

State Street Income Fund
Schedule of Investments

March 31, 2022

	Principal Amount	Fair Value		Principal Amount	Fair Value
Bonds and Notes - 98.7%					
U.S. Treasuries - 37.5%					
U.S. Treasury Bonds					
1.13%, 05/15/40	\$ 27,489,000	\$ 21,651,883	7.50%, 11/01/22 - 03/01/33	\$ 116,122	\$ 126,439
1.88%, 02/15/41 - 02/15/51	44,509,000	39,368,766	8.00%, 06/01/24 - 10/01/31	46,201	48,820
2.25%, 08/15/46	14,576,000	13,628,560	8.50%, 04/01/30	9,750	11,100
3.00%, 08/15/48	31,799,000	34,665,878	9.00%, 12/01/22	522	522
U.S. Treasury Notes			Federal National Mortgage		
0.25%, 07/31/25	57,304,000	53,122,599	Assoc. 1.60% + 12 month		
0.63%, 10/15/24	22,613,000	21,586,582	USD LIBOR		
0.75%, 12/31/23	59,055,000	57,525,568	1.85%, 04/01/37	13,753	14,111
0.75%, 01/31/28	174,789,000	158,525,431	Federal National Mortgage		
1.13%, 01/15/25	36,245,000	34,905,634	Assoc. TBA		
1.25%, 11/30/26	37,603,000	35,573,026	2.00%, 04/01/37	10,581,237	10,272,149
1.50%, 02/29/24	34,199,000	33,703,381	3.00%, 04/01/52	85,747,998	83,845,164
1.63%, 05/15/31	105,037,000	98,931,724	3.50%, 05/01/52	14,000,000	13,967,674
1.75%, 01/31/29	13,095,000	12,540,508	Government National		
2.63%, 02/15/29	11,059,000	11,192,054	Mortgage Assoc.		
		<u>626,921,594</u>	3.00%, 12/20/42 - 05/20/45	44,570,070	44,694,677
Agency Mortgage Backed - 21.5%			3.50%, 08/20/48	7,335,533	7,426,273
Federal Home Loan Mortgage			4.00%, 01/20/41 - 04/20/43	5,494,825	5,755,830
Corp.			4.50%, 08/15/33 - 03/20/41	2,228,620	2,397,528
3.00%, 04/01/43 - 10/01/49	43,740,404	43,253,777	5.00%, 08/15/33	122,262	129,770
4.50%, 06/01/33 - 02/01/35	45,064	47,790	6.00%, 04/15/27 - 04/15/35	442,542	484,572
5.00%, 07/01/35	386,349	415,881	6.50%, 01/15/24 - 09/15/36	310,706	335,593
5.50%, 01/01/38 - 04/01/39	693,332	759,754	7.00%, 03/15/26 - 10/15/36	235,107	254,961
6.00%, 06/01/33 - 11/01/37	1,367,639	1,500,691	7.50%, 11/15/22 - 10/15/28	71,114	73,409
6.50%, 07/01/29	11,631	12,138	8.00%, 12/15/29 - 05/15/30	1,001	1,080
7.00%, 01/01/27 - 08/01/36	327,707	360,792	Government National		
7.50%, 01/01/28 - 09/01/33	26,617	28,256	Mortgage Assoc. 1.50% +		
8.00%, 11/01/30	2,075	2,258	1 year CMT Rate		
8.50%, 04/01/30	4,350	5,173	1.63%, 08/20/23 - 09/20/24	701	699
Federal National Mortgage			1.75%, 10/20/24 - 10/20/25	706	704
Assoc.			1.88%, 04/20/24	311	312
2.50%, 02/01/51 - 03/01/51	76,293,847	73,038,305	2.00%, 01/20/24 - 03/20/24	417	419
3.00%, 03/01/50	7,779,595	7,652,493	Lehman TBA		
3.50%, 08/01/45 - 01/01/48	17,598,548	17,793,093	5.50%, 12/01/89	1,140,372	29,308
4.00%, 01/01/41 - 01/01/50	21,549,868	22,264,570	<u>360,384,991</u>		
4.50%, 07/01/33 - 12/01/48	10,720,192	11,288,024	Agency Collateralized Mortgage Obligations - 0.7%		
5.00%, 03/01/34 - 05/01/39	965,852	1,039,732	Federal Home Loan Mortgage		
5.50%, 12/01/32 - 01/01/39	3,410,739	3,710,997	Corp.		
6.00%, 02/01/33 - 05/01/41	6,436,213	7,080,389	0.10%, 09/25/43	3,882,830	11,005
6.50%, 02/01/29 - 08/01/36	204,547	219,747	2.51%, 07/25/29	6,504,000	6,376,606
7.00%, 10/01/32 - 02/01/34	37,431	40,017	4.05%, 09/25/28	1,713,000	1,833,813
			Federal Home Loan Mortgage		
			Corp. REMIC		
			3.50%, 11/15/30	245,280	4,776
			5.50%, 06/15/33	115,637	19,382

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7.50%, 07/15/27	\$ 4,479	\$ 550
Federal Home Loan Mortgage Corp. STRIPS		
0.00%, 08/01/27	3,208	3,013
8.00%, 02/01/23 - 07/01/24	4,831	307
Federal National Mortgage Assoc. REMIC		
1.12%, 12/25/42	561,993	18,261
5.00%, 02/25/40 - 09/25/40	316,703	32,220
Federal National Mortgage Assoc. REMIC 6.00% - 1 month USD LIBOR		
5.54%, 07/25/38	143,098	18,187
Federal National Mortgage Assoc. REMIC 6.55% - 1 month USD LIBOR		
6.09%, 11/25/41	17,522,765	3,035,965
Federal National Mortgage Assoc. STRIPS		
0.00%, 12/25/34	112,832	95,785
4.50%, 08/25/35 - 01/25/36	253,166	35,847
5.00%, 03/25/38 - 05/25/38	156,906	29,179
5.50%, 12/25/33	44,406	8,509
6.00%, 01/25/35	182,564	32,214
7.50%, 11/25/23	10,377	379
8.00%, 08/25/23 - 07/25/24	9,310	616
8.50%, 07/25/22	104	—
		<u>11,556,614</u>
Asset Backed - 0.6%		
Chase Funding Trust 2004-1		
4.99%, 11/25/33	331,344	331,345
Enterprise Fleet Financing 2019-1 LLC		
3.07%, 10/20/24	4,214,000	4,222,064
Ford Credit Auto Owner Trust 2020-B		
0.56%, 10/15/24	6,072,024	6,026,084
		<u>10,579,493</u>
Corporate Notes - 31.5%		
3M Co.		
3.13%, 09/19/46	422,000	380,184
7-Eleven Inc.		
0.95%, 02/10/26	2,113,000	1,920,971

	Principal Amount	Fair Value
Abbott Laboratories		
3.75%, 11/30/26	\$ 569,000	\$ 590,548
4.90%, 11/30/46	463,000	565,179
AbbVie Inc.		
2.60%, 11/21/24	861,000	855,025
2.95%, 11/21/26	851,000	844,149
3.20%, 05/14/26 - 11/21/29	1,245,000	1,237,346
3.25%, 10/01/22	587,000	589,383
4.05%, 11/21/39	355,000	366,207
4.25%, 11/21/49	697,000	727,271
4.40%, 11/06/42	289,000	306,343
4.63%, 10/01/42	68,000	72,694
4.70%, 05/14/45	124,000	135,120
4.88%, 11/14/48	117,000	132,769
Advance Auto Parts Inc.		
3.90%, 04/15/30	1,424,000	1,422,718
AEP Texas Inc.		
3.45%, 05/15/51	919,000	821,200
Aetna Inc.		
3.50%, 11/15/24	446,000	450,799
Aircastle Ltd.		
4.25%, 06/15/26	627,000	618,310
Alcoa Nederland Holding BV		
5.50%, 12/15/27	1,047,000	1,084,336
Alcon Finance Corp.		
2.60%, 05/27/30	358,000	331,125
3.80%, 09/23/49	200,000	187,096
Alexandria Real Estate Equities Inc.		
1.88%, 02/01/33	360,000	304,225
2.95%, 03/15/34	633,000	595,988
3.55%, 03/15/52	532,000	494,866
4.70%, 07/01/30	216,000	233,470
Ally Financial Inc.		
2.20%, 11/02/28	791,000	714,930
5.75%, 11/20/25	426,000	448,574
Altria Group Inc.		
3.40%, 05/06/30 - 02/04/41	468,000	403,007
4.00%, 02/04/61	176,000	147,720
4.25%, 08/09/42	50,000	45,088
4.45%, 05/06/50	236,000	214,361
4.50%, 05/02/43	163,000	150,234
Amazon.com Inc.		
1.50%, 06/03/30	264,000	236,322
2.50%, 06/03/50	327,000	273,889

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2.70%, 06/03/60	\$ 252,000	\$ 209,026
2.88%, 05/12/41	555,000	512,065
3.25%, 05/12/61	414,000	388,266
4.25%, 08/22/57	109,000	123,688
Ameren Corp.		
2.50%, 09/15/24	1,271,000	1,252,049
3.65%, 02/15/26	277,000	280,244
American Campus Communities Operating Partnership LP		
4.13%, 07/01/24	260,000	264,698
American Electric Power Company Inc.		
2.30%, 03/01/30	303,000	275,369
3.25%, 03/01/50	252,000	216,564
American International Group Inc.		
4.25%, 03/15/29	426,000	446,989
4.50%, 07/16/44	359,000	388,366
American International Group Inc. (5.75% fixed rate until 04/01/28; 2.87% + 3 month USD LIBOR thereafter)		
5.75%, 04/01/48	110,000	110,043
American Tower Corp.		
1.50%, 01/31/28	1,027,000	907,858
2.90%, 01/15/30	363,000	338,251
3.70%, 10/15/49	212,000	189,454
3.80%, 08/15/29	445,000	443,460
American Water Capital Corp.		
2.95%, 09/01/27	328,000	325,127
Amgen Inc.		
2.00%, 01/15/32	999,000	886,912
2.45%, 02/21/30	149,000	140,114
3.00%, 01/15/52	345,000	292,760
3.15%, 02/21/40	608,000	555,147
3.38%, 02/21/50	164,000	148,441
4.20%, 02/22/52	350,000	362,485
4.66%, 06/15/51	124,000	137,215
AngloGold Ashanti Holdings PLC		
3.38%, 11/01/28	1,145,000	1,067,976

