

State Street Income Fund
Schedule of Investments

February 29, 2024 (Unaudited)

	Principal Amount	Fair Value
Bonds and Notes - 97.5%		
U.S. Treasuries - 34.3%		
U.S. Treasury Bonds		
2.25%, 08/15/46	\$ 14,576,000	\$ 9,900,293
3.00%, 08/15/48	31,799,000	24,674,037
4.13%, 08/15/53	7,009,000	6,715,498
4.38%, 08/15/43	12,825,000	12,560,484
U.S. Treasury Notes		
0.25%, 07/31/25	23,696,000	22,219,628
0.75%, 01/31/28	81,513,000	71,081,883
1.25%, 11/30/26	9,561,000	8,775,205
1.63%, 05/15/31	8,951,000	7,503,455
2.63%, 02/15/29	11,059,000	10,246,855
2.75%, 08/15/32	3,250,500	2,902,087
3.50%, 04/30/28	32,720,000	31,707,725
3.88%, 12/31/27 - 08/15/33	49,002,100	47,648,150
4.25%, 10/15/25	26,486,400	26,272,233
4.25%, 12/31/25	51,978,000	51,575,983
4.63%, 10/15/26 - 09/30/30	89,784,000	91,016,775
5.00%, 09/30/25	24,602,000	24,680,803
		<u>449,481,094</u>
Agency Mortgage Backed - 26.0%		
Federal Home Loan Mortgage Corp.		
3.00%, 04/01/43 - 10/01/49	35,301,691	30,980,665
4.50%, 06/01/33 - 02/01/35	20,214	19,894
5.00%, 07/01/35	262,919	262,921
5.50%, 01/01/38 - 04/01/39	463,179	473,694
6.00%, 06/01/33 - 11/01/37	939,702	975,379
6.50%, 07/01/29	8,571	8,852
7.00%, 01/01/27 - 08/01/36	210,188	223,330
7.50%, 01/01/28 - 09/01/33	19,476	20,088
8.00%, 11/01/30	1,386	1,449
8.50%, 04/01/30	3,125	3,391
Federal National Mortgage Association		
2.50%, 03/01/51	14,998,278	12,317,728
3.00%, 03/01/50	6,409,631	5,556,284
3.50%, 08/01/45 - 01/01/48	14,365,068	13,057,362
4.00%, 01/01/41 - 01/01/50	16,001,207	15,031,198
4.50%, 07/01/33 - 12/01/48	7,847,197	7,579,399
5.00%, 03/01/34 - 05/01/39	733,961	732,976
5.50%, 12/01/32 - 01/01/39	2,446,890	2,497,460
6.00%, 02/01/33 - 05/01/41	4,372,807	4,519,619

	Principal Amount	Fair Value
6.50%, 02/01/29 - 08/01/36	\$ 146,973	\$ 153,983
7.00%, 10/01/32 - 02/01/34	32,879	34,851
7.50%, 12/01/26 - 03/01/33	71,369	74,285
8.00%, 06/01/24 - 10/01/31	17,533	17,848
8.50%, 04/01/30	5,530	5,882
Federal National Mortgage Association 1.60% + 1 yr. USD RFUCCT		
4.97%, 04/01/37	9,154	9,202
Government National Mortgage Association		
3.00%, 12/20/42 - 05/20/45	34,589,179	30,881,677
3.50%, 08/20/48	5,366,567	4,908,983
4.00%, 01/20/41 - 04/20/43	4,275,496	4,079,036
4.50%, 08/15/33 - 03/20/41	1,706,746	1,679,344
5.00%, 08/15/33	83,877	83,942
6.00%, 04/15/27 - 04/15/35	345,801	356,490
6.50%, 05/15/24 - 09/15/36	196,884	204,226
7.00%, 03/15/26 - 10/15/36	154,374	160,928
7.50%, 01/15/28 - 10/15/28	37,440	37,728
8.00%, 12/15/29 - 05/15/30	410	419
Government National Mortgage Association 1.50% + 1 yr. CMT Rate		
3.63%, 09/20/24	32	32
3.75%, 10/20/24 - 10/20/25	266	261
3.88%, 04/20/24	6	6
Government National Mortgage Association, TBA		
5.00%, 03/20/54	17,977,431	17,556,705
Uniform Mortgage-Backed Security, TBA		
2.00%, 03/01/54	59,776,852	46,966,971
2.50%, 03/01/54	68,690,664	56,419,901
3.00%, 03/01/54	32,322,094	27,645,539
3.50%, 03/01/54	21,501,554	19,128,148
5.00%, 03/01/54	23,278,191	22,579,892
5.50%, 03/01/39	12,937,947	12,964,211
		<u>340,212,179</u>
Agency Collateralized Mortgage Obligations - 0.7%		
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates		
2.51%, 07/25/29	6,504,000	5,825,103
4.05%, 09/25/28	1,713,000	1,663,816

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Federal Home Loan Mortgage Corp. REMICS			4.90%, 11/30/46	\$ 311,000	\$ 299,792
5.50%, 06/15/33	\$ 77,315	\$ 11,274	AbbVie, Inc.		
7.50%, 07/15/27	2,153	146	2.60%, 11/21/24	590,000	578,023
Federal Home Loan Mortgage Corp. STRIPS			2.95%, 11/21/26	583,000	552,853
0.00%, 08/01/27	1,713	1,574	3.20%, 05/14/26 - 11/21/29	780,000	729,594
8.00%, 07/01/24	299	3	4.05%, 11/21/39	238,000	208,895
Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates			4.25%, 11/21/49	320,000	275,504
0.08%, 09/25/43	3,080,413	40,594	4.30%, 05/14/36	253,000	235,525
Federal National Mortgage Association Interest STRIPS			4.40%, 11/06/42	227,000	203,061
0.01%, 12/25/34	78,518	63,209	4.63%, 10/01/42	54,000	49,410
4.50%, 08/25/35 - 01/25/36	170,357	22,871	4.70%, 05/14/45	96,000	88,522
5.00%, 03/25/38 - 05/25/38	108,170	17,628	4.88%, 11/14/48	78,000	73,694
5.50%, 12/25/33	31,648	5,378	5.05%, 03/15/34	970,000	974,578
6.00%, 01/25/35	129,042	22,710	5.40%, 03/15/54	605,000	614,299
8.00%, 07/25/24	528	6	5.50%, 03/15/64	475,000	480,220
Federal National Mortgage Association REMICS			Advanced Micro Devices, Inc.		
1.18%, 12/25/42	399,815	12,344	4.39%, 06/01/52	362,000	319,407
5.00%, 02/25/40 - 09/25/40	153,891	14,331	AEP Texas, Inc.		
Federal National Mortgage Association REMICS			3.45%, 05/15/51	617,000	425,051
5.89% + SOFR			AEP Transmission Co. LLC		
0.56%, 07/25/38	107,677	7,751	5.40%, 03/15/53	316,000	311,804
Federal National Mortgage Association REMICS			Aetna, Inc.		
6.44% + SOFR			3.50%, 11/15/24	238,000	234,394
1.11%, 11/25/41	12,618,805	1,316,419	Aircastle Ltd.		
		<u>9,025,157</u>	4.25%, 06/15/26	337,000	326,600
Asset Backed - 0.0%			Alcoa Nederland Holding BV		
Chase Funding Trust			5.50%, 12/15/27	646,000	635,431
4.99%, 11/25/33	189,286	184,370	Alcon Finance Corp.		
		<u>184,370</u>	2.60%, 05/27/30	358,000	307,318
Corporate Notes - 29.7%			3.80%, 09/23/49	200,000	154,964
3M Co.			Alexandria Real Estate Equities, Inc.		
3.13%, 09/19/46	257,000	177,469	1.88%, 02/01/33	194,000	145,096
7-Eleven, Inc.			2.95%, 03/15/34	340,000	274,091
0.95%, 02/10/26	1,134,000	1,045,106	3.55%, 03/15/52	326,000	226,198
Abbott Laboratories			4.70%, 07/01/30	116,000	111,498
3.75%, 11/30/26	335,000	326,394	Allstate Corp.		
			4.20%, 12/15/46	351,000	287,013
			Allstate Corp. (8.51% fixed rate until 04/01/24; 3.20% + 3-month Term SOFR thereafter)		
			8.51%, 08/15/53	459,000	459,904
			Ally Financial, Inc.		
			2.20%, 11/02/28	486,000	412,857

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Altria Group, Inc.			5.65%, 03/02/53	\$ 352,000	\$ 352,180
3.40%, 05/06/30 - 02/04/41	\$ 275,000	\$ 211,409	5.75%, 03/02/63	329,000	329,135
4.00%, 02/04/61	94,000	67,137	AngloGold Ashanti Holdings PLC		
4.25%, 08/09/42	31,000	24,790	3.38%, 11/01/28	542,000	485,513
4.45%, 05/06/50	145,000	113,499	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.		
4.50%, 05/02/43	100,000	82,804	3.65%, 02/01/26	138,000	134,547
Amazon.com, Inc.			4.70%, 02/01/36	543,000	519,673
1.50%, 06/03/30	142,000	117,408	4.90%, 02/01/46	287,000	267,894
2.50%, 06/03/50	202,000	126,713	Anheuser-Busch InBev Worldwide, Inc.		
2.70%, 06/03/60	136,000	83,592	3.50%, 06/01/30	291,000	268,913
2.88%, 05/12/41	341,000	256,043	4.00%, 04/13/28	81,000	78,522
3.25%, 05/12/61	221,000	152,300	4.35%, 06/01/40	283,000	253,081
4.25%, 08/22/57	59,000	50,618	4.38%, 04/15/38	458,000	418,901
Ameren Corp.			4.60%, 04/15/48	32,000	28,745
2.50%, 09/15/24	853,000	838,712	4.75%, 04/15/58	126,000	113,353
3.65%, 02/15/26	187,000	180,883	5.55%, 01/23/49	300,000	307,236
American Electric Power Co., Inc.			ANZ Bank New Zealand Ltd. (5.55% fixed rate until 08/11/27; 2.70% + 5 year CMT thereafter)		
2.30%, 03/01/30	204,000	172,462	5.55%, 08/11/32	973,000	975,530
3.25%, 03/01/50	170,000	115,911	Aon Corp./Aon Global Holdings PLC		
American Honda Finance Corp.			2.90%, 08/23/51	389,000	242,040
5.85%, 10/04/30	1,296,000	1,348,631	Aon North America, Inc.		
American International Group, Inc. (5.75% fixed rate until 04/01/28; 2.87% + 3-month USD LIBOR thereafter)			5.45%, 03/01/34	2,579,000	2,580,393
5.75%, 04/01/48	59,000	57,921	Apollo Management Holdings LP		
American Tower Corp.			2.65%, 06/05/30	193,000	164,123
1.50%, 01/31/28	631,000	547,998	Apollo Management Holdings LP (4.95% fixed rate until 12/17/24; 3.27% + 5 year CMT thereafter)		
2.90%, 01/15/30	221,000	193,859	4.95%, 01/14/50	342,000	319,702
3.70%, 10/15/49	130,000	94,947	Apple, Inc.		
3.80%, 08/15/29	273,000	252,692	2.20%, 09/11/29	247,000	218,145
American Water Capital Corp.			2.65%, 02/08/51	506,000	326,102
2.95%, 09/01/27	193,000	179,947	2.80%, 02/08/61	271,000	172,296
5.45%, 03/01/54	1,506,000	1,482,823	2.95%, 09/11/49	163,000	113,678
Amgen, Inc.			3.35%, 02/09/27	118,000	113,521
2.00%, 01/15/32	331,000	265,379	3.45%, 02/09/45	416,000	330,425
2.45%, 02/21/30	88,000	76,498	3.85%, 08/04/46	375,000	313,114
3.00%, 01/15/52	231,000	154,403	3.95%, 08/08/52	328,000	272,204
3.15%, 02/21/40	408,000	306,037			
3.38%, 02/21/50	110,000	78,464			
4.66%, 06/15/51	82,000	71,123			
5.51%, 03/02/26	632,000	631,362			
5.60%, 03/02/43	376,000	377,222			

