.5000%	705,000	695,900	655,650
BRASKEM NETHERLANDS FINAN REGS	4.5000%	200,000	206,290	163,707
LYB INTERNATIONAL FINANCE BV	4.8750%	600,000	725,749	552,606
EMBRAER NETHERLANDS FINAN 144A	7.0000%	720,000	715,340	755,277
ABN AMRO BANK NV 144A	6.3390%	700,000	700,000	715,275
NORWAY				
EQUINOR ASA	3.2500%	750,000	789,581	568,174
YARA INTERNATIONAL ASA 144A	3.1480%	1,200,000	1,267,059	1,040,516
AKER BP ASA 144A	3.1000%	340,000	339,502	290,799
PAKISTAN				
PAKISTAN GOVERNMENT INTER 144A	8.2500%	200,000	202,334	188,874
PANAMA				
PANAMA GOVERNMENT INTERNATIONA	4.5000%	2,000,000	2,147,594	1,384,319
PANAMA GOVERNMENT INTERNATIONA	6.7000%	400,000	466,729	395,678
AES PANAMA GENERATION HOL 144A	4.3750%	196,419	196,412	164,992
PERU				
PERUVIAN GOVERNMENT INTERNATIO	3.3000%	1,200,000	872,972	931,992
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	1,720,000	2,019,597	1,913,500
BANCO DE CREDITO DEL PERU 144A	3.2500%	425,000	424,722	388,603
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	3.7000%	1,500,000	1,704,026	1,282,796
GLOBE TELECOM INC REGS	3.0000%	400,000	391,932	297,589
ROMANIA				
ROMANIAN GOVERNMENT INTER 144A	5.0000%	600,000	653,773	679,641
ROMANIAN GOVERNMENT INTER 144A	6.0000%	240,000	240,867	241,210
ROMANIAN GOVERNMENT INTER REGS	3.8750%	173,000	232,285	162,603
ROMANIAN GOVERNMENT INTER REGS	6.1250%	230,000	286,066	226,182
SERBIA				
SERBIA INTERNATIONAL BOND 144A	1.5000%	900,000	1,137,219	837,601
SERBIA INTERNATIONAL BOND REGS	3.1250%	586,000	601,688	618,175
SERBIA INTERNATIONAL BOND REGS	1.5000%	157,000	126,995	146,115
SINGAPORE				
PFIZER INVESTMENT ENTERPRISES	5.3000%	2,250,000	2,195,456	2,296,989
PFIZER INVESTMENT ENTERPRISES	5.1100%	2,705,000	2,636,052	2,695,374
SOUTH AFRICA				
ESKOM HOLDINGS SOC LTD 144A	6.3500%	500,000	509,167	485,697
SPAIN				
BANCO SANTANDER SA	1.8490%	200,000	201,539	185,130