	Principal Amount	Fair Value
Anheuser-Busch Companies LLC/Anheuser- Busch InBev Worldwide Inc.		
3.65%, 02/01/26	\$ 735,000	\$ 751,743
4.70%, 02/01/36	181,000	196,722
4.90%, 02/01/46	400,000	444,432
Anheuser-Busch InBev Worldwide Inc.		
3.50%, 06/01/30	406,000	412,232
4.00%, 04/13/28	129,000	133,912
4.35%, 06/01/40	395,000	411,756
4.38%, 04/15/38	639,000	671,065
4.50%, 06/01/50	313,000	335,990
4.60%, 04/15/48	230,000	247,540
4.75%, 04/15/58	178,000	192,753
5.55%, 01/23/49	419,000	508,821
Anthem Inc.		
2.88%, 09/15/29	202,000	195,391
3.30%, 01/15/23	418,000	422,025
3.60%, 03/15/51	221,000	212,832
3.70%, 09/15/49	202,000	197,007
ANZ New Zealand International Ltd.		
3.45%, 01/21/28	887,000	889,093
Aon Corp./Aon Global Holdings PLC		
2.90%, 08/23/51	634,000	522,987
Apollo Management Holdings LP		
2.65%, 06/05/30	307,000	285,562
Apollo Management Holdings LP (4.95% fixed rate until 12/17/24; 3.27% + 5 year CMT Rate thereafter)		
4.95%, 01/14/50	374,000	363,199
Apple Inc.		
2.20%, 09/11/29	404,000	385,000
2.65%, 02/08/51	395,000	341,517
2.80%, 02/08/61	442,000	378,684
2.95%, 09/11/49	266,000	244,247
3.35%, 02/09/27	194,000	198,144
3.45%, 02/09/45	678,000	672,678
3.85%, 08/04/46	611,000	647,593
Applied Materials Inc.		
4.35%, 04/01/47	230,000	261,830

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Aptiv PLC			4.25%, 10/22/26	\$ 759,000	\$ 782,112
4.40%, 10/01/46	\$ 277,000	\$ 268,654	Bank of America Corp. (2.09% fixed rate until 06/14/28; 1.06% + SOFR thereafter)		
Archer-Daniels-Midland Co.			2.09%, 06/14/29	1,384,000	1,264,727
2.50%, 08/11/26	239,000	234,846	Bank of America Corp. (2.59% fixed rate until 04/29/30; 2.15% + SOFR thereafter)		
Ares Capital Corp.			2.59%, 04/29/31	2,544,000	2,350,045
2.88%, 06/15/28	1,384,000	1,227,137	Bank of America Corp. (2.97% fixed rate until 07/21/51; 1.56% + SOFR thereafter)		
3.25%, 07/15/25	2,842,000	2,760,548	2.97%, 07/21/52	633,000	540,936
Arthur J Gallagher & Co.			Bank of America Corp. (3.37% fixed rate until 01/23/25; 0.81% + 3 month USD LIBOR thereafter)		
3.50%, 05/20/51	694,000	624,593	3.37%, 01/23/26	328,000	327,954
Ascension Health			Bank of America Corp. (3.42% fixed rate until 12/20/27; 1.04% + 3 month USD LIBOR thereafter)		
4.85%, 11/15/53	450,000	560,795	3.42%, 12/20/28	368,000	364,710
Ashtead Capital Inc.			Bank of America Corp. (3.56% fixed rate until 04/23/26; 1.06% + 3 month USD LIBOR thereafter)		
1.50%, 08/12/26	600,000	548,460	3.56%, 04/23/27	604,000	606,180
Astrazeneca Finance LLC			Bank of America Corp. (3.71% fixed rate until 04/24/27; 1.51% + 3 month USD LIBOR thereafter)		
1.75%, 05/28/28	890,000	822,004	3.71%, 04/24/28	815,000	821,487
AstraZeneca PLC			Bank of America Corp. (3.85% fixed rate until 03/08/32; 2.00% + 5 year CMT Rate thereafter)		
3.00%, 05/28/51	420,000	388,361	3.85%, 03/08/37	857,000	821,117
4.00%, 01/17/29	184,000	193,918	Bank of America Corp. (3.95% fixed rate until 01/23/48; 1.19% + 3 month USD LIBOR thereafter)		
4.38%, 08/17/48	102,000	116,063	3.95%, 01/23/49	489,000	496,105
AT&T Inc.			Bank of America Corp. (4.24% fixed rate until 04/24/37; 1.81% + 3 month USD LIBOR thereafter)		
1.70%, 03/25/26	2,563,000	2,431,467	4.24%, 04/24/38	509,000	531,605
2.30%, 06/01/27	638,000	608,875			
2.75%, 06/01/31	1,277,000	1,196,179			
3.30%, 02/01/52	1,381,000	1,180,120			
3.85%, 06/01/60	596,000	536,513			
4.35%, 03/01/29	613,000	647,420			
4.50%, 05/15/35	436,000	462,504			
4.55%, 03/09/49	237,000	249,232			
4.75%, 05/15/46	140,000	152,639			
4.80%, 06/15/44	297,000	315,542			
4.85%, 03/01/39	571,000	621,728			
5.25%, 03/01/37	297,000	338,126			
5.35%, 12/15/43	328,000	363,624			
5.45%, 03/01/47	285,000	340,130			
Athene Holding Ltd.					
4.13%, 01/12/28	313,000	315,141			
6.15%, 04/03/30	611,000	688,279			
Avangrid Inc.					
3.15%, 12/01/24	755,000	753,611			
Bain Capital Specialty Finance Inc.					
2.95%, 03/10/26	923,000	866,097			
Bank of America Corp.					
3.25%, 10/21/27	225,000	224,379			
4.18%, 11/25/27	768,000	783,660			

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Bank of America Corp. (4.27% fixed rate until 07/23/28; 1.31% + 3 month USD LIBOR thereafter)		
4.27%, 07/23/29	\$ 181,000	\$ 186,928
Bank of America Corp. (4.30% fixed rate until 01/28/25; 2.66% + 3 month USD LIBOR thereafter)		
4.30%, 12/31/99	812,000	771,010
Barclays PLC		
4.38%, 01/12/26	911,000	931,179
4.84%, 05/09/28	276,000	282,022
Barclays PLC (2.65% fixed rate until 06/24/30; 1.90% + 1 year CMT Rate thereafter)		
2.65%, 06/24/31	1,414,000	1,284,987
Barclays PLC (2.85% fixed rate until 05/07/25; 2.71% + SOFR thereafter)		
2.85%, 05/07/26	1,320,000	1,283,344
Barclays PLC (4.97% fixed rate until 05/16/28; 1.90% + 3 month USD LIBOR thereafter)		
4.97%, 05/16/29	507,000	532,309
Barrick North America Finance LLC		
5.70%, 05/30/41	69,000	83,811
BAT Capital Corp.		
2.73%, 03/25/31	616,000	543,472
4.39%, 08/15/37	454,000	422,501
4.54%, 08/15/47	204,000	182,103
4.70%, 04/02/27	387,000	396,512
4.91%, 04/02/30	406,000	417,729
BAT International Finance PLC		
1.67%, 03/25/26	395,000	363,100
Baxter International Inc.		
1.92%, 02/01/27	2,014,000	1,883,432
2.27%, 12/01/28	1,214,000	1,124,698
2.54%, 02/01/32	570,000	521,219
3.13%, 12/01/51	264,000	226,728
Bayer US Finance II LLC		
3.88%, 12/15/23	608,000	615,655
Baylor Scott & White Holdings		
2.84%, 11/15/50	97,000	81,688

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Becton Dickinson & Co.		
3.70%, 06/06/27	\$ 352,000	\$ 357,266
3.73%, 12/15/24	7,000	7,118
4.67%, 06/06/47	46,000	50,296
4.69%, 12/15/44	54,000	58,209
Berkshire Hathaway Energy Co.		
3.25%, 04/15/28	200,000	199,876
3.70%, 07/15/30	452,000	464,977
3.80%, 07/15/48	176,000	173,496
4.25%, 10/15/50	386,000	410,553
6.13%, 04/01/36	178,000	219,588
Berkshire Hathaway Finance Corp.		
1.45%, 10/15/30	410,000	358,963
2.85%, 10/15/50	305,000	264,408
3.85%, 03/15/52	856,000	875,097
4.25%, 01/15/49	260,000	283,221
Berry Global Inc.		
4.88%, 07/15/26	1,151,000	1,164,697
BHP Billiton Finance USA Ltd.		
5.00%, 09/30/43	108,000	128,161
Biogen Inc.		
2.25%, 05/01/30	191,000	171,149
Block Financial LLC		
2.50%, 07/15/28	591,000	541,362
3.88%, 08/15/30	188,000	184,138
BNP Paribas S.A. (2.82% fixed rate until 11/19/24; 1.11% + 3 month USD LIBOR thereafter)		
2.82%, 11/19/25	1,007,000	983,990
BNP Paribas S.A. (5.13% fixed rate until 11/15/27; 2.84% + USD 5 year Swap Rate thereafter)		
5.13%, 12/31/99	600,000	565,602
Boardwalk Pipelines LP		
4.80%, 05/03/29	399,000	414,908
Boston Scientific Corp.		
4.70%, 03/01/49	57,000	63,550
BP Capital Markets America Inc.		
3.00%, 02/24/50	488,000	422,603
3.02%, 01/16/27	731,000	727,806
3.38%, 02/08/61	561,000	499,161

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BP Capital Markets PLC (4.38% fixed rate until 09/22/25; 4.04% + 5 year CMT Rate thereafter)			Canadian Natural Resources Ltd.		
4.38%, 12/31/99	\$ 855,000	\$ 859,395	3.85%, 06/01/27	\$ 446,000	\$ 451,263
BP Capital Markets PLC (4.88% fixed rate until 06/22/30; 4.40% + 5 year CMT Rate thereafter)			4.95%, 06/01/47	269,000	298,289
4.88%, 12/31/99	610,000	611,318	Canadian Pacific Railway Co.		
Bristol-Myers Squibb Co.			1.75%, 12/02/26	843,000	795,750
1.45%, 11/13/30	438,000	382,624	2.45%, 12/02/31	721,000	668,663
2.35%, 11/13/40	243,000	204,890	3.00%, 12/02/41	310,000	279,822
2.95%, 03/15/32	570,000	558,634	3.10%, 12/02/51	278,000	247,212
3.20%, 06/15/26	214,000	217,214	Cantor Fitzgerald LP		
3.40%, 07/26/29	120,000	122,092	4.88%, 05/01/24	1,361,000	1,400,755
3.55%, 03/15/42	235,000	232,709	Capital One Financial Corp.		
4.13%, 06/15/39	317,000	339,631	3.75%, 07/28/26	756,000	761,239
4.25%, 10/26/49	317,000	346,998	Cardinal Health Inc.		
4.35%, 11/15/47	43,000	47,455	3.08%, 06/15/24	219,000	219,302
4.55%, 02/20/48	88,000	100,058	Carlisle Companies Inc.		
Brixmor Operating Partnership LP			2.20%, 03/01/32	1,134,000	987,657
2.25%, 04/01/28	829,000	758,087	Carrier Global Corp.		
3.90%, 03/15/27	164,000	165,043	2.72%, 02/15/30	385,000	361,881
Broadcom Inc.			3.58%, 04/05/50	385,000	352,267
3.14%, 11/15/35	239,000	210,712	Caterpillar Inc.		
3.19%, 11/15/36	31,000	27,241	3.25%, 09/19/49 - 04/09/50	587,000	569,802
3.42%, 04/15/33	576,000	537,529	Cenovus Energy Inc.		
3.47%, 04/15/34	28,000	25,932	2.65%, 01/15/32	421,000	381,098
4.15%, 11/15/30	581,000	588,570	3.75%, 02/15/52	488,000	438,736
4.30%, 11/15/32	406,000	411,664	Centene Corp.		
Brown-Forman Corp.			3.00%, 10/15/30	403,000	371,292
4.00%, 04/15/38	103,000	106,273	3.38%, 02/15/30	1,902,000	1,791,532
Brunswick Corp.			4.25%, 12/15/27	3,230,000	3,242,435
2.40%, 08/18/31	1,952,000	1,656,155	CenterPoint Energy Inc.		
Bunge Limited Finance Corp.			2.65%, 06/01/31	638,000	590,960
3.75%, 09/25/27	143,000	143,868	Charter Communications Operating LLC/Charter Communications Operating Capital		
Burlington Northern Santa Fe LLC			3.50%, 06/01/41	555,000	464,191
4.15%, 12/15/48	359,000	388,197	3.70%, 04/01/51	830,000	675,238
4.55%, 09/01/44	540,000	599,319	4.80%, 03/01/50	837,000	797,577
Cameron LNG LLC			4.91%, 07/23/25	167,000	172,923
3.30%, 01/15/35	197,000	185,135	5.05%, 03/30/29	707,000	748,706
			5.75%, 04/01/48	219,000	233,940
			Cheniere Corpus Christi Holdings LLC		
			5.88%, 03/31/25	1,113,000	1,177,977
			7.00%, 06/30/24	1,824,000	1,941,612