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4.85%, 05/10/53	\$ 986,000	\$ 963,322
Applied Materials, Inc.		
4.35%, 04/01/47	142,000	125,906
Aptiv PLC		
4.40%, 10/01/46	170,000	133,516
ArcelorMittal SA		
4.55%, 03/11/26	1,521,000	1,498,033
6.80%, 11/29/32	210,000	222,174
Archer-Daniels-Midland Co.		
2.50%, 08/11/26	129,000	121,460
ARES Capital Corp.		
2.88%, 06/15/28	743,000	650,809
3.25%, 07/15/25	1,526,000	1,466,150
Arthur J Gallagher & Co.		
3.50%, 05/20/51	262,000	181,891
Ascension Health		
4.85%, 11/15/53	352,000	336,100
Ashtead Capital, Inc.		
1.50%, 08/12/26	600,000	543,492
5.55%, 05/30/33	305,000	298,238
Astrazeneca Finance LLC		
1.75%, 05/28/28	523,000	462,301
5.00%, 02/26/34	860,000	863,182
AstraZeneca PLC		
3.00%, 05/28/51	281,000	194,312
4.00%, 01/17/29	108,000	104,263
4.38%, 08/17/48	69,000	61,265
AT&T, Inc.		
2.75%, 06/01/31	1,532,000	1,304,544
3.65%, 06/01/51	1,235,000	883,272
3.85%, 06/01/60	427,000	301,518
4.35%, 03/01/29	440,000	425,018
4.50%, 05/15/35	312,000	287,087
4.55%, 03/09/49	170,000	142,620
4.75%, 05/15/46	100,000	87,544
4.85%, 03/01/39	410,000	377,446
5.40%, 02/15/34	554,000	554,737
Athene Holding Ltd.		
4.13%, 01/12/28	168,000	160,884
6.15%, 04/03/30	329,000	338,574
Atmos Energy Corp.		
6.20%, 11/15/53	377,000	416,031
Avangrid, Inc.		
3.15%, 12/01/24	507,000	497,276

	Principal Amount	Fair Value
Bain Capital Specialty Finance, Inc.		
2.95%, 03/10/26	\$ 495,000	\$ 463,162
Bank of America Corp.		
3.25%, 10/21/27	402,000	379,729
4.18%, 11/25/27	471,000	454,821
4.25%, 10/22/26	466,000	455,725
Bank of America Corp. (2.09% fixed rate until 06/14/28; 1.06% + SOFR thereafter)		
2.09%, 06/14/29	850,000	745,909
Bank of America Corp. (2.97% fixed rate until 02/04/32; 1.33% + SOFR thereafter)		
2.97%, 02/04/33	2,453,000	2,060,078
Bank of America Corp. (2.97% fixed rate until 07/21/51; 1.56% + SOFR thereafter)		
2.97%, 07/21/52	651,000	432,648
Bank of America Corp. (3.37% fixed rate until 01/23/25; 1.07% + 3-month Term SOFR thereafter)		
3.37%, 01/23/26	203,000	199,127
Bank of America Corp. (3.42% fixed rate until 12/20/27; 1.30% + 3-month Term SOFR thereafter)		
3.42%, 12/20/28	226,000	211,192
Bank of America Corp. (3.56% fixed rate until 04/23/26; 1.32% + 3-month Term SOFR thereafter)		
3.56%, 04/23/27	370,000	355,847
Bank of America Corp. (3.71% fixed rate until 04/24/27; 1.77% + 3-month Term SOFR thereafter)		
3.71%, 04/24/28	500,000	476,195
Bank of America Corp. (3.85% fixed rate until 03/08/32; 2.00% + 5 year CMT thereafter)		
3.85%, 03/08/37	526,000	459,219

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Bank of America Corp. (3.95% fixed rate until 01/23/48; 1.45% + 3-month Term SOFR thereafter)			Barclays PLC (2.85% fixed rate until 05/07/25; 2.71% + SOFR thereafter)		
3.95%, 01/23/49	\$ 299,000	\$ 240,136	2.85%, 05/07/26	\$ 712,000	\$ 688,326
Bank of America Corp. (4.24% fixed rate until 04/24/37; 2.08% + 3-month Term SOFR thereafter)			Barclays PLC (4.97% fixed rate until 05/16/28; 1.90% + 3-month USD LIBOR thereafter)		
4.24%, 04/24/38	311,000	276,258	4.97%, 05/16/29	507,000	492,936
Bank of America Corp. (4.27% fixed rate until 07/23/28; 1.57% + 3-month Term SOFR thereafter)			Barrick North America Finance LLC		
4.27%, 07/23/29	111,000	106,643	5.70%, 05/30/41	43,000	43,505
Bank of America Corp. (4.30% fixed rate until 01/28/25; 2.93% + 3-month Term SOFR thereafter)			BAT Capital Corp.		
4.30%, 01/28/25	499,000	480,597	2.73%, 03/25/31	330,000	272,055
Bank of America Corp. (5.29% fixed rate until 04/25/33; 1.91% + SOFR thereafter)			3.73%, 09/25/40	158,000	113,929
5.29%, 04/25/34	1,160,000	1,143,273	4.39%, 08/15/37	244,000	200,141
Bank of America Corp. (5.47% fixed rate until 01/23/34; 1.65% + SOFR thereafter)			4.54%, 08/15/47	125,000	93,168
5.47%, 01/23/35	741,000	739,029	4.91%, 04/02/30	218,000	211,765
Bank of America Corp. 1.84% + SOFR			5.83%, 02/20/31	495,000	493,198
5.87%, 09/15/34	1,264,000	1,296,219	6.00%, 02/20/34	665,000	658,536
Bank of New York Mellon Corp. (4.63% fixed rate until 09/20/26; 3.39% + 3-month Term SOFR thereafter)			6.42%, 08/02/33	276,000	283,284
4.63%, 09/20/26	404,000	381,061	7.08%, 08/02/53	314,000	325,496
Bank of Nova Scotia 2.91% + 3 mo. USD Term SOFR			Baxter International, Inc.		
8.24%, 04/12/24	445,000	423,266	1.92%, 02/01/27	1,108,000	1,007,371
Barclays PLC			2.27%, 12/01/28	390,000	341,905
4.38%, 01/12/26	510,000	499,494	2.54%, 02/01/32	197,000	161,436
4.84%, 05/09/28	276,000	265,683	3.13%, 12/01/51	290,000	188,602
Barclays PLC (2.65% fixed rate until 06/24/30; 1.90% + 1 year CMT thereafter)			3.95%, 04/01/30	324,000	299,920
2.65%, 06/24/31	807,000	671,029	Baylor Scott & White Holdings		
			2.84%, 11/15/50	66,000	43,750
			Becton Dickinson & Co.		
			3.70%, 06/06/27	208,000	199,443
			3.73%, 12/15/24	3,000	2,955
			4.67%, 06/06/47	31,000	27,455
			4.69%, 12/15/44	37,000	33,200
			Berkshire Hathaway Energy Co.		
			3.25%, 04/15/28	135,000	126,482
			3.70%, 07/15/30	303,000	280,272
			3.80%, 07/15/48	118,000	89,364
			4.25%, 10/15/50	258,000	207,966
			6.13%, 04/01/36	119,000	125,483
			Berkshire Hathaway Finance Corp.		
			2.85%, 10/15/50	715,000	471,714
			4.25%, 01/15/49	161,000	141,630

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Berry Global, Inc.		
4.88%, 07/15/26	\$ 706,000	\$ 690,059
5.65%, 01/15/34	308,000	303,987
BHP Billiton Finance USA Ltd.		
5.25%, 09/08/33	426,000	427,636
5.50%, 09/08/53	146,000	148,834
Biogen, Inc.		
2.25%, 05/01/30	112,000	93,722
Block Financial LLC		
2.50%, 07/15/28	317,000	279,201
3.88%, 08/15/30	101,000	91,059
BNP Paribas SA (2.82% fixed rate until 11/19/24; 1.37% + 3-month Term SOFR thereafter)		
2.82%, 11/19/25	605,000	592,089
BNP Paribas SA (5.13% fixed rate until 11/15/27; 2.84% + 5 year swap Rate thereafter)		
5.13%, 11/15/27	600,000	528,504
Boardwalk Pipelines LP		
4.80%, 05/03/29	214,000	207,935
Boeing Co.		
2.20%, 02/04/26	605,000	568,089
2.70%, 02/01/27	518,000	482,082
2.95%, 02/01/30	133,000	116,327
3.25%, 03/01/28	67,000	61,913
3.55%, 03/01/38	88,000	68,007
3.75%, 02/01/50	134,000	94,919
5.04%, 05/01/27	763,000	755,942
5.15%, 05/01/30	430,000	422,746
5.81%, 05/01/50	304,000	292,162
Boston Properties LP		
3.40%, 06/21/29	554,000	488,888
Boston Scientific Corp.		
4.70%, 03/01/49	39,000	35,707
BP Capital Markets America, Inc.		
3.00%, 02/24/50	299,000	200,049
3.38%, 02/08/61	301,000	202,585
4.81%, 02/13/33	497,000	484,913