	Coupon	Units	Cost	Market Value
TELEFONICA EMISIONES SA	5.2130%	355,000	355,000	328,927
AI CANDELARIA SPAIN SA 144A	5.7500%	570,000	569,968	441,950
SUPRANATIONAL GEOGRAPHIC FOCUS				
INTERNATIONAL BANK FOR RECONST	4.7500%	1,665,000	1,660,073	1,757,670
INTERNATIONAL BANK FOR RECONST	4.6250%	2,150,000	2,149,404	2,205,146
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	1,065,000	1,064,441	1,098,186
CORP ANDINA DE FOMENTO	6.0000%	1,635,000	1,633,350	1,690,856
SWITZERLAND				
UBS GROUP AG 144A	4.2820%	420,000	422,652	406,808
UBS GROUP AG 144A	2.0950%	465,000	465,000	370,893
UBS GROUP AG 144A	5.9590%	825,000	824,392	853,156
UBS GROUP AG 144A	3.0910%	1,790,000	1,796,919	1,524,482
UBS GROUP AG 144A	6.3010%	200,000	200,000	211,725
UKRAINE				
UKRAINE GOVERNMENT INTERN REGS	7.7500%	0	0	0
UKRAINE GOVERNMENT INTERN 144A	4.3750%	0	0	0
UKRAINE GOVERNMENT INTERN 144A	7.7500%	0	0	0
UNITED KINGDOM				
BARCLAYS PLC	4.8360%	400,000	405,010	390,576
BARCLAYS PLC	4.9720%	500,000	499,163	490,835
BARCLAYS PLC	2.6450%	1,700,000	1,715,574	1,433,370
BARCLAYS PLC	2.6670%	1,340,000	1,340,000	1,105,318
BARCLAYS PLC	5.5010%	200,000	200,000	200,926
BARCLAYS PLC	5.0880%	200,000	184,264	193,635
HSBC HOLDINGS PLC	3.9730%	290,000	290,000	270,858
HSBC HOLDINGS PLC	4.7620%	400,000	404,503	372,577
HSBC HOLDINGS PLC	8.1130%	575,000	575,000	664,466
HSBC HOLDINGS PLC	6.2540%	600,000	595,097	637,744
HSBC HOLDINGS PLC	6.5470%	1,475,000	1,420,657	1,541,579
LLOYDS BANKING GROUP PLC	3.3690%	1,690,000	1,518,206	1,173,169
LLOYDS BANKING GROUP PLC	7.9530%	400,000	408,309	457,238
TESCO CORPORATE TREASURY REGS	2.5000%	350,000	383,514	383,275
CCP_IRS_R STERLING OVERNIGHT	0.7092%	1,336,000	235	125,310
VODAFONE GROUP PLC	4.2500%	1,000,000	1,121,582	829,469
VODAFONE GROUP PLC	4.3750%	1,500,000	1,213,532	1,307,576
VODAFONE GROUP PLC	4.8750%	1,950,000	1,678,061	1,766,762
NATWEST GROUP PLC	3.0320%	2,500,000	2,359,891	2,073,701
NEWDAY FUNDING MAST 1A A2 144A	6.4803%	500,000	500,558	496,071
BELLIS ACQUISITION CO PLC 144A	3.2500%	2,100,000	2,907,462	2,478,741
BELLIS FINCO PLC 144A	4.0000%	700,000	969,164	772,459
NEWDAY FUNDING MAST 1A A1 144A	6.1624%	400,000	513,493	510,118
CCP_IRS_R STERLING OVERNIGHT	1.0000%	-1,221,000	-73,667	0
CCP_IRS_R STERLING OVERNIGHT	1.2000%	-115,000	0	0
NEWDAY FUNDING MAST 3A A2 144A	6.3880%	1,200,000	1,199,990	1,193,777
CCP_OIS_R GBP-SONIA-COMPOUND	5.1938%	1,820,000	104,852	183,769
CCP_OIS_R GBP-SONIA-COMPOUND	1.0500%	-1,820,000	0	0
NEWDAY FUNDING MAST 2A A1 144A	5.9924%	100,000	109,370	127,286
EG GLOBAL FINANCE PLC 144A	12.0000%	600,000	600,012	639,018
EG GLOBAL FINANCE PLC 144A	11.0000%	800,000	853,402	938,953
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.1000%	1,700,000	1,732,750	1,704,825
Total of International Fixed Income Securities			251,385,082	236,881,830

Futures Contracts

				1.89%
EURO-BOBL FUTURE (EUX)	0.0000%	-13	0	-28,213
EURO-BUND FUTURE (EUX)	0.0000%	-21	0	-102,015
US 10YR ULTRA FUTURE (CBT)	0.0000%	-346	0	-1,503,436
US ULTRA BOND (CBT)	0.0000%	1,611	0	17,646,414
US 10YR NOTE FUTURE (CBT)	0.0000%	-541	0	-1,581,953
US 5YR NOTE FUTURE (CBT)	0.0000%	-954	0	-1,851,010
3 MONTH SOFR FUT (CME)	0.0000%	-345	0	-93,438
US LONG BOND FUTURE (CBT)	0.0000%	1,916	0	16,297,595
US 2YR NOTE FUTURE (CBT)		68	0	11,156
Total Futures Contracts				28,795,100

Cash Equivalent Securities & Others

				1.25%
Master Notes/Money Markets				
UMC CASH SWEEP ACCOUNT	5.5777%	21,683,992	21,683,992	21,683,992
U S TREASURY BILL	0.0000%	11,128,000	10,984,513	10,984,513
Others (Payables, Receiveables, etc.)			-13,483,582	-13,654,753
Total of Cash Equivalent Securities			19,184,923	19,013,753

Total of EXTENDED TERM FIXED INCOME FUND

1,598,542,379 1,526,435,993