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Chevron Corp.			Citigroup Inc. (2.88% fixed rate until 07/24/22; 0.95% + 3 month USD LIBOR thereafter)		
2.24%, 05/11/30	\$ 210,000	\$ 198,568	2.88%, 07/24/23	\$ 180,000	\$ 180,263
3.08%, 05/11/50	201,000	190,514	Citigroup Inc. (2.98% fixed rate until 11/05/29; 1.42% + SOFR thereafter)		
Chevron USA Inc.			2.98%, 11/05/30	374,000	355,704
3.85%, 01/15/28	737,000	767,269	Citigroup Inc. (3.88% fixed rate until 01/24/38; 1.17% + 3 month USD LIBOR thereafter)		
3.90%, 11/15/24	255,000	262,826	3.88%, 01/24/39	176,000	176,581
Choice Hotels International Inc.			Citigroup Inc. (4.70% fixed rate until 01/30/25; 3.23% + SOFR thereafter)		
3.70%, 01/15/31	447,000	433,657	4.70%, 12/31/99	856,000	818,790
Chubb INA Holdings Inc.			CME Group Inc.		
4.35%, 11/03/45	287,000	313,697	2.65%, 03/15/32	460,000	440,169
Church & Dwight Company Inc.			3.75%, 06/15/28	221,000	227,771
2.30%, 12/15/31	452,000	412,780	CMS Energy Corp.		
Cigna Corp.			4.88%, 03/01/44	600,000	660,900
2.40%, 03/15/30	382,000	353,637	CNA Financial Corp.		
3.25%, 04/15/25	345,000	346,401	3.45%, 08/15/27	165,000	165,224
3.40%, 03/01/27 - 03/15/51	578,000	549,738	3.90%, 05/01/29	395,000	403,560
3.75%, 07/15/23	145,000	147,159	CNH Industrial Capital LLC		
3.88%, 10/15/47	108,000	105,028	1.95%, 07/02/23	919,000	910,058
4.13%, 11/15/25	615,000	634,305	CNOOC Finance 2014 ULC		
4.38%, 10/15/28	192,000	201,953	4.25%, 04/30/24	2,095,000	2,140,105
4.80%, 08/15/38	168,000	184,714	CNOOC Petroleum North America ULC		
4.90%, 12/15/48	87,000	97,945	6.40%, 05/15/37	540,000	632,599
Cisco Systems Inc.			Comcast Corp.		
5.90%, 02/15/39	211,000	275,910	2.65%, 08/15/62	301,000	233,745
Citadel Finance LLC			2.80%, 01/15/51	341,000	286,863
3.38%, 03/09/26	3,500,000	3,332,210	2.89%, 11/01/51	317,000	269,127
Citigroup Inc.			2.94%, 11/01/56	266,000	221,839
4.13%, 07/25/28	1,818,000	1,846,688	2.99%, 11/01/63	253,000	207,371
4.45%, 09/29/27	448,000	461,861	3.20%, 07/15/36	370,000	354,075
4.65%, 07/23/48	537,000	607,309	3.25%, 11/01/39	595,000	563,144
Citigroup Inc. (0.98% fixed rate until 05/01/25; 0.67% + SOFR thereafter)			3.97%, 11/01/47	411,000	420,013
0.98%, 05/01/25	611,000	583,016	4.15%, 10/15/28	406,000	426,759
Citigroup Inc. (1.68% fixed rate until 05/15/23; 1.67% + SOFR thereafter)			CommonSpirit Health		
1.68%, 05/15/24	1,959,000	1,941,565	4.35%, 11/01/42	1,029,000	1,039,630
Citigroup Inc. (2.56% fixed rate until 05/01/31; 1.17% + SOFR thereafter)					
2.56%, 05/01/32	614,000	556,088			

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Commonwealth Bank of Australia		
3.78%, 03/14/32	\$ 800,000	\$ 773,656
Conagra Brands Inc.		
5.30%, 11/01/38	184,000	202,008
5.40%, 11/01/48	159,000	181,812
ConocoPhillips Co.		
4.30%, 11/15/44	373,000	404,030
Consolidated Edison Company of New York Inc.		
2.90%, 12/01/26	454,000	446,060
3.35%, 04/01/30	174,000	173,356
3.88%, 06/15/47	208,000	202,199
3.95%, 04/01/50	291,000	300,833
Constellation Brands Inc.		
3.15%, 08/01/29	834,000	805,219
3.70%, 12/06/26	389,000	393,582
4.50%, 05/09/47	301,000	308,013
Continental Resources Inc.		
2.88%, 04/01/32	665,000	591,631
3.80%, 06/01/24	3,189,000	3,209,346
4.50%, 04/15/23	2,123,000	2,152,510
Corebridge Financial Inc.		
3.90%, 04/05/32	1,980,000	1,977,070
Corning Inc.		
4.38%, 11/15/57	202,000	204,115
Corporate Office Properties LP		
2.00%, 01/15/29	677,000	597,676
2.25%, 03/15/26	561,000	535,536
2.75%, 04/15/31	349,000	314,278
Credit Suisse AG		
2.95%, 04/09/25	1,080,000	1,068,725
Credit Suisse Group AG		
3.80%, 06/09/23	937,000	945,948
4.28%, 01/09/28	593,000	593,006
Crown Castle International Corp.		
2.90%, 03/15/27	1,430,000	1,382,524
3.30%, 07/01/30	1,118,000	1,070,116
4.15%, 07/01/50	168,000	163,711
5.20%, 02/15/49	262,000	292,211
CSX Corp.		
4.50%, 03/15/49 - 08/01/54	595,000	654,874

	Principal Amount	Fair Value
CubeSmart LP		
2.50%, 02/15/32	\$ 807,000	\$ 722,709
4.38%, 02/15/29	602,000	631,450
Cummins Inc.		
1.50%, 09/01/30	412,000	356,899
2.60%, 09/01/50	412,000	332,282
CVS Health Corp.		
3.00%, 08/15/26	423,000	420,500
3.25%, 08/15/29	350,000	346,175
3.63%, 04/01/27	398,000	404,479
3.75%, 04/01/30	290,000	295,026
3.88%, 07/20/25	245,000	250,032
4.25%, 04/01/50	211,000	219,662
4.30%, 03/25/28	35,000	36,691
4.78%, 03/25/38	260,000	283,832
5.00%, 12/01/24	570,000	595,964
5.13%, 07/20/45	252,000	285,168
5.30%, 12/05/43	426,000	492,473
Daimler Trucks Finance North America LLC		
2.00%, 12/14/26	1,580,000	1,471,865
2.38%, 12/14/28	845,000	770,446
2.50%, 12/14/31	845,000	740,862
Danaher Corp.		
2.80%, 12/10/51	1,084,000	921,367
Dell International LLC/EMC Corp.		
4.00%, 07/15/24	728,000	743,616
5.45%, 06/15/23	101,000	104,046
6.02%, 06/15/26	124,000	134,542
8.35%, 07/15/46	29,000	42,467
Deutsche Bank AG		
3.30%, 11/16/22	772,000	777,280
3.70%, 05/30/24	327,000	328,465
Deutsche Bank AG (2.31% fixed rate until 11/16/26; 1.22% + SOFR thereafter)		
2.31%, 11/16/27	2,227,000	2,048,929
Deutsche Bank AG (3.74% fixed rate until 01/07/32; 2.26% + SOFR thereafter)		
3.74%, 01/07/33	1,000,000	883,390
Deutsche Telekom AG		
3.63%, 01/21/50	309,000	286,706

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Deutsche Telekom International Finance BV			Duke Energy Corp. (4.88% fixed rate until 09/16/24; 3.39% + 5 year CMT Rate thereafter)		
2.49%, 09/19/23	\$ 758,000	\$ 755,158	4.88%, 12/31/99	\$ 1,119,000	\$ 1,130,335
Devon Energy Corp.			Duke Energy Progress LLC		
5.00%, 06/15/45	133,000	144,870	4.15%, 12/01/44	226,000	233,788
DH Europe Finance II Sarl			Duke Realty LP		
2.60%, 11/15/29	363,000	345,834	3.05%, 03/01/50	177,000	151,015
3.25%, 11/15/39	205,000	195,146	3.25%, 06/30/26	237,000	235,839
3.40%, 11/15/49	106,000	100,083	DuPont de Nemours Inc.		
Diamondback Energy Inc.			5.42%, 11/15/48	147,000	177,926
3.13%, 03/24/31	555,000	530,186	Duquesne Light Holdings Inc.		
3.25%, 12/01/26	347,000	346,618	3.62%, 08/01/27	626,000	617,868
3.50%, 12/01/29	298,000	295,124	Eastman Chemical Co.		
4.40%, 03/24/51	275,000	278,814	4.65%, 10/15/44	405,000	417,478
Digital Realty Trust LP			Eaton Corp.		
3.60%, 07/01/29	649,000	644,587	3.10%, 09/15/27	251,000	251,281
Discover Bank			Ecolab Inc.		
2.70%, 02/06/30	535,000	489,482	1.30%, 01/30/31	414,000	356,744
Discovery Communications LLC			Edison International		
2.95%, 03/20/23	746,000	748,536	4.95%, 04/15/25	950,000	975,574
3.95%, 03/20/28	292,000	291,834	5.75%, 06/15/27	119,000	127,694
4.95%, 05/15/42	106,000	105,617	El du Pont de Nemours & Co.		
5.00%, 09/20/37	133,000	137,406	2.30%, 07/15/30	307,000	285,796
Dollar General Corp.			Electronic Arts Inc.		
3.50%, 04/03/30	237,000	236,111	1.85%, 02/15/31	513,000	451,620
4.13%, 04/03/50	352,000	351,250	Emera US Finance LP		
Dollar Tree Inc.			2.64%, 06/15/31	923,000	829,749
4.00%, 05/15/25	468,000	479,377	Emerson Electric Co.		
Dominion Energy Inc.			1.80%, 10/15/27	266,000	249,378
3.07%, 08/15/24	511,000	509,774	2.75%, 10/15/50	203,000	172,359
3.38%, 04/01/30	597,000	588,063	Empower Finance 2020 LP		
Dover Corp.			1.36%, 09/17/27	614,000	554,246
2.95%, 11/04/29	407,000	396,048	1.78%, 03/17/31	473,000	410,682
DTE Energy Co.			Enbridge Energy Partners LP		
2.85%, 10/01/26	190,000	185,883	5.50%, 09/15/40	57,000	64,475
Duke Energy Carolinas LLC			Enbridge Inc.		
3.95%, 03/15/48	238,000	245,852	1.60%, 10/04/26	1,704,000	1,577,495
Duke Energy Corp.			Enbridge Inc. (5.75% fixed rate until 07/15/30; 5.31% + 5 year CMT Rate thereafter)		
2.55%, 06/15/31	915,000	838,954	5.75%, 07/15/80	1,031,000	1,067,405
3.30%, 06/15/41	830,000	751,382	Energy Transfer LP		
3.50%, 06/15/51	830,000	756,628	4.25%, 03/15/23	549,000	555,006
3.75%, 09/01/46	1,269,000	1,196,236			