	Principal Amount	Fair Value
BP Capital Markets PLC (4.38% fixed rate until 06/22/25; 4.04% + 5 year CMT thereafter)		
4.38%, 06/22/25	\$ 459,000	\$ 452,390
BP Capital Markets PLC (4.88% fixed rate until 03/22/30; 4.40% + 5 year CMT thereafter)		
4.88%, 03/22/30	328,000	309,560
Bristol-Myers Squibb Co.		
1.45%, 11/13/30	257,000	206,124
2.35%, 11/13/40	163,000	109,352
3.20%, 06/15/26	125,000	120,249
3.40%, 07/26/29	70,000	65,245
3.55%, 03/15/42	158,000	124,567
4.13%, 06/15/39	213,000	185,627
4.25%, 10/26/49	213,000	178,302
4.35%, 11/15/47	29,000	24,632
4.55%, 02/20/48	59,000	51,899
5.20%, 02/22/34	795,000	801,058
Brixmor Operating Partnership LP		
2.25%, 04/01/28	445,000	393,607
3.90%, 03/15/27	88,000	83,836
Broadcom, Inc.		
3.14%, 11/15/35	147,000	116,509
3.19%, 11/15/36	19,000	14,849
3.42%, 04/15/33	1,146,000	978,615
3.47%, 04/15/34	17,000	14,354
4.15%, 11/15/30	153,000	143,031
4.30%, 11/15/32	249,000	230,579
4.93%, 05/15/37	205,000	191,011
Brown-Forman Corp.		
4.00%, 04/15/38	57,000	50,024
Bunge Ltd. Finance Corp.		
3.75%, 09/25/27	76,000	72,710
Burlington Northern Santa Fe LLC		
4.15%, 12/15/48	220,000	183,251
4.55%, 09/01/44	331,000	295,755
Cameron LNG LLC		
3.30%, 01/15/35	106,000	87,403
Canadian Natural Resources Ltd.		
3.85%, 06/01/27	238,000	227,885

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	Principal Amount	Fair Value
4.95%, 06/01/47	\$ 166,000	\$ 144,652
Canadian Pacific Railway Co.		
1.75%, 12/02/26	517,000	473,991
3.10%, 12/02/51	171,000	116,318
3.50%, 05/01/50	196,000	143,129
Cantor Fitzgerald LP		
4.88%, 05/01/24	853,000	850,671
Capital One Financial Corp.		
3.75%, 07/28/26	464,000	445,319
Cardinal Health, Inc.		
3.08%, 06/15/24	151,000	149,786
Carlisle Cos., Inc.		
2.20%, 03/01/32	608,000	480,898
Carrier Global Corp.		
2.72%, 02/15/30	242,000	211,786
3.58%, 04/05/50	566,000	417,085
5.90%, 03/15/34	285,000	297,546
Cenovus Energy, Inc.		
2.65%, 01/15/32	225,000	184,093
3.75%, 02/15/52	299,000	213,450
Centene Corp.		
3.00%, 10/15/30	215,000	183,623
3.38%, 02/15/30	1,022,000	901,659
4.25%, 12/15/27	1,316,000	1,254,424
CenterPoint Energy, Inc.		
2.65%, 06/01/31	428,000	359,297
Charles Schwab Corp.		
2.45%, 03/03/27	3,107,000	2,878,946
2.90%, 03/03/32	191,000	161,666
Charles Schwab Corp. (4.00% fixed rate until 12/01/30; 3.08% + 10 year CMT thereafter)		
4.00%, 12/01/30	552,000	453,054
Charles Schwab Corp. (5.64% fixed rate until 05/19/28; 2.21% + SOFR thereafter)		
5.64%, 05/19/29	1,106,000	1,119,947
Charles Schwab Corp. 2.01% + SOFR		
6.14%, 08/24/34	830,000	860,917
Charter Communications Operating LLC/Charter Communications Operating Capital		
3.50%, 06/01/41	341,000	225,619

	Principal Amount	Fair Value
3.70%, 04/01/51	\$ 1,038,000	\$ 628,602
4.80%, 03/01/50	513,000	370,642
Cheniere Corpus Christi Holdings LLC		
5.88%, 03/31/25	597,000	596,809
Cheniere Energy Partners LP		
4.50%, 10/01/29	925,000	867,058
Chevron Corp.		
2.24%, 05/11/30	112,000	96,906
Chevron USA, Inc.		
3.85%, 01/15/28	396,000	385,181
3.90%, 11/15/24	137,000	135,667
Chubb INA Holdings, Inc.		
4.35%, 11/03/45	177,000	156,272
Church & Dwight Co., Inc.		
2.30%, 12/15/31	283,000	233,520
Cigna Group		
2.40%, 03/15/30	195,000	167,172
3.25%, 04/15/25	203,000	198,146
3.40%, 03/01/27 - 03/15/51	367,000	295,075
4.38%, 10/15/28	112,000	108,770
Cisco Systems, Inc.		
5.30%, 02/26/54	1,204,000	1,218,364
5.35%, 02/26/64	1,204,000	1,212,849
5.90%, 02/15/39	130,000	139,508
Citadel Finance LLC		
3.38%, 03/09/26	2,500,000	2,343,625
Citibank NA		
5.80%, 09/29/28	3,126,000	3,219,999
Citigroup, Inc.		
4.45%, 09/29/27	274,000	265,457
4.65%, 07/23/48	593,000	528,523
Citigroup, Inc. (2.56% fixed rate until 05/01/31; 1.17% + SOFR thereafter)		
2.56%, 05/01/32	377,000	310,335
Citigroup, Inc. (2.98% fixed rate until 11/05/29; 1.42% + SOFR thereafter)		
2.98%, 11/05/30	229,000	202,019
Citigroup, Inc. (3.79% fixed rate until 03/17/32; 1.94% + SOFR thereafter)		
3.79%, 03/17/33	1,841,000	1,631,200

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Citigroup, Inc. (3.88% fixed rate until 01/24/38; 1.43% + 3-month Term SOFR thereafter)			5.70%, 09/15/63	\$ 502,000	\$ 512,838
3.88%, 01/24/39	\$ 108,000	\$ 90,861	Consolidated Edison Co. of New York, Inc.		
Citigroup, Inc. (4.70% fixed rate until 01/30/25; 3.23% + SOFR thereafter)			2.90%, 12/01/26	305,000	286,346
4.70%, 01/30/25	749,000	719,377	3.35%, 04/01/30	118,000	107,878
Citigroup, Inc. (6.17% fixed rate until 05/25/33; 2.66% + SOFR thereafter)			3.88%, 06/15/47	140,000	108,385
6.17%, 05/25/34	497,000	500,409	3.95%, 04/01/50	197,000	157,724
Cleveland Electric Illuminating Co.			Constellation Brands, Inc.		
4.55%, 11/15/30	658,000	613,414	3.15%, 08/01/29	522,000	473,579
Clorox Co.			3.70%, 12/06/26	244,000	234,811
1.80%, 05/15/30	306,000	252,780	4.50%, 05/09/47	216,000	181,954
CME Group, Inc.			Constellation Energy Generation LLC		
2.65%, 03/15/32	246,000	210,729	6.50%, 10/01/53	332,000	364,612
3.75%, 06/15/28	118,000	113,839	Continental Resources, Inc.		
CMS Energy Corp.			2.88%, 04/01/32	357,000	286,703
4.88%, 03/01/44	402,000	368,779	3.80%, 06/01/24	1,999,000	1,988,025
Coca-Cola Co.			COPT Defense Properties LP		
2.60%, 06/01/50	249,000	160,229	2.00%, 01/15/29	364,000	301,359
2.75%, 06/01/60	169,000	107,102	2.25%, 03/15/26	301,000	281,480
Comcast Corp.			2.75%, 04/15/31	188,000	151,641
2.65%, 08/15/62	185,000	103,141	Corebridge Financial, Inc.		
2.80%, 01/15/51	210,000	131,187	3.90%, 04/05/32	1,063,000	934,526
2.89%, 11/01/51	196,000	124,162	Corning, Inc.		
2.94%, 11/01/56	163,000	100,366	4.38%, 11/15/57	124,000	102,002
2.99%, 11/01/63	155,000	92,749	Coterra Energy, Inc.		
3.20%, 07/15/36	226,000	182,481	5.60%, 03/15/34	2,579,000	2,578,201
3.25%, 11/01/39	366,000	281,073	Credit Suisse AG		
3.97%, 11/01/47	251,000	199,088	2.95%, 04/09/25	830,000	806,121
4.15%, 10/15/28	249,000	241,712	Crown Castle, Inc.		
CommonSpirit Health			2.90%, 03/15/27	878,000	817,611
4.35%, 11/01/42	1,029,000	877,644	3.30%, 07/01/30	686,000	605,848
Commonwealth Bank of Australia			CSL Finance PLC		
3.78%, 03/14/32	600,000	523,200	4.25%, 04/27/32	503,000	474,928
Conagra Brands, Inc.			CSX Corp.		
5.30%, 11/01/38	99,000	93,483	4.50%, 03/15/49 - 08/01/54	365,000	318,196
5.40%, 11/01/48	98,000	90,443	CubeSmart LP		
ConocoPhillips Co.			2.50%, 02/15/32	433,000	349,639
5.55%, 03/15/54	487,000	492,425	4.38%, 02/15/29	323,000	307,170
			Cummins, Inc.		
			1.50%, 09/01/30	220,000	177,707
			2.60%, 09/01/50	251,000	157,415
			CVS Health Corp.		
			3.00%, 08/15/26	270,000	256,395
			3.25%, 08/15/29	224,000	203,800

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	Principal Amount	Fair Value
3.63%, 04/01/27	\$ 255,000	\$ 244,463
3.75%, 04/01/30	186,000	171,624
3.88%, 07/20/25	157,000	153,813
4.25%, 04/01/50	155,000	123,803
4.30%, 03/25/28	22,000	21,359
4.78%, 03/25/38	167,000	151,932
5.00%, 12/01/24	365,000	363,022
5.13%, 07/20/45	185,000	168,430
5.30%, 06/01/33 - 12/05/43	954,000	927,420
5.88%, 06/01/53	189,000	188,331
6.00%, 06/01/63	76,000	76,112
Daimler Truck Finance North America LLC		
2.38%, 12/14/28	544,000	481,919
2.50%, 12/14/31	544,000	446,668
Dell International LLC/EMC Corp.		
4.00%, 07/15/24	446,000	442,905
6.02%, 06/15/26	40,000	40,441
8.35%, 07/15/46	7,000	8,866
Deutsche Bank AG		
3.70%, 05/30/24	257,000	255,445
Deutsche Bank AG (2.31% fixed rate until 11/16/26; 1.22% + SOFR thereafter)		
2.31%, 11/16/27	1,367,000	1,241,660
Deutsche Bank AG (3.74% fixed rate until 10/07/31; 2.26% + SOFR thereafter)		
3.74%, 01/07/33	598,000	481,402
Deutsche Bank AG (6.82% fixed rate until 11/20/28; 2.51% + SOFR thereafter)		
6.82%, 11/20/29	1,139,000	1,177,612
Deutsche Bank AG (7.08% fixed rate until 11/10/32; 3.65% + SOFR thereafter)		
7.08%, 02/10/34	610,000	608,902
Deutsche Telekom AG		
3.63%, 01/21/50	309,000	231,132
DH Europe Finance II SARL		
2.60%, 11/15/29	213,000	189,163
3.25%, 11/15/39	137,000	108,842
3.40%, 11/15/49	72,000	53,641
Diamondback Energy, Inc.		
3.13%, 03/24/31	299,000	262,079
4.40%, 03/24/51	169,000	136,415

	Principal Amount	Fair Value
Digital Realty Trust LP		
3.60%, 07/01/29	\$ 348,000	\$ 320,846
Discover Bank		
2.70%, 02/06/30	535,000	453,626
Discovery Communications LLC		
3.95%, 03/20/28	179,000	167,347
4.95%, 05/15/42	68,000	54,104
5.00%, 09/20/37	82,000	70,167
Dollar General Corp.		
3.50%, 04/03/30	128,000	115,752
4.13%, 04/03/50	216,000	165,024
Dollar Tree, Inc.		
4.00%, 05/15/25	251,000	246,600
Dominion Energy, Inc.		
3.07%, 08/15/24	343,000	338,712
3.38%, 04/01/30	401,000	361,088
Dover Corp.		
2.95%, 11/04/29	219,000	195,355
Dow Chemical Co.		
2.10%, 11/15/30	168,000	140,206
3.60%, 11/15/50	192,000	139,672
4.25%, 10/01/34	103,000	94,758
5.15%, 02/15/34	861,000	847,990
5.55%, 11/30/48	136,000	132,233
6.30%, 03/15/33	427,000	457,287
DTE Energy Co.		
2.85%, 10/01/26	128,000	120,620
Duke Energy Carolinas LLC		
3.95%, 03/15/48	161,000	126,850
Duke Energy Corp.		
2.55%, 06/15/31	614,000	511,591
3.30%, 06/15/41	557,000	409,601
3.50%, 06/15/51	557,000	384,163
3.75%, 09/01/46	851,000	632,855
Duke Energy Corp. (4.88% fixed rate until 09/16/24; 3.39% + 5 year CMT thereafter)		
4.88%, 09/16/24	979,000	969,699
Duke Energy Progress LLC		
4.15%, 12/01/44	153,000	125,410
DuPont de Nemours, Inc.		
5.42%, 11/15/48	90,000	88,355

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	Principal Amount	Fair Value
Duquesne Light Holdings, Inc. 3.62%, 08/01/27	\$ 420,000	\$ 390,424
Eastman Chemical Co. 4.65%, 10/15/44	248,000	209,607
Eaton Corp. 3.10%, 09/15/27	135,000	127,587
Edison International 4.95%, 04/15/25	638,000	632,443
5.75%, 06/15/27	80,000	80,758
EIDP, Inc. 2.30%, 07/15/30	166,000	142,081
Electronic Arts, Inc. 1.85%, 02/15/31	315,000	256,385
Elevance Health, Inc. 2.88%, 09/15/29	108,000	96,845
3.60%, 03/15/51	136,000	101,242
3.70%, 09/15/49	124,000	93,919
5.13%, 02/15/53	94,000	88,978
6.10%, 10/15/52	214,000	229,560
Eli Lilly & Co. 4.95%, 02/27/63	115,000	110,683
5.00%, 02/09/54	450,000	443,538
5.10%, 02/09/64	863,000	848,441
Emera U.S. Finance LP 2.64%, 06/15/31	620,000	499,088
Emerson Electric Co. 1.80%, 10/15/27	142,000	127,837
2.75%, 10/15/50	124,000	79,143
Enbridge Energy Partners LP 5.50%, 09/15/40	35,000	33,917
Enbridge, Inc. 1.60%, 10/04/26	916,000	837,361
Enbridge, Inc. (5.75% fixed rate until 04/15/30; 5.31% + 5 year CMT thereafter) 5.75%, 07/15/80	554,000	516,876
Energy Transfer LP 4.50%, 04/15/24	232,000	231,587
5.30%, 04/01/44 - 04/15/47	412,000	370,005
5.35%, 05/15/45	341,000	308,506
5.75%, 02/15/33	214,000	215,318
5.95%, 05/15/54	185,000	180,912
6.10%, 12/01/28	869,000	899,007
6.40%, 12/01/30	339,000	355,608
6.50%, 02/01/42	192,000	200,680

	Principal Amount	Fair Value
Energy Transfer LP (6.75% fixed rate until 05/15/25; 5.13% + 5 year CMT thereafter) 6.75%, 05/15/25	\$ 2,176,000	\$ 2,142,207
Enterprise Products Operating LLC 4.25%, 02/15/48	418,000	349,448
Enterprise Products Operating LLC (5.25% fixed rate until 08/16/27; 3.30% + 3-month Term SOFR thereafter) 5.25%, 08/16/77	119,000	113,138
EOG Resources, Inc. 4.15%, 01/15/26	142,000	139,861
4.95%, 04/15/50	125,000	116,531
5.10%, 01/15/36	88,000	85,465
Equinix, Inc. 1.25%, 07/15/25	471,000	444,384
2.15%, 07/15/30	356,000	295,181
ERP Operating LP 4.50%, 07/01/44	82,000	70,507
Estee Lauder Cos., Inc. 2.38%, 12/01/29	171,000	149,413
3.13%, 12/01/49	215,000	146,581
Everest Reinsurance Holdings, Inc. 3.13%, 10/15/52	415,000	260,064
Eversource Energy 3.45%, 01/15/50	271,000	184,548
Exelon Corp. 4.05%, 04/15/30	410,000	384,555
4.45%, 04/15/46	255,000	213,443
4.70%, 04/15/50	272,000	234,902
5.60%, 03/15/53	810,000	789,823
Extra Space Storage LP 2.20%, 10/15/30	308,000	251,731
3.90%, 04/01/29	202,000	188,555
5.90%, 01/15/31	888,000	908,282
Exxon Mobil Corp. 2.61%, 10/15/30	767,000	672,667
3.45%, 04/15/51	454,000	336,568
FedEx Corp. 4.10%, 02/01/45	551,000	441,544

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	Principal Amount	Fair Value
Fidelity National Financial, Inc. 3.20%, 09/17/51	\$ 388,000	\$ 243,517
Fidelity National Information Services, Inc. 1.15%, 03/01/26	317,000	293,196
1.65%, 03/01/28	287,000	252,930
3.10%, 03/01/41	68,000	48,959
FirstEnergy Transmission LLC 4.55%, 04/01/49	498,000	412,329
Fiserv, Inc. 3.50%, 07/01/29	167,000	153,562
4.40%, 07/01/49	98,000	81,961
Florida Power & Light Co. 2.85%, 04/01/25	687,000	669,784
4.13%, 02/01/42	149,000	127,747
Flowers Foods, Inc. 2.40%, 03/15/31	266,000	222,195
Flowserve Corp. 2.80%, 01/15/32	338,000	276,298
Freeport-McMoRan, Inc. 4.25%, 03/01/30	452,000	422,385
GA Global Funding Trust 1.63%, 01/15/26	402,000	370,278
General Dynamics Corp. 4.25%, 04/01/50	192,000	165,266
General Mills, Inc. 3.00%, 02/01/51	201,000	129,557
General Motors Co. 5.20%, 04/01/45	38,000	33,541
5.40%, 04/01/48	88,000	78,930
6.13%, 10/01/25	420,000	423,469
6.80%, 10/01/27	178,000	185,868
General Motors Financial Co., Inc. 1.25%, 01/08/26	498,000	461,482
2.35%, 01/08/31	218,000	177,659
5.25%, 03/01/26	173,000	172,450
5.85%, 04/06/30	1,491,000	1,511,993
6.10%, 01/07/34	1,298,000	1,311,149
Genuine Parts Co. 2.75%, 02/01/32	229,000	188,199
George Washington University 4.13%, 09/15/48	905,000	772,870

	Principal Amount	Fair Value
Georgia Power Co. 5.25%, 03/15/34	\$ 2,582,000	\$ 2,573,557
Georgia-Pacific LLC 1.75%, 09/30/25	557,000	527,401
3.60%, 03/01/25	977,000	961,319
Gilead Sciences, Inc. 2.60%, 10/01/40	209,000	145,673
2.95%, 03/01/27	41,000	38,724
3.50%, 02/01/25	147,000	144,494
3.65%, 03/01/26	134,000	130,143
4.15%, 03/01/47	100,000	82,515
4.60%, 09/01/35	254,000	240,485
5.25%, 10/15/33	260,000	263,011
GlaxoSmithKline Capital PLC 3.38%, 06/01/29	271,000	254,298
GlaxoSmithKline Capital, Inc. 3.63%, 05/15/25	305,000	299,678
Goldman Sachs Group, Inc. 3.85%, 01/26/27	1,231,000	1,189,417
4.25%, 10/21/25	319,000	313,268
5.15%, 05/22/45	96,000	91,741
Goldman Sachs Group, Inc. (1.54% fixed rate until 09/10/26; 0.82% + SOFR thereafter) 1.54%, 09/10/27	462,000	419,940
Goldman Sachs Group, Inc. (2.38% fixed rate until 07/21/31; 1.25% + SOFR thereafter) 2.38%, 07/21/32	251,000	204,246
Goldman Sachs Group, Inc. (2.91% fixed rate until 07/21/41; 1.47% + SOFR thereafter) 2.91%, 07/21/42	206,000	146,007
Goldman Sachs Group, Inc. (3.21% fixed rate until 04/22/41; 1.51% + SOFR thereafter) 3.21%, 04/22/42	311,000	231,372
Goldman Sachs Group, Inc. (3.44% fixed rate until 02/24/42; 1.63% + SOFR thereafter) 3.44%, 02/24/43	527,000	401,015

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	Principal Amount	Fair Value
Goldman Sachs Group, Inc. (3.81% fixed rate until 04/23/28; 1.42% + 3-month Term SOFR thereafter)		
3.81%, 04/23/29	\$ 145,000	\$ 136,974
Goldman Sachs Group, Inc. (4.02% fixed rate until 10/31/37; 1.64% + 3-month Term SOFR thereafter)		
4.02%, 10/31/38	150,000	128,463
Goldman Sachs Group, Inc. (4.22% fixed rate until 05/01/28; 1.56% + 3-month Term SOFR thereafter)		
4.22%, 05/01/29	238,000	228,206
Graphic Packaging International LLC		
1.51%, 04/15/26	338,000	309,064
Gray Oak Pipeline LLC		
2.60%, 10/15/25	505,000	480,230
Haleon U.S. Capital LLC		
3.38%, 03/24/27	712,000	676,849
3.63%, 03/24/32	610,000	546,139
4.00%, 03/24/52	250,000	199,707
Halliburton Co.		
3.80%, 11/15/25	3,000	2,931
5.00%, 11/15/45	126,000	117,214
Hartford Financial Services Group, Inc. (7.69% fixed rate until 04/01/24; 2.39% + 3-month Term SOFR thereafter)		
7.69%, 02/12/67	348,000	300,588
HCA, Inc.		
3.13%, 03/15/27	704,000	661,612
3.50%, 09/01/30	251,000	224,376
3.63%, 03/15/32	199,000	173,864
4.63%, 03/15/52	479,000	391,994
5.38%, 02/01/25	2,207,000	2,199,408
Health Care Service Corp. A Mutual Legal Reserve Co.		
2.20%, 06/01/30	304,000	254,408
3.20%, 06/01/50	125,000	84,628
Healthcare Realty Holdings LP		
2.00%, 03/15/31	181,000	141,832
Helmerich & Payne, Inc.		
2.90%, 09/29/31	183,000	151,799