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	Principal Amount	Fair Value
4.50%, 04/15/24	\$ 435,000	\$ 443,574
4.95%, 06/15/28	132,000	138,559
5.30%, 04/01/44 - 04/15/47	673,000	688,940
5.35%, 05/15/45	555,000	572,116
6.13%, 12/15/45	110,000	121,397
6.50%, 02/01/42	312,000	358,881
Energy Transfer LP (6.75% fixed rate until 05/15/25; 5.13% + 5 year CMT Rate thereafter)		
6.75%, 12/31/99	2,488,000	2,419,928
Energy Transfer LP/Regency Energy Finance Corp.		
4.50%, 11/01/23	279,000	283,369
Enstar Group Ltd.		
3.10%, 09/01/31	591,000	529,199
Enterprise Products Operating LLC		
4.25%, 02/15/48	583,000	585,513
Enterprise Products Operating LLC (5.25% fixed rate until 08/16/27; 3.03% + 3 month USD LIBOR thereafter)		
5.25%, 08/16/77	190,000	178,114
EOG Resources Inc.		
4.15%, 01/15/26	262,000	271,304
4.95%, 04/15/50	204,000	250,532
5.10%, 01/15/36	164,000	180,805
Equinix Inc.		
1.25%, 07/15/25	767,000	715,442
2.15%, 07/15/30	579,000	508,408
Equinor ASA		
3.25%, 11/18/49	435,000	409,687
ERP Operating LP		
4.50%, 07/01/44	136,000	149,082
Everest Reinsurance Holdings Inc.		
3.13%, 10/15/52	676,000	562,256
Eversource Energy		
3.45%, 01/15/50	404,000	369,022
Exelon Corp.		
3.50%, 06/01/22	451,000	451,550
4.05%, 04/15/30	611,000	630,766
4.45%, 04/15/46	380,000	397,138
4.70%, 04/15/50	406,000	446,831

	Principal Amount	Fair Value
Extra Space Storage LP		
3.90%, 04/01/29	\$ 375,000	\$ 376,335
Exxon Mobil Corp.		
2.61%, 10/15/30	1,221,000	1,174,871
3.45%, 04/15/51	634,000	613,179
FedEx Corp.		
4.10%, 02/01/45	896,000	876,207
Fidelity National Financial Inc.		
3.20%, 09/17/51	633,000	503,001
Fidelity National Information Services Inc.		
1.15%, 03/01/26	517,000	475,082
1.65%, 03/01/28	467,000	418,385
3.10%, 03/01/41	110,000	95,445
FirstEnergy Transmission LLC		
4.55%, 04/01/49	741,000	712,271
Fiserv Inc.		
3.50%, 07/01/29	272,000	267,667
4.40%, 07/01/49	159,000	163,846
Florida Power & Light Co.		
2.85%, 04/01/25	1,025,000	1,025,984
4.13%, 02/01/42	222,000	234,923
Flowers Foods Inc.		
2.40%, 03/15/31	496,000	444,803
Flowserve Corp.		
2.80%, 01/15/32	631,000	559,684
Ford Motor Co.		
4.35%, 12/08/26	525,000	528,087
Ford Motor credit Company LLC		
2.90%, 02/10/29	1,600,000	1,425,488
Ford Motor Credit Company LLC		
3.10%, 05/04/23	1,436,000	1,434,607
3.81%, 01/09/24	945,000	943,497
Fox Corp.		
3.50%, 04/08/30	411,000	407,465
Freeport-McMoRan Inc.		
4.25%, 03/01/30	721,000	725,910
GA Global Funding Trust		
1.63%, 01/15/26	747,000	697,302
General Dynamics Corp.		
4.25%, 04/01/50	312,000	350,704
General Mills Inc.		
3.00%, 02/01/51	326,000	281,762

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	Principal Amount	Fair Value
General Motors Co.		
5.20%, 04/01/45	\$ 60,000	\$ 60,745
5.40%, 10/02/23 - 04/01/48	296,000	308,359
6.13%, 10/01/25	780,000	838,211
6.80%, 10/01/27	328,000	370,230
General Motors Financial Company Inc.		
1.25%, 01/08/26	926,000	846,086
2.35%, 01/08/31	406,000	350,816
3.45%, 04/10/22	846,000	846,152
5.25%, 03/01/26	322,000	337,479
Genuine Parts Co.		
2.75%, 02/01/32	748,000	686,664
Georgia-Pacific LLC		
1.75%, 09/30/25	1,036,000	985,298
3.60%, 03/01/25	1,820,000	1,839,729
Gilead Sciences Inc.		
2.60%, 10/01/40	311,000	261,346
2.80%, 10/01/50	447,000	367,434
2.95%, 03/01/27	69,000	68,374
3.50%, 02/01/25	248,000	251,447
3.65%, 03/01/26	226,000	230,195
4.15%, 03/01/47	149,000	153,077
GlaxoSmithKline Capital Inc.		
3.38%, 05/15/23	550,000	557,238
3.63%, 05/15/25	520,000	531,180
GlaxoSmithKline Capital PLC		
3.38%, 06/01/29	462,000	471,157
Glencore Finance Canada Ltd.		
4.25%, 10/25/22	1,103,000	1,113,909
Glencore Funding LLC		
3.88%, 04/27/51	512,000	471,255
Graphic Packaging International LLC		
1.51%, 04/15/26	628,000	577,258
Gray Oak Pipeline LLC		
2.00%, 09/15/23	1,438,000	1,416,761
2.60%, 10/15/25	940,000	902,052
GSK Consumer Healthcare Capital US LLC		
3.38%, 03/24/27	1,465,000	1,465,703
3.63%, 03/24/32	610,000	610,250
4.00%, 03/24/52	250,000	250,648

	Principal Amount	Fair Value
Halliburton Co.		
3.80%, 11/15/25	\$ 3,000	\$ 3,064
5.00%, 11/15/45	177,000	192,098
HCA Inc.		
3.13%, 03/15/27	1,200,000	1,172,496
3.50%, 09/01/30	1,283,000	1,238,544
3.63%, 03/15/32	1,284,000	1,258,281
4.38%, 03/15/42	425,000	420,091
4.63%, 03/15/52	215,000	217,799
5.38%, 02/01/25	3,221,000	3,360,528
Health Care Service Corp.		
2.20%, 06/01/30	564,000	513,725
3.20%, 06/01/50	204,000	179,175
Healthcare Trust of America Holdings LP		
2.00%, 03/15/31	335,000	290,177
Helmerich & Payne Inc.		
2.90%, 09/29/31	339,000	311,073
Hess Corp.		
5.60%, 02/15/41	89,000	100,157
5.80%, 04/01/47	56,000	66,360
Hewlett Packard Enterprise Co.		
6.35%, 10/15/45	97,000	113,672
Highwoods Realty LP		
4.13%, 03/15/28	244,000	247,738
4.20%, 04/15/29	595,000	606,287
Honeywell International Inc.		
1.75%, 09/01/31	636,000	569,831
2.70%, 08/15/29	463,000	454,597
Hormel Foods Corp.		
1.80%, 06/11/30	826,000	740,038
HSBC Holdings PLC (2.01% fixed rate until 09/22/27; 1.73% + SOFR thereafter)		
2.01%, 09/22/28	1,527,000	1,385,966
HSBC Holdings PLC (2.25% fixed rate until 11/22/26; 1.10% + SOFR thereafter)		
2.25%, 11/22/27	1,250,000	1,164,525
HSBC Holdings PLC (2.87% fixed rate until 11/22/31; 1.41% + SOFR thereafter)		
2.87%, 11/22/32	520,000	473,398

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HSBC Holdings PLC (3.00% fixed rate until 03/10/25; 1.43% + SOFR thereafter)		
3.00%, 03/10/26	\$ 1,095,000	\$ 1,073,866
HSBC Holdings PLC (4.00% fixed rate until 09/09/26; 3.22% + 5 year CMT Rate thereafter)		
4.00%, 12/31/99	924,000	875,601
HSBC Holdings PLC (4.29% fixed rate until 09/12/25; 1.35% + 3 month USD LIBOR thereafter)		
4.29%, 09/12/26	1,372,000	1,391,208
HSBC Holdings PLC (6.00% fixed rate until 05/22/27; 3.75% + USD 5 year Mid-Market Swap Rate thereafter)		
6.00%, 12/31/99	801,000	812,054
HSBC Holdings PLC (6.50% fixed rate until 03/23/28; 3.61% + USD 5 year Mid-Market Swap Rate thereafter)		
6.50%, 12/31/99	1,024,000	1,044,480
Humana Inc.		
1.35%, 02/03/27	1,018,000	924,802
2.15%, 02/03/32	511,000	448,525
Huntington Bancshares Inc.		
2.55%, 02/04/30	810,000	764,332
Huntington Ingalls Industries Inc.		
2.04%, 08/16/28	1,107,000	1,000,595
Hyundai Capital America		
1.30%, 01/08/26	1,557,000	1,423,332
3.10%, 04/05/22	406,000	406,000
Imperial Brands Finance PLC		
3.13%, 07/26/24	844,000	836,632
3.50%, 02/11/23 - 07/26/26	2,068,000	2,066,869
Indiana Michigan Power Co.		
3.25%, 05/01/51	412,000	369,416
ING Groep N.V.		
4.10%, 10/02/23	1,682,000	1,710,173
ING Groep N.V. (1.28% fixed rate until 04/01/27; 1.01% + SOFR thereafter)		
1.28%, 04/01/27	836,000	824,973