	Principal Amount	Fair Value
Hess Corp.		
5.60%, 02/15/41	\$ 65,000	\$ 65,495
5.80%, 04/01/47	40,000	40,568
Hewlett Packard Enterprise Co.		
6.35%, 10/15/45	60,000	62,021
Highwoods Realty LP		
4.13%, 03/15/28	131,000	122,190
4.20%, 04/15/29	320,000	288,438
7.65%, 02/01/34	288,000	308,802
Home Depot, Inc.		
2.70%, 04/15/30	125,000	110,579
3.35%, 04/15/50	249,000	180,465
3.50%, 09/15/56	119,000	87,153
3.90%, 12/06/28 - 06/15/47	267,000	234,204
4.50%, 12/06/48	109,000	96,179
4.95%, 09/15/52	161,000	152,348
Honeywell International, Inc.		
1.75%, 09/01/31	342,000	274,807
2.70%, 08/15/29	248,000	223,121
5.25%, 03/01/54	1,505,000	1,500,515
Hormel Foods Corp.		
1.80%, 06/11/30	444,000	368,458
HSBC Holdings PLC (2.01% fixed rate until 09/22/27; 1.73% + SOFR thereafter)		
2.01%, 09/22/28	713,000	631,782
HSBC Holdings PLC (2.25% fixed rate until 11/22/26; 1.10% + SOFR thereafter)		
2.25%, 11/22/27	643,000	588,564
HSBC Holdings PLC (2.87% fixed rate until 11/22/31; 1.41% + SOFR thereafter)		
2.87%, 11/22/32	520,000	427,934
HSBC Holdings PLC (3.00% fixed rate until 03/10/25; 1.43% + SOFR thereafter)		
3.00%, 03/10/26	693,000	673,645
HSBC Holdings PLC (4.00% fixed rate until 03/09/26; 3.22% + 5 year CMT thereafter)		
4.00%, 03/09/26	523,000	477,410

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	Principal Amount	Fair Value
HSBC Holdings PLC (4.29% fixed rate until 09/12/25; 1.61% + 3-month Term SOFR thereafter)		
4.29%, 09/12/26	\$ 765,000	\$ 750,113
HSBC Holdings PLC (6.00% fixed rate until 5/22/27; 3.75% + 5 year US ISDA thereafter)		
6.00%, 05/22/27	601,000	568,714
HSBC Holdings PLC (8.11% fixed rate until 11/03/32; 4.25% + SOFR thereafter)		
8.11%, 11/03/33	598,000	673,360
Huntington Bancshares, Inc.		
2.55%, 02/04/30	498,000	419,157
Huntington Ingalls Industries, Inc.		
2.04%, 08/16/28	595,000	517,311
Hyundai Capital America		
1.30%, 01/08/26	836,000	775,056
5.40%, 01/08/31	1,947,000	1,948,655
IBM International Capital Pte. Ltd.		
5.25%, 02/05/44	896,000	858,547
5.30%, 02/05/54	370,000	355,096
Imperial Brands Finance PLC		
3.13%, 07/26/24	644,000	636,948
3.50%, 07/26/26	388,000	368,701
6.13%, 07/27/27	500,000	509,030
Indiana Michigan Power Co.		
3.25%, 05/01/51	276,000	186,990
ING Groep NV 1.01% + SOFR		
6.36%, 04/01/27	636,000	633,532
Ingersoll Rand, Inc.		
5.70%, 08/14/33	691,000	703,265
Ingredion, Inc.		
3.90%, 06/01/50	132,000	96,686
Intel Corp.		
2.00%, 08/12/31	387,000	314,062
2.45%, 11/15/29	480,000	420,350
2.80%, 08/12/41	448,000	317,426
3.10%, 02/15/60	227,000	143,482
5.63%, 02/10/43	530,000	538,671
5.70%, 02/10/53	374,000	377,949
5.90%, 02/10/63	285,000	296,890

	Principal Amount	Fair Value
Intercontinental Exchange, Inc.		
1.85%, 09/15/32	\$ 111,000	\$ 85,665
2.65%, 09/15/40	84,000	59,500
International Business Machines Corp.		
3.45%, 02/19/26	400,000	388,032
4.15%, 05/15/39	269,000	234,514
4.25%, 05/15/49	227,000	190,133
International Paper Co.		
4.40%, 08/15/47	185,000	153,750
Interstate Power & Light Co.		
3.40%, 08/15/25	1,064,000	1,033,538
Intuit, Inc.		
5.50%, 09/15/53	490,000	505,298
ITC Holdings Corp.		
2.95%, 05/14/30	682,000	595,065
J M Smucker Co.		
6.50%, 11/15/43 - 11/15/53	1,002,000	1,081,890
Jabil, Inc.		
3.95%, 01/12/28	195,000	184,413
4.25%, 05/15/27	1,050,000	1,013,943
Jacobs Engineering Group, Inc.		
5.90%, 03/01/33	1,129,000	1,128,808
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.		
2.50%, 01/15/27	1,339,000	1,229,724
5.13%, 02/01/28	810,000	793,282
5.75%, 04/01/33	270,000	261,776
Jefferies Financial Group, Inc.		
5.88%, 07/21/28	832,000	848,182
Johnson & Johnson		
3.63%, 03/03/37	119,000	105,156
Johnson Controls International PLC		
4.50%, 02/15/47	108,000	92,760
JPMorgan Chase & Co. (1.58% fixed rate until 04/22/26; 0.89% + SOFR thereafter)		
1.58%, 04/22/27	824,000	761,623

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	Principal Amount	Fair Value		Principal Amount	Fair Value
JPMorgan Chase & Co. (2.96% fixed rate until 01/25/32; 1.26% + SOFR thereafter)			JPMorgan Chase & Co. 1.62% + SOFR		
2.96%, 01/25/33	\$ 2,865,000	\$ 2,419,120	5.34%, 01/23/35	\$ 500,000	\$ 497,470
JPMorgan Chase & Co. (2.96% fixed rate until 05/13/30; 2.52% + 3-month Term SOFR thereafter)			Kaiser Foundation Hospitals		
2.96%, 05/13/31	476,000	413,244	3.00%, 06/01/51	381,000	261,107
JPMorgan Chase & Co. (3.16% fixed rate until 04/22/41; 1.46% + SOFR thereafter)			3.27%, 11/01/49	392,000	287,367
3.16%, 04/22/42	398,000	298,026	Kenvue, Inc.		
JPMorgan Chase & Co. (3.88% fixed rate until 07/24/37; 1.62% + 3-month Term SOFR thereafter)			4.90%, 03/22/33	1,079,000	1,066,818
3.88%, 07/24/38	312,000	266,598	5.05%, 03/22/53	314,000	302,187
JPMorgan Chase & Co. (3.90% fixed rate until 01/23/48; 1.48% + 3-month Term SOFR thereafter)			5.20%, 03/22/63	191,000	184,707
3.90%, 01/23/49	933,000	746,129	Keurig Dr Pepper, Inc.		
JPMorgan Chase & Co. (3.96% fixed rate until 01/29/26; 1.51% + 3-month Term SOFR thereafter)			3.20%, 05/01/30	244,000	220,029
3.96%, 01/29/27	523,000	510,390	3.80%, 05/01/50	212,000	161,232
JPMorgan Chase & Co. (4.01% fixed rate until 04/23/28; 1.38% + 3-month Term SOFR thereafter)			KeyBank NA		
4.01%, 04/23/29	216,000	206,224	4.90%, 08/08/32	750,000	658,057
JPMorgan Chase & Co. (4.03% fixed rate until 07/24/47; 1.72% + 3-month Term SOFR thereafter)			KeyBank NA 0.32% + SOFR		
4.03%, 07/24/48	211,000	171,142	5.67%, 06/14/24	2,313,000	2,304,095
JPMorgan Chase & Co. (4.49% fixed rate until 03/24/30; 3.79% + 3-month Term SOFR thereafter)			Kinder Morgan Energy Partners LP		
4.49%, 03/24/31	725,000	696,130	4.70%, 11/01/42	47,000	39,474
JPMorgan Chase & Co. (4.60% fixed rate until 02/01/25; 3.13% + 3-month Term SOFR thereafter)			5.00%, 03/01/43	95,000	82,754
4.60%, 02/01/25	815,000	795,310	6.38%, 03/01/41	82,000	83,328
			Kinder Morgan, Inc.		
			1.75%, 11/15/26	1,063,000	970,551
			5.05%, 02/15/46	77,000	66,963
			5.20%, 06/01/33	241,000	234,418
			KLA Corp.		
			3.30%, 03/01/50	248,000	178,014
			Kraft Heinz Foods Co.		
			5.20%, 07/15/45	461,000	430,325
			Kroger Co.		
			2.20%, 05/01/30	197,000	165,645
			4.65%, 01/15/48	93,000	81,021
			Kyndryl Holdings, Inc.		
			2.05%, 10/15/26	486,000	443,927
			2.70%, 10/15/28	835,000	732,095
			6.35%, 02/20/34	615,000	620,461
			L3Harris Technologies, Inc.		
			3.85%, 12/15/26	178,000	171,934
			Las Vegas Sands Corp.		
			3.20%, 08/08/24	4,543,000	4,523,465
			Lear Corp.		
			4.25%, 05/15/29	146,000	138,926
			Leidos, Inc.		
			3.63%, 05/15/25	209,000	204,078

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	Principal Amount	Fair Value
4.38%, 05/15/30	\$ 909,000	\$ 854,205
5.75%, 03/15/33	494,000	501,726
Liberty Mutual Group, Inc.		
3.95%, 05/15/60	110,000	78,784
Lincoln National Corp.		
4.35%, 03/01/48	398,000	308,235
Lloyds Banking Group PLC		
3.75%, 01/11/27	372,000	356,893
Lloyds Banking Group PLC (2.44% fixed rate until 02/05/25; 1.00% + 1 year CMT thereafter)		
2.44%, 02/05/26	600,000	581,400
Lockheed Martin Corp.		
3.55%, 01/15/26	78,000	75,995
3.80%, 03/01/45	72,000	58,318
4.50%, 05/15/36	200,000	189,182
Lowe's Cos., Inc.		
1.30%, 04/15/28	146,000	126,521
1.70%, 09/15/28 - 10/15/30	453,000	387,164
3.00%, 10/15/50	251,000	161,930
3.70%, 04/15/46	88,000	66,241
4.05%, 05/03/47	211,000	167,156
5.63%, 04/15/53	395,000	392,484
LYB International Finance III LLC		
1.25%, 10/01/25	173,000	161,720
3.63%, 04/01/51	126,000	87,523
3.80%, 10/01/60	110,000	74,411
M&T Bank Corp. (5.05% fixed rate until 01/27/33; 1.85% + SOFR thereafter)		
5.05%, 01/27/34	1,768,000	1,625,022
Marsh & McLennan Cos., Inc.		
2.90%, 12/15/51	245,000	157,011
Masco Corp.		
3.50%, 11/15/27	64,000	60,158
McCormick & Co., Inc.		
1.85%, 02/15/31	159,000	127,820
3.25%, 11/15/25	1,577,000	1,520,733
McDonald's Corp.		
3.60%, 07/01/30	328,000	303,748
3.63%, 09/01/49	153,000	114,219
Medtronic Global Holdings SCA		
4.50%, 03/30/33	1,524,000	1,467,353