	Principal Amount	Fair Value
Ingredion Inc.		
3.90%, 06/01/50	\$ 205,000	\$ 199,535
Intel Corp.		
2.00%, 08/12/31	632,000	573,768
2.45%, 11/15/29	781,000	745,269
2.60%, 05/19/26	533,000	528,709
2.80%, 08/12/41	731,000	649,384
2.88%, 05/11/24	334,000	336,659
3.10%, 02/15/60	372,000	323,863
Intercontinental Exchange Inc.		
1.85%, 09/15/32	205,000	177,633
2.65%, 09/15/40	138,000	118,422
International Business Machines Corp.		
3.45%, 02/19/26	704,000	715,201
4.15%, 05/15/39	470,000	492,786
4.25%, 05/15/49	227,000	241,977
International Paper Co.		
4.40%, 08/15/47	301,000	315,887
Interstate Power & Light Co.		
3.40%, 08/15/25	1,587,000	1,588,904
ITC Holdings Corp.		
2.95%, 05/14/30	1,018,000	967,517
JAB HOLDINGS BV		
2.20%, 11/23/30	498,000	444,375
Jabil Inc.		
3.95%, 01/12/28	316,000	316,739
John Deere Capital Corp.		
2.45%, 01/09/30	726,000	695,435
Johnson & Johnson		
3.63%, 03/03/37	203,000	210,385
Johnson Controls International PLC		
4.50%, 02/15/47	129,000	136,025
JPMorgan Chase & Co. (1.58% fixed rate until 04/22/26; 0.89% + SOFR thereafter)		
1.58%, 04/22/27	1,149,000	1,070,339
JPMorgan Chase & Co. (2.96% fixed rate until 05/13/30; 2.52% + SOFR thereafter)		
2.96%, 05/13/31	665,000	623,471

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	Principal Amount	Fair Value		Principal Amount	Fair Value
JPMorgan Chase & Co. (3.11% fixed rate until 04/22/50; 2.44% + SOFR thereafter)			Kaiser Foundation Hospitals		
3.11%, 04/22/51	\$ 1,109,000	\$ 986,278	3.00%, 06/01/51	\$ 568,000	\$ 500,828
JPMorgan Chase & Co. (3.16% fixed rate until 04/22/41; 1.46% + SOFR thereafter)			3.27%, 11/01/49	693,000	647,900
3.16%, 04/22/42	555,000	503,030	Kansas City Southern/old		
JPMorgan Chase & Co. (3.88% fixed rate until 07/24/37; 1.36% + 3 month USD LIBOR thereafter)			3.50%, 05/01/50	317,000	295,349
3.88%, 07/24/38	436,000	442,993	Keurig Dr Pepper Inc.		
JPMorgan Chase & Co. (3.90% fixed rate until 01/23/48; 1.22% + 3 month USD LIBOR thereafter)			3.20%, 05/01/30	454,000	441,424
3.90%, 01/23/49	443,000	448,520	3.80%, 05/01/50	344,000	326,081
JPMorgan Chase & Co. (3.96% fixed rate until 01/29/26; 1.25% + 3 month USD LIBOR thereafter)			Kinder Morgan Energy Partners LP		
3.96%, 01/29/27	731,000	746,972	4.70%, 11/01/42	76,000	75,683
JPMorgan Chase & Co. (4.01% fixed rate until 04/23/28; 1.12% + 3 month USD LIBOR thereafter)			5.00%, 03/01/43	156,000	160,585
4.01%, 04/23/29	301,000	307,327	6.38%, 03/01/41	133,000	156,488
JPMorgan Chase & Co. (4.03% fixed rate until 07/24/47; 1.46% + 3 month USD LIBOR thereafter)			Kinder Morgan Inc.		
4.03%, 07/24/48	294,000	304,249	1.75%, 11/15/26	1,980,000	1,840,608
JPMorgan Chase & Co. (4.49% fixed rate until 03/24/30; 3.79% + SOFR thereafter)			5.05%, 02/15/46	125,000	132,585
4.49%, 03/24/31	1,012,000	1,074,086	KLA Corp.		
JPMorgan Chase & Co. (4.60% fixed rate until 02/01/25; 3.13% + SOFR thereafter)			3.30%, 03/01/50	405,000	381,425
4.60%, 12/31/99	1,137,000	1,095,841	4.65%, 11/01/24	554,000	574,188
JPMorgan Chase & Co. (6.10% fixed rate until 10/01/24; 3.33% + 3 month USD LIBOR thereafter)			Kohl's Corp.		
6.10%, 10/29/49	968,000	992,190	3.38%, 05/01/31	188,000	180,369
			Kraft Heinz Foods Co.		
			5.20%, 07/15/45	643,000	695,694
			Kreditanstalt fuer Wiederaufbau		
			2.00%, 10/04/22	1,948,000	1,955,617
			Kyndryl Holdings Inc.		
			2.05%, 10/15/26	791,000	710,737
			2.70%, 10/15/28	1,361,000	1,183,253
			L3Harris Technologies Inc.		
			3.85%, 12/15/26	328,000	333,756
			Lear Corp.		
			4.25%, 05/15/29	270,000	273,569
			Leidos Inc.		
			2.95%, 05/15/23	1,138,000	1,140,834
			3.63%, 05/15/25	339,000	340,071
			4.38%, 05/15/30	1,480,000	1,509,615
			Liberty Mutual Group Inc.		
			3.95%, 05/15/60	204,000	186,042
			Life Storage LP		
			2.20%, 10/15/30	574,000	507,227
			Lincoln National Corp.		
			4.35%, 03/01/48	220,000	222,222
			Lloyds Banking Group PLC		
			3.75%, 01/11/27	372,000	372,897

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	Principal Amount	Fair Value
Lloyds Banking Group PLC (2.44% fixed rate until 02/05/25; 1.00% + 1 year CMT Rate thereafter)		
2.44%, 02/05/26	\$ 800,000	\$ 772,528
Lloyds Banking Group PLC (2.91% fixed rate until 11/07/22; 0.81% + 3 month USD LIBOR thereafter)		
2.91%, 11/07/23	982,000	983,571
Lockheed Martin Corp.		
3.55%, 01/15/26	293,000	300,269
3.80%, 03/01/45	115,000	117,666
4.50%, 05/15/36	372,000	410,569
Lowe's Companies Inc.		
1.30%, 04/15/28	270,000	240,821
1.70%, 09/15/28	635,000	575,386
1.70%, 10/15/30	205,000	179,086
3.00%, 10/15/50	411,000	349,416
3.70%, 04/15/46	145,000	138,436
4.05%, 05/03/47	343,000	342,849
LYB International Finance III LLC		
1.25%, 10/01/25	321,000	297,313
3.63%, 04/01/51	205,000	184,840
3.80%, 10/01/60	204,000	179,761
Magallanes Inc.		
5.05%, 03/15/42	225,000	229,543
5.14%, 03/15/52	220,000	225,223
5.39%, 03/15/62	220,000	227,308
Marsh & McLennan Companies Inc.		
2.38%, 12/15/31	328,000	300,697
2.90%, 12/15/51	399,000	333,907
Marvell Technology Inc.		
1.65%, 04/15/26	1,219,000	1,133,914
2.45%, 04/15/28	926,000	854,031
Masco Corp.		
3.50%, 11/15/27	117,000	116,291
McCormick & Company Inc.		
1.85%, 02/15/31	294,000	256,139
3.25%, 11/15/25	2,940,000	2,943,205
McDonald's Corp.		
3.60%, 07/01/30	610,000	620,632
3.63%, 09/01/49	247,000	236,315

	Principal Amount	Fair Value
Medtronic Inc.		
4.63%, 03/15/45	\$ 49,000	\$ 56,962
Memorial Sloan-Kettering Cancer Center		
4.13%, 07/01/52	646,000	687,292
Merck & Company Inc.		
1.70%, 06/10/27	1,081,000	1,024,139
1.90%, 12/10/28	1,081,000	1,018,280
2.15%, 12/10/31	685,000	634,721
2.45%, 06/24/50	509,000	423,839
2.75%, 02/10/25	647,000	648,993
2.75%, 12/10/51	360,000	313,765
2.90%, 12/10/61	201,000	172,060
4.00%, 03/07/49	136,000	146,933
MetLife Inc.		
4.72%, 12/15/44	234,000	256,597
Microchip Technology Inc.		
2.67%, 09/01/23	2,847,000	2,838,858
Micron Technology Inc.		
3.37%, 11/01/41	528,000	470,606
3.48%, 11/01/51	739,000	644,489
Microsoft Corp.		
2.40%, 08/08/26	290,000	287,619
2.68%, 06/01/60	165,000	142,537
2.92%, 03/17/52	1,236,000	1,154,844
3.04%, 03/17/62	312,000	291,864
3.45%, 08/08/36	109,000	113,143
3.50%, 02/12/35	295,000	308,585
Mid-America Apartments LP		
2.88%, 09/15/51	631,000	531,636
Mitsubishi UFJ Financial Group Inc.		
2.80%, 07/18/24	1,396,000	1,387,233
Mizuho Financial Group Inc. (3.92% fixed rate until 09/11/23; 1.00% + 3 month USD LIBOR thereafter)		
3.92%, 09/11/24	1,310,000	1,325,026
Molson Coors Beverage Co.		
4.20%, 07/15/46	130,000	125,627
Morgan Stanley		
3.63%, 01/20/27	289,000	291,748
4.35%, 09/08/26	816,000	841,761
4.38%, 01/22/47	307,000	332,177

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Morgan Stanley (1.51% fixed rate until 07/20/26; 0.86% + SOFR thereafter) 1.51%, 07/20/27	\$ 633,000	\$ 583,366	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	\$ 371,000	\$ 382,520
Morgan Stanley (2.48% fixed rate until 09/16/31; 1.36% + SOFR thereafter) 2.48%, 09/16/36	2,531,000	2,172,863	NGPL PipeCo LLC 3.25%, 07/15/31	656,000	608,053
Morgan Stanley (2.80% fixed rate until 01/25/51; 1.43% + SOFR thereafter) 2.80%, 01/25/52	546,000	456,554	NIKE Inc. 3.38%, 03/27/50	200,000	198,630
Morgan Stanley (3.62% fixed rate until 04/01/30; 3.12% + SOFR thereafter) 3.62%, 04/01/31	509,000	507,524	Nippon Life Insurance Co. (3.40% fixed rate until 01/23/30; 2.61% + 5 year CMT Rate thereafter) 3.40%, 01/23/50	786,000	748,610
Morgan Stanley (3.97% fixed rate until 07/22/37; 1.46% + 3 month USD LIBOR thereafter) 3.97%, 07/22/38	274,000	276,055	NiSource Inc. 3.60%, 05/01/30 3.95%, 03/30/48	415,000 121,000	411,809 115,602
MPLX LP 2.65%, 08/15/30 3.38%, 03/15/23 5.20%, 12/01/47	470,000 269,000 143,000	431,629 271,160 152,183	Norfolk Southern Corp. 3.95%, 10/01/42	256,000	258,463
Mylan Inc. 5.20%, 04/15/48	185,000	182,016	NOV Inc. 3.60%, 12/01/29	608,000	597,865
National Australia Bank Ltd. (3.34% fixed rate until 01/12/32; 1.70% + 5 year CMT Rate thereafter) 3.35%, 01/12/37	1,246,000	1,145,859	Novant Health Inc. 3.32%, 11/01/61	396,000	351,280
National Retail Properties Inc. 4.00%, 11/15/25	381,000	389,873	Novartis Capital Corp. 2.20%, 08/14/30 3.00%, 11/20/25	608,000 52,000	571,173 52,293
Natwest Group PLC (3.75% fixed rate until 11/01/24; 2.10% + 5 year CMT Rate thereafter) 3.75%, 11/01/29	575,000	569,923	Nutrien Ltd. 4.90%, 06/01/43	254,000	278,305
Natwest Group PLC (4.52% fixed rate until 06/25/23; 1.55% + 3 month USD LIBOR thereafter) 4.52%, 06/25/24	953,000	967,857	NVIDIA Corp. 2.85%, 04/01/30 3.50%, 04/01/50	204,000 270,000	200,797 272,673
NewMarket Corp. 2.70%, 03/18/31	419,000	383,917	NXP BV/NXP Funding LLC/NXP USA Inc. 3.25%, 11/30/51	880,000	744,612
Newmont Corp. 4.88%, 03/15/42	236,000	266,390	Oklahoma Gas & Electric Co. 3.25%, 04/01/30	341,000	336,454
			Oncor Electric Delivery Company LLC 3.80%, 09/30/47	136,000	137,493
			ONEOK Inc. 4.35%, 03/15/29	378,000	385,934
			Oracle Corp. 1.65%, 03/25/26 2.30%, 03/25/28 2.40%, 09/15/23	755,000 279,000 237,000	702,830 255,472 236,059

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	Principal Amount	Fair Value
2.65%, 07/15/26	\$ 423,000	\$ 406,668
2.88%, 03/25/31	403,000	367,762
2.95%, 04/01/30	611,000	565,474
3.60%, 04/01/50	406,000	336,481
3.65%, 03/25/41	444,000	386,879
3.80%, 11/15/37	128,000	115,919
3.95%, 03/25/51	447,000	391,232
4.00%, 07/15/46 - 11/15/47	609,000	539,486
4.10%, 03/25/61	527,000	453,489
Otis Worldwide Corp.		
2.06%, 04/05/25	704,000	685,914
2.57%, 02/15/30	251,000	234,570
3.36%, 02/15/50	238,000	210,718
Ovintiv Exploration Inc.		
5.63%, 07/01/24	3,151,000	3,312,174
Owens Corning		
4.40%, 01/30/48	174,000	173,889
Pacific Gas & Electric Co.		
2.10%, 08/01/27	341,000	306,579
2.50%, 02/01/31	610,000	524,868
3.00%, 06/15/28	576,000	536,417
3.30%, 08/01/40	610,000	500,170
3.50%, 08/01/50	265,000	211,054
4.30%, 03/15/45	406,000	347,836
PacifiCorp		
2.70%, 09/15/30	370,000	354,079
2.90%, 06/15/52	919,000	806,707
6.25%, 10/15/37	576,000	718,554
Packaging Corp. of America		
3.05%, 10/01/51	551,000	470,945
Paramount Global		
2.90%, 01/15/27	190,000	185,541
3.70%, 06/01/28	184,000	182,999
5.25%, 04/01/44	69,000	71,919
Parker-Hannifin Corp.		
3.25%, 06/14/29	365,000	360,135
PartnerRe Finance B LLC (4.50% fixed rate until 01/10/30; 3.82% + 5 year CMT Rate thereafter)		
4.50%, 10/01/50	328,000	315,405
PayPal Holdings Inc.		
2.65%, 10/01/26	537,000	528,526
3.25%, 06/01/50	308,000	282,957

	Principal Amount	Fair Value
PepsiCo Inc.		
1.63%, 05/01/30	\$ 391,000	\$ 351,963
2.63%, 07/29/29	525,000	514,721
2.75%, 10/21/51	972,000	869,240
Petroleos Mexicanos		
6.70%, 02/16/32	1,516,000	1,442,398
7.69%, 01/23/50	879,000	768,413
Pfizer Inc.		
2.70%, 05/28/50	721,000	639,188
3.45%, 03/15/29	201,000	206,948
3.60%, 09/15/28	463,000	481,974
3.90%, 03/15/39	228,000	242,565
4.13%, 12/15/46	155,000	173,202
4.40%, 05/15/44	94,000	105,817
Philip Morris International Inc.		
1.50%, 05/01/25	432,000	412,413
2.10%, 05/01/30	206,000	185,482
3.38%, 08/15/29	301,000	299,621
4.13%, 03/04/43	117,000	111,318
Phillips 66		
2.15%, 12/15/30	2,250,000	2,003,692
3.30%, 03/15/52	670,000	589,821
Phillips 66 Partners LP		
3.15%, 12/15/29	1,152,000	1,112,302
3.75%, 03/01/28	155,000	154,972
4.68%, 02/15/45	219,000	234,404
Pioneer Natural Resources Co.		
1.13%, 01/15/26	1,216,000	1,128,545
2.15%, 01/15/31	355,000	319,624
Plains All American Pipeline LP/PAA Finance Corp.		
3.55%, 12/15/29	589,000	569,439
PPL Capital Funding Inc.		
3.10%, 05/15/26	447,000	440,979
Precision Castparts Corp.		
4.38%, 06/15/45	237,000	255,782
Prospect Capital Corp.		
3.36%, 11/15/26	741,000	678,949
Prudential Financial Inc.		
3.94%, 12/07/49	411,000	417,062

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Prudential Financial Inc. (5.70% fixed rate until 09/15/28; 2.67% + 3 month USD LIBOR thereafter)			Rio Tinto Finance Ltd.		
5.70%, 09/15/48	\$ 479,000	\$ 490,975	2.75%, 11/02/51	\$ 1,455,000	\$ 1,260,248
Public Service Company of Colorado			Rio Tinto Finance USA PLC		
3.70%, 06/15/28	433,000	443,842	4.13%, 08/21/42	150,000	161,067
Public Service Electric & Gas Co.			Rockwell Automation Inc.		
2.38%, 05/15/23	909,000	910,954	2.80%, 08/15/61	219,000	176,352
PVH Corp.			4.20%, 03/01/49	281,000	299,540
4.63%, 07/10/25	1,179,000	1,202,380	Rogers Communications Inc.		
QUALCOMM Inc.			5.00%, 03/15/44	110,000	117,442
1.30%, 05/20/28	159,000	143,704	Roper Technologies Inc.		
4.30%, 05/20/47	72,000	81,057	2.95%, 09/15/29	426,000	410,800
Quanta Services Inc.			Ross Stores Inc.		
2.35%, 01/15/32	680,000	591,457	4.70%, 04/15/27	155,000	163,513
3.05%, 10/01/41	736,000	606,891	Royalty Pharma PLC		
Quest Diagnostics Inc.			0.75%, 09/02/23	464,000	451,017
2.95%, 06/30/30	148,000	140,501	1.20%, 09/02/25	619,000	572,717
Ralph Lauren Corp.			1.75%, 09/02/27	312,000	283,224
1.70%, 06/15/22	202,000	202,236	2.15%, 09/02/31	528,000	453,916
Raytheon Technologies Corp.			2.20%, 09/02/30	133,000	116,465
1.90%, 09/01/31	802,000	710,644	3.30%, 09/02/40	79,000	67,457
2.82%, 09/01/51	476,000	401,968	RPM International Inc.		
3.13%, 05/04/27	613,000	614,661	3.75%, 03/15/27	224,000	227,521
3.50%, 03/15/27	318,000	322,745	Ryder System Inc.		
3.95%, 08/16/25	260,000	268,317	2.90%, 12/01/26	1,038,000	1,009,912
4.15%, 05/15/45	248,000	255,738	Sabine Pass Liquefaction LLC		
4.45%, 11/16/38	206,000	223,541	4.20%, 03/15/28	202,000	207,838
Realty Income Corp.			4.50%, 05/15/30	232,000	243,122
2.85%, 12/15/32	385,000	363,725	5.00%, 03/15/27	118,000	124,894
3.00%, 01/15/27	117,000	115,382	5.88%, 06/30/26	770,000	833,125
3.25%, 01/15/31	391,000	384,521	Salesforce.com Inc.		
Regeneron Pharmaceuticals Inc.			1.95%, 07/15/31	695,000	634,834
1.75%, 09/15/30	722,000	625,411	2.70%, 07/15/41	690,000	611,547
Regions Financial Corp.			Santander UK Group Holdings PLC		
1.80%, 08/12/28	1,585,000	1,422,411	4.75%, 09/15/25	1,003,000	1,024,785
Reliance Industries Ltd.			Saudi Arabian Oil Co.		
3.63%, 01/12/52	1,000,000	888,180	3.50%, 04/16/29	1,243,000	1,252,248
Republic Services Inc.			4.38%, 04/16/49	256,000	262,241
2.38%, 03/15/33	1,111,000	994,767	Schlumberger Holdings Corp.		
Reynolds American Inc.			3.90%, 05/17/28	460,000	464,890
4.45%, 06/12/25	27,000	27,565	Sealed Air Corp.		
			1.57%, 10/15/26	2,504,000	2,283,848
			Selective Insurance Group Inc.		
			5.38%, 03/01/49	176,000	193,783

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	Principal Amount	Fair Value
Sempra Energy		
3.80%, 02/01/38	\$ 153,000	\$ 150,589
4.00%, 02/01/48	166,000	164,599
Sempra Energy (4.13% fixed rate until 01/04/27; 2.87% + 5 year CMT Rate thereafter)		
4.13%, 04/01/52	1,014,000	944,287
Shell International Finance BV		
3.13%, 11/07/49	684,000	623,808
3.75%, 09/12/46	117,000	118,253
4.13%, 05/11/35	164,000	173,376
Shire Acquisitions Investments Ireland DAC		
2.88%, 09/23/23	133,000	133,507
3.20%, 09/23/26	114,000	114,176
Simon Property Group LP		
3.38%, 06/15/27	281,000	281,489
SLM Corp.		
3.13%, 11/02/26	1,208,000	1,120,952
Sonoco Products Co.		
2.85%, 02/01/32	776,000	725,133
Southern California Edison Co.		
4.00%, 04/01/47	732,000	705,384
4.20%, 03/01/29	557,000	576,534
Southern Company Gas Capital Corp.		
3.95%, 10/01/46	399,000	378,894
4.40%, 05/30/47	65,000	65,467
Southwest Airlines Co.		
2.63%, 02/10/30	611,000	562,187
Southwestern Electric Power Co.		
2.75%, 10/01/26	318,000	311,036
Spectra Energy Partners LP		
3.38%, 10/15/26	87,000	86,864
4.50%, 03/15/45	66,000	67,370
Spirit Realty LP		
4.00%, 07/15/29	473,000	478,227
Standard Chartered PLC (2.68% fixed rate until 06/29/31; 1.20% + 1 year CMT Rate thereafter)		
2.68%, 06/29/32	1,297,000	1,141,386