	Principal Amount	Fair Value
Medtronic, Inc.		
4.63%, 03/15/45	\$ 33,000	\$ 30,553
Memorial Sloan-Kettering Cancer Center		
4.13%, 07/01/52	433,000	368,063
Mercedes-Benz Finance North America LLC		
5.38%, 11/26/25	1,144,000	1,147,226
Merck & Co., Inc.		
1.90%, 12/10/28	634,000	559,657
2.45%, 06/24/50	342,000	209,909
2.75%, 12/10/51	241,000	156,248
2.90%, 12/10/61	118,000	73,087
4.00%, 03/07/49	91,000	75,783
4.50%, 05/17/33	451,000	438,688
5.00%, 05/17/53	290,000	281,097
Meritage Homes Corp.		
3.88%, 04/15/29	1,723,000	1,568,826
Meta Platforms, Inc.		
3.85%, 08/15/32	928,000	859,560
4.45%, 08/15/52	530,000	463,215
MetLife, Inc.		
4.72%, 12/15/44	143,000	127,257
Micron Technology, Inc.		
3.37%, 11/01/41	324,000	235,671
3.48%, 11/01/51	453,000	314,676
5.30%, 01/15/31	1,061,000	1,050,220
Microsoft Corp.		
2.40%, 08/08/26	179,000	169,447
2.68%, 06/01/60	100,000	63,151
2.92%, 03/17/52	759,000	523,885
3.45%, 08/08/36	68,000	59,901
3.50%, 02/12/35	182,000	165,116
Mid-America Apartments LP		
2.88%, 09/15/51	386,000	245,102
Mitsubishi UFJ Financial Group, Inc.		
2.80%, 07/18/24	789,000	780,621
Mizuho Financial Group, Inc.		
2.84%, 09/13/26	2,645,000	2,492,119
Molson Coors Beverage Co.		
4.20%, 07/15/46	80,000	65,176
Morgan Stanley		
3.63%, 01/20/27	178,000	171,617
3.97%, 07/22/38	169,000	144,066

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	Principal Amount	Fair Value
4.35%, 09/08/26	\$ 501,000	\$ 489,727
4.38%, 01/22/47	189,000	162,971
Morgan Stanley (1.51% fixed rate until 07/20/26; 0.86% + SOFR thereafter)		
1.51%, 07/20/27	388,000	354,865
Morgan Stanley (2.48% fixed rate until 09/16/31; 1.36% + SOFR thereafter)		
2.48%, 09/16/36	1,552,000	1,219,624
Morgan Stanley (2.80% fixed rate until 01/25/51; 1.43% + SOFR thereafter)		
2.80%, 01/25/52	862,000	554,128
Morgan Stanley (2.94% fixed rate until 01/21/32; 1.29% + SOFR thereafter)		
2.94%, 01/21/33	1,228,000	1,030,145
Morgan Stanley (5.47% fixed rate until 01/18/34; 1.73% + SOFR thereafter)		
5.47%, 01/18/35	445,000	444,551
MPLX LP		
2.65%, 08/15/30	251,000	213,609
5.20%, 12/01/47	88,000	78,371
Mylan, Inc.		
5.20%, 04/15/48	124,000	101,540
Nasdaq, Inc.		
5.95%, 08/15/53	167,000	171,729
6.10%, 06/28/63	226,000	234,545
National Australia Bank Ltd. (3.35% fixed rate until 01/12/32; 1.70% + 5 year CMT thereafter)		
3.35%, 01/12/37	744,000	619,812
NatWest Group PLC (3.75% fixed rate until 11/01/24; 2.10% + 5 year CMT thereafter)		
3.75%, 11/01/29	575,000	563,833
Nevada Power Co.		
6.00%, 03/15/54	296,000	309,213
NewMarket Corp.		
2.70%, 03/18/31	225,000	186,818
Newmont Corp.		
4.88%, 03/15/42	145,000	133,212

	Principal Amount	Fair Value
NextEra Energy Capital Holdings, Inc. (5.65% fixed rate until 05/01/29; 3.16% + 3-month USD LIBOR thereafter)		
5.65%, 05/01/79	\$ 248,000	\$ 238,514
NGPL PipeCo LLC		
3.25%, 07/15/31	353,000	300,347
Niagara Mohawk Power Corp.		
5.66%, 01/17/54	1,113,000	1,079,376
NIKE, Inc.		
3.38%, 03/27/50	123,000	93,257
Nippon Life Insurance Co. (3.40% fixed rate until 01/23/30; 2.61% + 5 year CMT thereafter)		
3.40%, 01/23/50	586,000	514,408
NNN REIT, Inc.		
4.00%, 11/15/25	205,000	199,912
Norfolk Southern Corp.		
3.95%, 10/01/42	183,000	150,071
Northern Natural Gas Co.		
5.63%, 02/01/54	863,000	866,892
Northern Trust Corp.		
6.13%, 11/02/32	530,000	556,680
Northwestern Mutual Life Insurance Co.		
3.45%, 03/30/51	663,000	467,740
NOV, Inc.		
3.60%, 12/01/29	326,000	297,371
Novant Health, Inc.		
3.32%, 11/01/61	232,000	152,682
Novartis Capital Corp.		
2.20%, 08/14/30	357,000	306,656
3.00%, 11/20/25	31,000	30,032
Nutrien Ltd.		
4.90%, 03/27/28 - 06/01/43	1,343,000	1,318,216
NVIDIA Corp.		
2.85%, 04/01/30	125,000	112,561
3.50%, 04/01/50	167,000	130,838
Occidental Petroleum Corp.		
6.13%, 01/01/31	890,000	911,698
Oklahoma Gas & Electric Co.		
3.25%, 04/01/30	228,000	204,591

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	Principal Amount	Fair Value
Oncor Electric Delivery Co. LLC		
3.80%, 09/30/47	\$ 91,000	\$ 70,202
ONEOK, Inc.		
4.35%, 03/15/29	203,000	195,432
5.80%, 11/01/30	749,000	766,721
6.10%, 11/15/32	333,000	344,905
6.63%, 09/01/53	632,000	680,177
Oracle Corp.		
1.65%, 03/25/26	463,000	430,030
2.30%, 03/25/28	172,000	154,095
2.65%, 07/15/26	258,000	243,008
2.88%, 03/25/31	246,000	212,217
2.95%, 04/01/30	375,000	330,731
3.60%, 04/01/50	249,000	175,249
3.65%, 03/25/41	272,000	209,184
3.80%, 11/15/37	79,000	64,978
3.95%, 03/25/51	273,000	203,475
4.00%, 07/15/46 - 11/15/47	373,000	285,803
4.10%, 03/25/61	323,000	236,413
5.55%, 02/06/53	238,000	227,802
6.15%, 11/09/29	930,000	972,399
6.90%, 11/09/52	251,000	283,198
Otis Worldwide Corp.		
2.06%, 04/05/25	378,000	364,097
2.57%, 02/15/30	135,000	117,576
3.36%, 02/15/50	146,000	105,596
Owens Corning		
3.88%, 06/01/30	975,000	898,716
4.40%, 01/30/48	107,000	87,997
Pacific Gas & Electric Co.		
2.10%, 08/01/27	267,000	239,184
2.50%, 02/01/31	478,000	392,003
3.00%, 06/15/28	451,000	409,224
3.30%, 08/01/40	478,000	344,600
3.50%, 08/01/50	208,000	139,928
4.30%, 03/15/45	318,000	248,107
PacifiCorp		
2.70%, 09/15/30	247,000	211,936
2.90%, 06/15/52	617,000	376,068
5.80%, 01/15/55	1,112,000	1,074,848
6.25%, 10/15/37	386,000	403,482
Packaging Corp. of America		
3.05%, 10/01/51	338,000	225,233

	Principal Amount	Fair Value
Paramount Global		
2.90%, 01/15/27	\$ 62,000	\$ 55,860
3.70%, 06/01/28	112,000	97,654
5.25%, 04/01/44	43,000	31,698
Parker-Hannifin Corp.		
3.25%, 06/14/29	197,000	181,268
4.50%, 09/15/29	347,000	339,338
Patterson-UTI Energy, Inc.		
7.15%, 10/01/33	426,000	451,522
PayPal Holdings, Inc.		
2.65%, 10/01/26	329,000	310,227
3.25%, 06/01/50	190,000	132,174
PepsiCo, Inc.		
1.63%, 05/01/30	210,000	174,567
2.63%, 07/29/29	281,000	253,144
2.75%, 10/21/51	596,000	391,632
Pfizer Investment Enterprises Pte. Ltd.		
4.45%, 05/19/28	1,384,000	1,357,372
4.75%, 05/19/33	457,000	445,328
5.30%, 05/19/53	185,000	181,191
5.34%, 05/19/63	313,000	301,557
Pfizer, Inc.		
2.70%, 05/28/50	484,000	318,641
3.90%, 03/15/39	153,000	130,445
4.13%, 12/15/46	104,000	87,214
4.40%, 05/15/44	64,000	57,494
Philip Morris International, Inc.		
1.50%, 05/01/25	232,000	222,314
2.10%, 05/01/30	111,000	93,540
3.38%, 08/15/29	162,000	148,727
4.13%, 03/04/43	72,000	58,713
5.13%, 02/15/30	735,000	731,428
5.25%, 02/13/34	862,000	842,208
5.63%, 11/17/29	356,000	364,544
Phillips 66 Co.		
2.15%, 12/15/30	1,208,000	1,003,776
3.15%, 12/15/29	620,000	559,023
3.30%, 03/15/52	411,000	281,087
3.75%, 03/01/28	82,000	78,206
4.68%, 02/15/45	161,000	140,484
Pilgrim's Pride Corp.		
6.25%, 07/01/33	521,000	527,393

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Pioneer Natural Resources Co.		
1.13%, 01/15/26	\$ 762,000	\$ 706,900
2.15%, 01/15/31	223,000	186,749
Plains All American Pipeline LP/PAA Finance Corp.		
3.55%, 12/15/29	317,000	287,380
PPL Capital Funding, Inc.		
3.10%, 05/15/26	299,000	284,738
Precision Castparts Corp.		
4.38%, 06/15/45	146,000	128,122
Progressive Corp.		
3.00%, 03/15/32	459,000	397,090
3.70%, 03/15/52	88,000	68,421
Prologis LP		
3.05%, 03/01/50	108,000	73,288
3.25%, 06/30/26	128,000	122,947
5.00%, 03/15/34	1,011,000	993,419
5.25%, 03/15/54	172,000	164,733
Prospect Capital Corp.		
3.36%, 11/15/26	398,000	359,115
Prudential Financial, Inc.		
3.94%, 12/07/49	251,000	196,721
Prudential Financial, Inc. (5.70% fixed rate until 09/15/28; 2.67% + 3-month USD LIBOR thereafter)		
5.70%, 09/15/48	257,000	251,043
Public Service Co. of Colorado		
3.70%, 06/15/28	291,000	277,288
Public Storage Operating Co.		
5.35%, 08/01/53	245,000	243,594
PVH Corp.		
4.63%, 07/10/25	633,000	624,132
QUALCOMM, Inc.		
4.30%, 05/20/47	45,000	39,005
4.50%, 05/20/52	528,000	465,062
Quanta Services, Inc.		
2.35%, 01/15/32	365,000	292,172
3.05%, 10/01/41	451,000	316,891
Quest Diagnostics, Inc.		
2.95%, 06/30/30	88,000	77,463

	Principal Amount	Fair Value
Regeneron Pharmaceuticals, Inc.		
1.75%, 09/15/30	\$ 425,000	\$ 343,098
Regions Financial Corp.		
1.80%, 08/12/28	972,000	827,823
RenaissanceRe Holdings Ltd.		
5.75%, 06/05/33	554,000	558,194
Republic Services, Inc.		
5.00%, 04/01/34	423,000	416,490
Reynolds American, Inc.		
4.45%, 06/12/25	9,000	8,863
Rio Tinto Finance USA Ltd.		
2.75%, 11/02/51	366,000	232,077
Rockwell Automation, Inc.		
2.80%, 08/15/61	118,000	70,510
4.20%, 03/01/49	173,000	147,406
Rogers Communications, Inc.		
5.00%, 03/15/44	68,000	61,331
Roper Technologies, Inc.		
2.95%, 09/15/29	261,000	233,637
Ross Stores, Inc.		
4.70%, 04/15/27	82,000	80,181
Royalty Pharma PLC		
1.20%, 09/02/25	364,000	340,835
1.75%, 09/02/27	185,000	164,467
2.20%, 09/02/30	78,000	64,204
3.30%, 09/02/40	53,000	38,826
RPM International, Inc.		
3.75%, 03/15/27	120,000	114,499
RTX Corp.		
1.90%, 09/01/31	502,000	399,682
2.82%, 09/01/51	470,000	292,993
3.13%, 05/04/27	330,000	311,437
3.50%, 03/15/27	201,000	192,098
3.95%, 08/16/25	141,000	138,307
4.15%, 05/15/45	153,000	125,001
4.45%, 11/16/38	129,000	114,560
6.10%, 03/15/34	555,000	586,824
6.40%, 03/15/54	421,000	466,030
Ryder System, Inc.		
2.90%, 12/01/26	558,000	524,286
Salesforce, Inc.		
1.95%, 07/15/31	426,000	348,860
2.70%, 07/15/41	422,000	301,017

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Sands China Ltd. 5.13%, 08/08/25	\$ 3,520,000	\$ 3,466,637	Standard Chartered PLC (2.68% fixed rate until 06/29/31; 1.20% + 1 year CMT thereafter)		
Schlumberger Holdings Corp. 3.90%, 05/17/28	246,000	235,685	2.68%, 06/29/32	\$ 690,000	\$ 558,658
Schlumberger Investment SA 4.85%, 05/15/33	954,000	944,078	Standard Chartered PLC (2.82% fixed rate until 01/30/25; 1.21% + 3-month USD LIBOR thereafter)		
Sealed Air Corp. 1.57%, 10/15/26	1,345,000	1,210,325	2.82%, 01/30/26	697,000	676,334
Selective Insurance Group, Inc. 5.38%, 03/01/49	108,000	102,239	Starbucks Corp. 4.00%, 11/15/28	130,000	125,567
Sempra (4.13% fixed rate until 01/01/27; 2.87% + 5 year CMT thereafter)			STERIS Irish FinCo UnLtd Co. 2.70%, 03/15/31	943,000	801,946
4.13%, 04/01/52	680,000	624,376	3.75%, 03/15/51	517,000	381,960
Shell International Finance BV 2.38%, 11/07/29	759,000	668,664	Stryker Corp. 1.95%, 06/15/30	499,000	417,713
3.13%, 11/07/49	490,000	340,707	Sumitomo Mitsui Financial Group, Inc. 4.44%, 04/02/24	2,135,000	2,131,691
3.25%, 04/06/50	217,000	154,235	6.18%, 07/13/43	948,000	1,038,212
3.75%, 09/12/46	84,000	66,182	Sumitomo Mitsui Trust Bank Ltd. 1.35%, 09/16/26	1,902,000	1,725,342
Shire Acquisitions Investments Ireland DAC 3.20%, 09/23/26	67,000	63,838	Suncor Energy, Inc. 4.00%, 11/15/47	58,000	44,179
Simon Property Group LP 3.38%, 06/15/27	151,000	143,313	Svenska Handelsbanken AB (1.42% fixed rate until 06/11/26; 0.63% + 1 year CMT thereafter)		
SK Hynix, Inc. 5.50%, 01/16/29	800,000	798,968	1.42%, 06/11/27	985,000	894,084
Southern California Edison Co. 4.00%, 04/01/47	492,000	382,678	Sysco Corp. 3.25%, 07/15/27	129,000	121,572
4.20%, 03/01/29	373,000	358,841	5.95%, 04/01/30	43,000	44,697
5.65%, 10/01/28	2,584,000	2,645,758	6.60%, 04/01/50	58,000	65,492
Southern Co. 3.25%, 07/01/26	111,000	106,179	Takeda Pharmaceutical Co. Ltd. 2.05%, 03/31/30	200,000	168,060
3.70%, 04/30/30	670,000	617,660	3.03%, 07/09/40	300,000	223,353
Southwest Airlines Co. 2.63%, 02/10/30	329,000	284,384	3.18%, 07/09/50	300,000	205,572
Southwestern Electric Power Co. 2.75%, 10/01/26	213,000	199,962	Take-Two Interactive Software, Inc. 3.70%, 04/14/27	1,194,000	1,141,464
Spectra Energy Partners LP 3.38%, 10/15/26	47,000	44,895	4.00%, 04/14/32	263,000	241,121
4.50%, 03/15/45	41,000	34,349	Tampa Electric Co. 2.40%, 03/15/31	516,000	427,423
			3.45%, 03/15/51	406,000	281,500

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	Principal Amount	Fair Value		Principal Amount	Fair Value
4.35%, 05/15/44	\$ 322,000	\$ 266,684	Transcontinental Gas Pipe Line Co. LLC		
Tapestry, Inc.			4.00%, 03/15/28	\$ 142,000	\$ 136,232
4.13%, 07/15/27	38,000	36,088	Travelers Cos., Inc.		
7.35%, 11/27/28	2,026,000	2,120,006	2.55%, 04/27/50	626,000	389,672
7.85%, 11/27/33	427,000	461,997	Truist Financial Corp. (4.80% fixed rate until 09/01/24; 3.00% + 5 year CMT thereafter)		
Targa Resources Corp.			4.80%, 09/01/24	945,000	895,548
6.50%, 03/30/34	1,298,000	1,378,126	TWDC Enterprises 18 Corp.		
Targa Resources Partners LP/Targa Resources Partners Finance Corp.			4.13%, 06/01/44	79,000	67,331
5.00%, 01/15/28	1,043,000	1,021,368	Tyco Electronics Group SA		
Target Corp.			3.13%, 08/15/27	167,000	157,853
1.95%, 01/15/27	153,000	141,427	Tyson Foods, Inc.		
Telefonica Emisiones SA			5.40%, 03/15/29	995,000	995,846
4.10%, 03/08/27	227,000	219,840	5.70%, 03/15/34	470,000	469,845
Texas Instruments, Inc.			U.S. Bancorp (4.97% fixed rate until 07/22/32; 2.11% + SOFR thereafter)		
3.88%, 03/15/39	194,000	170,534	4.97%, 07/22/33	1,160,000	1,085,458
Thermo Fisher Scientific, Inc.			U.S. Bancorp (5.68% fixed rate until 05/01/29; 1.86% + SOFR thereafter)		
2.80%, 10/15/41	299,000	214,852	5.68%, 01/23/35	882,000	880,024
Time Warner Cable LLC			UBS Group AG		
6.55%, 05/01/37	108,000	101,387	4.28%, 01/09/28	593,000	568,521
T-Mobile USA, Inc.			UBS Group AG (9.25% fixed rate until 11/13/28; 4.75% + 5 year CMT thereafter)		
3.50%, 04/15/31	1,850,000	1,655,491	9.25%, 11/13/28	500,000	534,060
3.75%, 04/15/27	656,000	628,861	UBS Group AG (9.25% fixed rate until 11/13/33; 4.76% + 5 year CMT thereafter)		
4.50%, 04/15/50	85,000	71,851	9.25%, 11/13/33	405,000	447,221
4.80%, 07/15/28	1,692,000	1,669,446	UDR, Inc.		
5.50%, 01/15/55	305,000	297,695	2.10%, 08/01/32	277,000	214,157
Toronto-Dominion Bank			3.00%, 08/15/31	178,000	152,706
3.20%, 03/10/32	1,052,000	917,712	Union Pacific Corp.		
4.46%, 06/08/32	556,000	529,968	3.55%, 05/20/61	291,000	207,483
Tractor Supply Co.			3.60%, 09/15/37	54,000	46,150
5.25%, 05/15/33	446,000	443,230	3.80%, 04/06/71	134,000	98,085
Trane Technologies Financing Ltd.			4.10%, 09/15/67	91,000	71,491
3.55%, 11/01/24	226,000	222,732	UnitedHealth Group, Inc.		
3.80%, 03/21/29	299,000	282,642	2.00%, 05/15/30	344,000	289,111
TransCanada PipeLines Ltd.			4.20%, 05/15/32	360,000	339,671
4.25%, 05/15/28	304,000	292,782	4.45%, 12/15/48	268,000	234,385
4.88%, 01/15/26	70,000	69,390			
Transcanada Trust (5.63% fixed rate until 05/20/25; 3.53% + 3-month USD LIBOR thereafter)					
5.63%, 05/20/75	599,000	581,593			