	Principal Amount	Fair Value
Standard Chartered PLC (2.82% fixed rate until 01/30/25; 1.21% + 3 month USD LIBOR thereafter)		
2.82%, 01/30/26	\$ 1,304,000	\$ 1,267,788
Stanley Black & Decker Inc.		
3.00%, 05/15/32	916,000	884,810
Starbucks Corp.		
4.00%, 11/15/28	243,000	251,226
STERIS Irish FinCo UnLtd Co.		
2.70%, 03/15/31	1,474,000	1,353,766
3.75%, 03/15/51	604,000	565,199
Stryker Corp.		
1.95%, 06/15/30	851,000	763,441
Sumitomo Mitsui Financial Group Inc.		
4.44%, 04/02/24	2,981,000	3,039,666
Sumitomo Mitsui Trust Bank Ltd.		
1.35%, 09/16/26	3,099,000	2,841,442
Suncor Energy Inc.		
4.00%, 11/15/47	94,000	93,846
Svenska Handelsbanken AB (1.42% fixed rate until 06/11/26; 0.63% + 1 year CMT Rate thereafter)		
1.42%, 06/11/27	1,744,000	1,610,863
Sysco Corp.		
3.25%, 07/15/27	239,000	237,956
5.95%, 04/01/30	80,000	92,910
6.60%, 04/01/50	94,000	125,945
Takeda Pharmaceutical Company Ltd.		
2.05%, 03/31/30	200,000	180,172
3.03%, 07/09/40	300,000	268,185
3.18%, 07/09/50	300,000	263,304
3.38%, 07/09/60	300,000	262,287
Tampa Electric Co.		
2.40%, 03/15/31	768,000	707,320
3.45%, 03/15/51	555,000	517,543
4.35%, 05/15/44	479,000	496,761
Tapestry Inc.		
4.13%, 07/15/27	69,000	70,018

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Targa Resources Partners LP/Targa Resources Partners Finance Corp. 5.00%, 01/15/28	\$ 1,940,000	\$ 1,967,800	The Charles Schwab Corp. (4.00% fixed rate until 12/01/30; 3.08% + 10 year CMT Rate thereafter) 4.00%, 12/31/99	\$ 1,027,000	\$ 932,917
Target Corp. 2.50%, 04/15/26	251,000	249,414	The Cleveland Electric Illuminating Co. 4.55%, 11/15/30	982,000	1,038,023
Teck Resources Ltd. 5.40%, 02/01/43	244,000	264,750	The Clorox Co. 1.80%, 05/15/30	570,000	500,489
Telefonica Emisiones S.A. 4.10%, 03/08/27	639,000	655,103	The Coca-Cola Co. 2.60%, 06/01/50	406,000	347,321
Texas Instruments Inc. 3.88%, 03/15/39	315,000	334,177	2.75%, 06/01/60	314,000	266,577
The Allstate Corp. 4.20%, 12/15/46	142,000	151,308	The Dow Chemical Co. 2.10%, 11/15/30	312,000	280,937
The Allstate Corp. (5.75% fixed rate until 08/15/23; 2.94% + 3 month USD LIBOR thereafter) 5.75%, 08/15/53	748,000	745,517	3.60%, 11/15/50	312,000	290,419
The Bank of New York Mellon Corp. (4.63% fixed rate until 09/20/26; 3.13% + 3 month USD LIBOR thereafter) 4.63%, 12/29/49	659,000	650,552	4.25%, 10/01/34	193,000	199,525
The Bank of Nova Scotia (4.65% fixed rate until 10/12/22; 2.65% + 3 month USD LIBOR thereafter) 4.65%, 12/31/99	724,000	700,774	5.55%, 11/30/48	222,000	270,871
The Boeing Co. 2.20%, 02/04/26	1,126,000	1,065,365	The Estee Lauder Companies Inc. 2.38%, 12/01/29	316,000	301,041
2.70%, 02/01/27	966,000	927,746	The George Washington University 4.13%, 09/15/48	905,000	959,164
2.95%, 02/01/30	246,000	227,978	The Goldman Sachs Group Inc. 3.50%, 04/01/25 - 11/16/26	1,546,000	1,554,296
3.25%, 03/01/28	124,000	119,284	3.85%, 01/26/27	2,007,000	2,030,522
3.55%, 03/01/38	165,000	146,840	4.25%, 10/21/25	521,000	535,171
3.75%, 02/01/50	218,000	195,021	5.15%, 05/22/45	157,000	176,173
5.04%, 05/01/27	1,421,000	1,494,693	The Goldman Sachs Group Inc. (1.54% fixed rate until 09/10/26; 0.82% + SOFR thereafter) 1.54%, 09/10/27	752,000	689,193
5.15%, 05/01/30	801,000	853,113	The Goldman Sachs Group Inc. (1.99% fixed rate until 01/27/31; 1.09% + SOFR thereafter) 1.99%, 01/27/32	951,000	823,623
5.81%, 05/01/50	496,000	572,379	The Goldman Sachs Group Inc. (2.38% fixed rate until 07/21/31; 1.25% + SOFR thereafter) 2.38%, 07/21/32	410,000	364,338
The Charles Schwab Corp. 2.45%, 03/03/27	1,070,000	1,038,895			
2.90%, 03/03/32	355,000	341,734			

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	Principal Amount	Fair Value		Principal Amount	Fair Value
The Goldman Sachs Group Inc. (2.91% fixed rate until 06/05/22; 1.05% + 3 month USD LIBOR thereafter)			4.65%, 01/15/48	\$ 153,000	\$ 166,850
2.91%, 06/05/23	\$ 846,000	\$ 846,829	The Northwestern Mutual Life Insurance Co.		
The Goldman Sachs Group Inc. (2.91% fixed rate until 07/21/41; 1.47% + SOFR thereafter)			3.45%, 03/30/51	555,000	505,272
2.91%, 07/21/42	334,000	287,380	The Progressive Corp.		
The Goldman Sachs Group Inc. (3.21% fixed rate until 04/22/41; 1.51% + SOFR thereafter)			2.50%, 03/15/27	1,080,000	1,057,417
3.21%, 04/22/42	509,000	457,102	3.00%, 03/15/32	425,000	413,466
The Goldman Sachs Group Inc. (3.81% fixed rate until 04/23/28; 1.16% + 3 month USD LIBOR thereafter)			3.70%, 03/15/52	145,000	145,958
3.81%, 04/23/29	236,000	237,612	The Southern Co.		
The Goldman Sachs Group Inc. (4.02% fixed rate until 10/31/37; 1.37% + 3 month USD LIBOR thereafter)			3.25%, 07/01/26	142,000	142,065
4.02%, 10/31/38	244,000	245,842	The Toronto-Dominion Bank		
The Goldman Sachs Group Inc. (4.22% fixed rate until 05/01/28; 1.30% + 3 month USD LIBOR thereafter)			3.20%, 03/10/32	1,713,000	1,686,894
4.22%, 05/01/29	389,000	398,468	The Travelers Companies Inc.		
The Hartford Financial Services Group Inc.			2.55%, 04/27/50	730,000	592,045
2.80%, 08/19/29	880,000	837,100	The Walt Disney Co.		
The Hartford Financial Services Group Inc. (2.63% fixed rate until 05/02/22; 2.13% + 3 month USD LIBOR thereafter)			2.65%, 01/13/31	597,000	570,320
2.63%, 02/12/47	566,000	498,176	3.38%, 11/15/26	94,000	95,263
The Home Depot Inc.			3.60%, 01/13/51	392,000	387,316
2.70%, 04/15/30	234,000	226,671	4.75%, 11/15/46	61,000	69,985
3.35%, 04/15/50	406,000	386,138	6.65%, 11/15/37	397,000	530,039
3.50%, 09/15/56	222,000	216,563	The Williams Companies Inc.		
3.90%, 12/06/28 - 06/15/47	461,000	480,595	3.75%, 06/15/27	100,000	101,262
4.50%, 12/06/48	179,000	202,036	4.85%, 03/01/48	202,000	215,641
The Kroger Co.			4.90%, 01/15/45	476,000	497,568
2.20%, 05/01/30	366,000	334,861	5.40%, 03/04/44	69,000	75,955
			Thermo Fisher Scientific Inc.		
			2.80%, 10/15/41	447,000	399,426
			Time Warner Cable LLC		
			6.55%, 05/01/37	177,000	203,794
			T-Mobile USA Inc.		
			3.50%, 04/15/25	735,000	739,454
			3.75%, 04/15/27	916,000	922,623
			3.88%, 04/15/30	251,000	252,054
			4.50%, 04/15/50	119,000	120,852
			Total Capital International S.A.		
			3.46%, 02/19/29	785,000	797,175
			Trane Technologies Luxembourg Finance S.A.		
			3.55%, 11/01/24	423,000	427,590
			3.80%, 03/21/29	557,000	566,502
			TransCanada PipeLines Ltd.		
			4.25%, 05/15/28	564,000	586,639
			4.88%, 01/15/26	128,000	134,390

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Transcanada Trust (5.63% fixed rate until 05/20/25; 3.53% + 3 month USD LIBOR thereafter)			Valero Energy Corp.		
5.63%, 05/20/75	\$ 1,115,000	\$ 1,120,575	2.85%, 04/15/25	\$ 148,000	\$ 146,218
Transcontinental Gas Pipe Line Company LLC			4.00%, 04/01/29	540,000	551,696
4.00%, 03/15/28	265,000	270,647	Ventas Realty LP		
Truist Financial Corp. (4.80% fixed rate until 09/01/24; 3.00% + 5 year CMT Rate thereafter)			3.25%, 10/15/26	307,000	304,513
4.80%, 12/31/99	1,539,000	1,511,452	Verizon Communications Inc.		
TWDC Enterprises 18 Corp.			2.10%, 03/22/28	829,000	773,872
4.13%, 06/01/44	129,000	135,841	2.36%, 03/15/32	1,108,000	1,001,754
Tyco Electronics Group S.A.			2.55%, 03/21/31	768,000	713,564
3.13%, 08/15/27	270,000	269,139	3.00%, 03/22/27	1,423,000	1,406,223
Tyson Foods Inc.			3.40%, 03/22/41	555,000	522,338
4.00%, 03/01/26	999,000	1,022,496	3.55%, 03/22/51	418,000	394,258
UBS Group AG (2.86% fixed rate until 08/15/22; 0.95% + 3 month USD LIBOR thereafter)			3.70%, 03/22/61	523,000	490,616
2.86%, 08/15/23	890,000	891,379	4.40%, 11/01/34	638,000	678,921
UBS Group AG (3.13% fixed rate until 08/13/29; 1.47% + 3 month USD LIBOR thereafter)			4.86%, 08/21/46	834,000	958,975
3.13%, 08/13/30	1,015,000	976,927	Virginia Electric & Power Co.		
UDR Inc.			4.00%, 11/15/46	406,000	417,526
2.10%, 08/01/32	515,000	445,434	Visa Inc.		
3.00%, 08/15/31	328,000	311,620	2.70%, 04/15/40	421,000	382,074
UniCredit S.p.A. (2.57% fixed rate until 09/22/25; 2.30% + 1 year CMT Rate thereafter)			Vistra Operations Company LLC		
2.57%, 09/22/26	1,783,000	1,652,663	3.55%, 07/15/24	1,428,000	1,415,277
Union Pacific Corp.			Viterra Finance BV		
3.55%, 05/20/61	475,000	451,844	2.00%, 04/21/26	712,000	656,806
3.60%, 09/15/37	87,000	87,237	3.20%, 04/21/31	1,000,000	919,170
3.80%, 04/06/71	218,000	216,106	Vodafone Group PLC		
4.10%, 09/15/67	149,000	155,140	4.38%, 05/30/28	281,000	294,575
UnitedHealth Group Inc.			5.25%, 05/30/48	144,000	162,079
2.00%, 05/15/30	641,000	591,739	Volkswagen Group of America Finance LLC		
4.45%, 12/15/48	438,000	493,608	1.63%, 11/24/27	1,420,000	1,264,524
4.75%, 07/15/45	379,000	439,314	Vontier Corp.		
Utah Acquisition Sub Inc.			2.40%, 04/01/28	640,000	563,866
3.95%, 06/15/26	83,000	82,472	2.95%, 04/01/31	838,000	744,027
			Vornado Realty LP		
			2.15%, 06/01/26	984,000	921,516
			3.40%, 06/01/31	368,000	344,695
			3.50%, 01/15/25	261,000	260,029
			Vulcan Materials Co.		
			3.90%, 04/01/27	123,000	126,047
			Walgreens Boots Alliance Inc.		
			4.10%, 04/15/50	45,000	43,551
			Walmart Inc.		
			1.80%, 09/22/31	528,000	480,612
			2.50%, 09/22/41	528,000	470,279