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	Principal Amount	Fair Value
4.75%, 07/15/45 - 05/15/52	\$ 627,000	\$ 574,414
5.05%, 04/15/53	316,000	300,665
5.20%, 04/15/63	508,000	484,271
6.05%, 02/15/63	155,000	168,209
Utah Acquisition Sub, Inc.		
3.95%, 06/15/26	1,872,000	1,806,368
Vale Overseas Ltd.		
6.13%, 06/12/33	849,000	857,099
Ventas Realty LP		
3.25%, 10/15/26	166,000	156,721
Verizon Communications, Inc.		
2.36%, 03/15/32	680,000	550,766
2.55%, 03/21/31	317,000	267,063
3.00%, 03/22/27	873,000	821,397
3.40%, 03/22/41	341,000	261,124
3.55%, 03/22/51	256,000	185,892
3.70%, 03/22/61	321,000	228,327
4.40%, 11/01/34	866,000	804,930
4.86%, 08/21/46	511,000	469,108
Viatis, Inc.		
1.65%, 06/22/25	3,685,000	3,496,254
4.00%, 06/22/50	206,000	140,364
Virginia Electric & Power Co.		
4.00%, 11/15/46	272,000	215,655
Visa, Inc.		
2.70%, 04/15/40	257,000	190,177
Vistra Operations Co. LLC		
3.55%, 07/15/24	959,000	948,125
Viterra Finance BV		
2.00%, 04/21/26	512,000	473,405
3.20%, 04/21/31	598,000	512,869
Volkswagen Group of America Finance LLC		
1.63%, 11/24/27	612,000	539,417
Vontier Corp.		
2.40%, 04/01/28	344,000	301,148
2.95%, 04/01/31	450,000	370,435
Vornado Realty LP		
2.15%, 06/01/26	617,000	552,906
3.50%, 01/15/25	165,000	160,342
Vulcan Materials Co.		
3.90%, 04/01/27	66,000	63,942
Walmart, Inc.		
1.80%, 09/22/31	284,000	232,758
2.50%, 09/22/41	324,000	228,491

	Principal Amount	Fair Value
2.65%, 09/22/51	\$ 153,000	\$ 99,767
Walt Disney Co.		
2.65%, 01/13/31	366,000	317,944
3.38%, 11/15/26	58,000	55,790
3.60%, 01/13/51	240,000	182,167
4.75%, 11/15/46	38,000	34,449
6.65%, 11/15/37	243,000	274,801
Warnermedia Holdings, Inc.		
4.28%, 03/15/32	1,850,000	1,632,699
5.05%, 03/15/42	161,000	135,129
5.14%, 03/15/52	157,000	127,484
5.39%, 03/15/62	157,000	126,371
Waste Connections, Inc.		
2.20%, 01/15/32	389,000	314,853
2.95%, 01/15/52	444,000	293,781
WEC Energy Group, Inc.		
3.55%, 06/15/25	58,000	56,435
Wells Fargo & Co.		
4.15%, 01/24/29	463,000	443,142
4.75%, 12/07/46	522,000	451,154
5.88%, 06/15/25	864,000	862,600
Wells Fargo & Co. (2.19% fixed rate until 04/30/25; 2.00% + SOFR thereafter)		
2.19%, 04/30/26	546,000	523,898
Wells Fargo & Co. (2.39% fixed rate until 06/02/27; 2.10% + SOFR thereafter)		
2.39%, 06/02/28	1,047,000	955,021
Wells Fargo & Co. (3.07% fixed rate until 04/30/40; 2.53% + SOFR thereafter)		
3.07%, 04/30/41	522,000	385,795
Wells Fargo & Co. (3.20% fixed rate until 06/17/26; 1.43% + 3-month Term SOFR thereafter)		
3.20%, 06/17/27	1,222,000	1,163,136
Wells Fargo & Co. (3.35% fixed rate until 03/02/32; 1.50% + SOFR thereafter)		
3.35%, 03/02/33	614,000	526,818
Wells Fargo & Co. (5.50% fixed rate until 01/23/34; 1.78% + SOFR thereafter)		
5.50%, 01/23/35	617,000	613,125

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Wells Fargo & Co. (6.49% fixed rate until 10/23/33; 2.06% + SOFR thereafter)			CD Mortgage Trust		
6.49%, 10/23/34	\$ 741,000	\$ 788,098	2.91%, 08/15/57	\$ 7,323,000	\$ 6,488,415
Westlake Corp.			Citigroup Commercial Mortgage Trust		
2.88%, 08/15/41	174,000	118,487	4.03%, 12/10/49	2,942,926	2,711,184
3.13%, 08/15/51	193,000	121,561	COMM Mortgage Trust		
3.38%, 08/15/61	172,000	106,511	3.92%, 10/15/45	1,557,867	1,373,144
Westpac Banking Corp. (2.89% fixed rate until 02/04/25; 1.35% + 5 year CMT thereafter)			GS Mortgage Securities Trust		
2.89%, 02/04/30	385,000	373,254	2.75%, 09/10/52	13,110,000	11,504,405
Westpac Banking Corp. (4.11% fixed rate until 07/24/29; 2.00% + 5 year CMT thereafter)			3.05%, 11/10/52	6,397,000	5,710,905
4.11%, 07/24/34	278,000	253,936	4.14%, 03/10/51	2,609,000	2,403,693
Williams Cos., Inc.			4.42%, 11/10/48	3,270,000	2,667,726
3.75%, 06/15/27	55,000	52,608	Impac CMB Trust 0.83% + 1 mo. USD Term SOFR		
4.85%, 03/01/48	124,000	108,826	6.16%, 10/25/34	100,945	99,991
4.90%, 01/15/45	292,000	257,188	Impac Secured Assets Trust 0.61% + 3-month Term SOFR		
5.30%, 08/15/52	214,000	200,210	5.94%, 11/25/36	655	490
5.40%, 03/04/44	43,000	40,281	JPMBB Commercial Mortgage Securities Trust		
Willis North America, Inc.			4.67%, 11/15/48	2,174,000	1,261,528
3.88%, 09/15/49	251,000	186,081	MASTR Alternative Loan Trust		
Workday, Inc.			5.00%, 08/25/18	5,514	488
3.50%, 04/01/27	439,000	417,902	Morgan Stanley Bank of America Merrill Lynch Trust		
3.70%, 04/01/29	878,000	820,605	0.83%, 03/15/48	23,836,751	143,204
WPP Finance 2010			Wells Fargo Commercial Mortgage Trust		
3.75%, 09/19/24	150,000	148,110	1.17%, 02/15/48	17,260,401	133,156
Zoetis, Inc.			4.32%, 08/15/50	4,152,195	3,655,461
3.00%, 09/12/27	69,000	64,587			<u>72,117,303</u>
3.90%, 08/20/28	164,000	157,660	Sovereign Bonds - 0.8%		
5.60%, 11/16/32	817,000	844,312	Chile Government International Bonds		
		<u>389,270,602</u>	3.63%, 10/30/42	150,000	116,542
Non-Agency Collateralized Mortgage Obligations - 5.5%			3.86%, 06/21/47	860,000	674,206
Bank			Indonesia Government International Bonds		
3.18%, 09/15/60	20,509,000	19,074,962	3.50%, 01/11/28	578,000	547,759
4.41%, 11/15/61	8,550,000	8,260,190	4.35%, 01/11/48	232,000	200,109
BPR Trust 1.90% + 1 mo. USD Term SOFR			Mexico Government International Bonds		
7.22%, 04/15/37	3,084,865	3,087,402	4.60%, 02/10/48	972,000	768,279
Cantor Commercial Real Estate Lending					
3.01%, 01/15/53	4,022,000	3,540,959			

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	Principal Amount	Fair Value
Panama Government International Bonds		
3.16%, 01/23/30	\$ 1,217,000	\$ 1,000,009
3.87%, 07/23/60	826,000	461,610
4.50%, 05/15/47	530,000	353,849
Peru Government International Bonds		
1.86%, 12/01/32	1,230,000	931,024
2.78%, 12/01/60	2,055,000	1,178,419
5.63%, 11/18/50	884,000	874,895
Philippines Government International Bonds		
3.95%, 01/20/40	835,000	713,791
Qatar Government International Bonds		
3.38%, 03/14/24	1,045,000	1,042,910
4.82%, 03/14/49	275,000	254,724
Uruguay Government International Bonds		
5.10%, 06/18/50	884,133	848,945
		<u>9,967,071</u>
Municipal Bonds and Notes - 0.5%		
American Municipal Power, Inc., OH		
6.27%, 02/15/50	980,000	1,048,081
Board of Regents of the University of Texas System, TX		
3.35%, 08/15/47	1,025,000	779,540

Other Information:

The Fund had the following long futures contracts open at February 29, 2024:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Ultra Long-Term U.S. Treasury Bond Futures	June 2024	135	\$ 17,145,312	\$ 17,263,125	\$117,813
U.S. Long Bond Futures	June 2024	93	11,037,227	11,090,250	53,023
10 Yr. U.S. Treasury Ultra Futures	June 2024	1,683	191,719,726	192,151,266	431,540
5 Yr. U.S. Treasury Notes Futures	June 2024	829	88,463,106	88,625,281	162,175
					<u>\$764,551</u>

The Fund had the following short futures contracts open at February 29, 2024:

Description	Expiration date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
10 Yr. U.S. Treasury Notes Futures	June 2024	421	\$(46,425,117)	\$(46,494,187)	\$(69,070)

	Principal Amount	Fair Value
Port Authority of New York & New Jersey, NY		
4.46%, 10/01/62	\$ 1,870,000	\$ 1,665,574
State of California, CA		
4.60%, 04/01/38	1,840,000	1,710,459
State of Illinois, IL		
5.10%, 06/01/33	745,000	733,652
		<u>5,937,306</u>
Total Bonds and Notes (Cost \$1,368,021,064)		<u>1,276,195,082</u>
Total Investments in Securities (Cost \$1,368,021,064)		<u>1,276,195,082</u>

	Number of Shares
Short-Term Investments - 16.9%	
State Street Institutional U.S. Government Money Market Fund - Class G Shares 5.32% (Cost \$220,930,317)	220,930,317
Total Investments (Cost \$1,588,951,381)	<u>1,497,125,399</u>
Liabilities in Excess of Other Assets, net - (14.4)%	<u>(188,537,786)</u>
NET ASSETS - 100.0%	<u>\$1,308,587,613</u>

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Description	Expiration date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
2 Yr. U.S. Treasury Notes Futures	June 2024	29	\$(5,932,992)	\$(5,937,750)	\$ (4,758)
					<u><u>\$(73,828)</u></u>

The securities information regarding holdings, allocations and other characteristics are presented to illustrate examples of securities that the Fund has bought and the diversity of areas in which the Fund may invest as of a particular date. It may not be representative of the Fund's current or future investments and should not be construed as a recommendation to purchase or sell a particular security. See the Fund's summary prospectus and statutory prospectus for complete descriptions of investment objectives, policies, risks and permissible investments.