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	Principal Amount	Fair Value
2.65%, 09/22/51	\$ 248,000	\$ 220,784
Waste Connections Inc.		
2.20%, 01/15/32	723,000	647,165
2.95%, 01/15/52	723,000	618,910
WEC Energy Group Inc.		
3.55%, 06/15/25	86,000	86,186
Wells Fargo & Co.		
4.15%, 01/24/29	754,000	782,584
4.75%, 12/07/46	850,000	928,778
Wells Fargo & Co. (1.65% fixed rate until 06/02/23; 1.60% + SOFR thereafter)		
1.65%, 06/02/24	741,000	732,175
Wells Fargo & Co. (2.19% fixed rate until 04/30/25; 2.00% + SOFR thereafter)		
2.19%, 04/30/26	889,000	858,312
Wells Fargo & Co. (2.39% fixed rate until 06/02/27; 2.10% + SOFR thereafter)		
2.39%, 06/02/28	3,422,000	3,238,204
Wells Fargo & Co. (3.07% fixed rate until 04/30/40; 2.53% + SOFR thereafter)		
3.07%, 04/30/41	850,000	766,088
Wells Fargo & Co. (3.20% fixed rate until 06/17/26; 1.17% + 3 month USD LIBOR thereafter)		
3.20%, 06/17/27	1,991,000	1,967,028
Wells Fargo & Co. (5.88% fixed rate until 06/15/25; 3.99% + 3 month USD LIBOR thereafter)		
5.88%, 12/29/49	548,000	572,227
Westlake Corp.		
2.88%, 08/15/41	283,000	237,598
3.13%, 08/15/51	314,000	260,416
3.38%, 08/15/61	317,000	256,837
Westpac Banking Corp. (2.89% fixed rate until 02/04/25; 1.35% + 5 year CMT Rate thereafter)		
2.89%, 02/04/30	627,000	605,130
Westpac Banking Corp. (4.11% fixed rate until 07/24/29; 2.00% + 5 year CMT Rate thereafter)		
4.11%, 07/24/34	454,000	448,057

	Principal Amount	Fair Value
Weyerhaeuser Co.		
4.00%, 03/09/52	\$ 565,000	\$ 562,463
Willis North America Inc.		
3.60%, 05/15/24	419,000	421,196
3.88%, 09/15/49	410,000	374,457
Workday Inc.		
3.50%, 04/01/27	715,000	716,459
3.70%, 04/01/29	1,430,000	1,432,317
WPP Finance 2010		
3.75%, 09/19/24	244,000	246,740
Xcel Energy Inc.		
3.40%, 06/01/30	509,000	508,455
Yamana Gold Inc.		
2.63%, 08/15/31	832,000	744,041
Zoetis Inc.		
3.00%, 09/12/27	117,000	116,051
3.90%, 08/20/28	279,000	286,776
		<u>528,052,353</u>
Non-Agency Collateralized Mortgage Obligations - 5.4%		
BANK 2017-BNK7		
3.18%, 09/15/60	20,509,000	20,225,552
BANK 2018-BNK15		
4.41%, 11/15/61	8,550,000	9,059,169
Cantor Commercial Real Estate Lending 2019-CF3		
3.01%, 01/15/53	4,022,000	3,907,917
CD 2019-CD8 Mortgage Trust		
2.91%, 08/15/57	7,323,000	7,075,231
Citigroup Commercial Mortgage Trust 2015-GC35		
4.46%, 11/10/48	4,118,000	3,869,238
Citigroup Commercial Mortgage Trust 2016-P6		
4.03%, 12/10/49	2,942,926	2,977,430
COMM 2012-CCRE3 Mortgage Trust		
3.92%, 10/15/45	1,602,000	1,559,588
COMM 2013-LC13 Mortgage Trust		
4.56%, 08/10/46	1,375,000	1,407,165
COMM 2014-CR14 Mortgage Trust		
4.53%, 02/10/47	1,940,000	1,972,032

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	Principal Amount	Fair Value		Principal Amount	Fair Value
GS Mortgage Securities Trust 2012-GCJ9			WFRBS Commercial Mortgage Trust 2014-LC14		
1.91%, 11/10/45	\$ 5,132,172	\$ 16,253	4.35%, 03/15/47	\$ 4,333,000	\$ 4,395,080
GS Mortgage Securities Trust 2015-GS1					<u>90,261,965</u>
4.42%, 11/10/48	3,270,000	2,771,356	Sovereign Bonds - 1.1%		
GS Mortgage Securities Trust 2018-GS9			Government of Chile		
4.14%, 03/10/51	2,609,000	2,654,908	2.55%, 01/27/32	2,507,000	2,359,012
GS Mortgage Securities Trust 2019-GC42			3.63%, 10/30/42	150,000	140,169
2.75%, 09/01/52	13,110,000	12,517,457	3.86%, 06/21/47	860,000	839,859
GS Mortgage Securities Trust 2019-GSA1			Government of Indonesia		
3.05%, 11/10/52	6,397,000	6,237,936	3.50%, 01/11/28	578,000	591,716
Impac CMB Trust 2004-5 (1.17% fixed rate until 04/25/22; 0.72% + 1 month USD LIBOR thereafter)			4.35%, 01/11/48	232,000	239,201
1.18%, 10/25/34	176,509	172,200	Government of Mexico		
JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9			3.60%, 01/30/25	1,402,000	1,438,774
1.39%, 12/15/47	3,644,594	12,778	4.60%, 02/10/48	972,000	927,842
JPMBB Commercial Mortgage Securities Trust 2013-C12			4.75%, 03/08/44	2,068,000	2,039,193
4.03%, 07/15/45	1,010,000	1,018,585	Government of Panama		
JPMBB Commercial Mortgage Securities Trust 2015-C32			3.16%, 01/23/30	1,217,000	1,191,187
4.65%, 11/15/48	2,174,000	1,706,299	3.87%, 07/23/60	826,000	725,071
MASTR Alternative Loan Trust 2003-5			4.50%, 05/15/47	530,000	528,977
5.00%, 08/25/18	9,316	98	Government of Peru		
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21			1.86%, 12/01/32	1,230,000	1,054,959
0.86%, 03/15/48	26,321,062	457,083	2.78%, 12/01/60	2,055,000	1,613,196
Wells Fargo Commercial Mortgage Trust 2014-LC16			5.63%, 11/18/50	884,000	1,121,831
4.32%, 08/15/50	4,152,195	3,776,757	Government of Philippines		
Wells Fargo Commercial Mortgage Trust 2015-C26			3.95%, 01/20/40	835,000	835,058
1.20%, 02/15/48	20,752,172	560,710	Government of Qatar		
WFRBS Commercial Mortgage Trust 2013-C17			3.38%, 03/14/24	1,045,000	1,060,999
4.26%, 12/15/46	1,880,000	1,911,143	4.82%, 03/14/49	275,000	326,263
			Government of Uruguay		
			5.10%, 06/18/50	884,133	<u>1,047,742</u>
					<u>18,081,049</u>
			Municipal Bonds and Notes - 0.4%		
			American Municipal Power Inc.		
			6.27%, 02/15/50	1,040,000	1,310,846
			Board of Regents of the University of Texas System		
			3.35%, 08/15/47	1,025,000	1,003,278
			Port Authority of New York & New Jersey		
			4.46%, 10/01/62	1,870,000	2,077,557

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	Principal Amount	Fair Value
State of California 4.60%, 04/01/38	\$ 1,840,000	\$ 2,012,964
State of Illinois 5.10%, 06/01/33	745,000	792,239
		<u>7,196,884</u>
Total Bonds and Notes (Cost \$1,720,588,362)		<u>1,653,034,943</u>

	Number of Shares	Fair Value
Domestic Equity - 0.1% Preferred Stock - 0.1%		
Wells Fargo & Co. 5.85%, (5.85% fixed rate until 09/15/23; 3.09% + 3 month USD LIBOR thereafter) (Cost \$1,375,850)	55,034	1,392,360
Total Investments in Securities (Cost \$1,721,964,212)		<u>1,654,427,303</u>

Other Information:

Centrally Cleared Credit Default Swaps

Reference Entity	Counterparty	Notional Amount (000s omitted)	Contract Annual Fixed Rate/ Payment Frequency	Termination Date	Market Value	Unamortized Upfront Payments Received (Paid)	Unrealized Appreciation (Depreciation)
Sell Protection							
Markit CDX North America High Yield Index	Intercontinental Exchange	\$20,695	1.00%/ Quarterly	12/20/26	\$ (357,172)	\$ (390,513)	\$ 33,341
Buy Protection							
Markit CDX North America High Yield Index	Intercontinental Exchange	36,609	5.00%/ Quarterly	06/20/27	2,026,411	1,891,840	134,571
							<u>\$167,912</u>

The Fund had the following long futures contracts open at March 31, 2022:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
2 Yr. U.S. Treasury Notes Futures	June 2022	769	\$165,112,131	\$162,967,922	\$(2,144,209)
Ultra Long-Term U.S. Treasury Bond Futures	June 2022	201	36,914,172	35,602,125	(1,312,047)
U.S. Long Bond Futures	June 2022	176	27,186,500	26,411,000	(775,500)
					<u>\$(4,231,756)</u>

	Number of Shares	Fair Value
Short-Term Investments - 7.3%		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.29% (Cost \$121,244,155)	121,244,155	\$ 121,244,155
Total Investments (Cost \$1,843,208,367)		<u>1,775,671,458</u>
Liabilities in Excess of Other Assets, net - (6.1)%		<u>(101,613,051)</u>
NET ASSETS - 100.0%		<u>\$1,674,058,407</u>

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The Fund had the following short futures contracts open at March 31, 2022:

Description	Expiration date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
10 Yr. U.S. Treasury Notes Futures	June 2022	447	\$(56,797,125)	\$(54,925,125)	\$1,872,000
10 Yr. U.S. Treasury Ultra Futures	June 2022	714	(98,402,418)	(96,724,687)	1,677,731
5 Yr. U.S. Treasury Notes Futures	June 2022	505	(59,531,832)	(57,917,188)	1,614,644
					<u>\$5,164,375</u>
					<u>\$ 932,619</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.