## **Active Bond Trust**

	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OB	LIGATIONS -	
49.4%		
U.S. Government – 20.7% U.S. Treasury Bonds		
1.250%, 05/15/2050	\$ 2,000,000	\$ 1,077,734
1.625%, 11/15/2050	6,500,000	3,872,578
1.875%, 02/15/2041	6,000,000	4,313,672
2.000%, 08/15/2051 2.250%, 05/15/2041 to 02/15/2052	3,000,000 3,389,000	1,959,023 2,554,695
2.500%, 02/15/2045	7,566,000	5,729,176
3.000%, 02/15/2047 to 08/15/2052	7,461,000	6,100,606
3.375%, 08/15/2042 to 11/15/2048	5,925,000	5,253,468
3.625%, 02/15/2053 3.875%, 05/15/2043	764,000 1,000,000	705,506 953,281
4.000%, 11/15/2042	4,927,000	4,788,236
4.125%, 08/15/2053	9,843,000	9,949,120
4.750%, 11/15/2043	16,540,000	17,741,734
U.S. Treasury Notes	2 000 000	2 504 190
1.125%, 02/15/2031 1.375%, 11/15/2031	3,000,000 4,000,000	2,504,180 3,320,938
1.625%, 05/15/2031	3,000,000	2,573,320
2.875%, 08/15/2028	1,785,000	1,708,231
3.875%, 08/15/2033	5,180,000	5,173,525
4.375%, 11/30/2028 to 11/30/2030 4.500%, 11/15/2033	19,855,000 12,451,000	20,381,295 13,071,605
4.625%, 11/15/2026	1,510,000	1,533,830
	-,,	115,265,753
U.S. Government Agency – 28.7%		-,,
Federal Home Loan Mortgage Corp.		
2.000%, 06/01/2036	727,191	654,795
2.500%, 08/01/2051 to 12/01/2051	1,688,003	1,455,094
3.000%, 03/01/2043 to 12/01/2049 3.500%, 10/01/2046 to 04/01/2052	4,363,081 13,486,462	3,959,517 12,566,074
4.000%, 01/01/2041 to 05/01/2052	2,527,013	2,410,594
4.000%, 05/01/2052 to 04/01/2053 (A)	2,154,171	2,041,747
4.500%, 12/01/2037 to 08/01/2053	13,283,401	13,019,847
4.500%, 10/01/2052 (A) 5.000%, 09/01/2052 to 08/01/2053	967,635 8,880,618	938,948 8,819,463
5.000%, 04/01/2052 (8 08/01/2055 5.000%, 04/01/2053 (A)	960,371	951,101
5.500%, 09/01/2052 to 07/01/2053	2,084,929	2,117,106
Federal National Mortgage Association		
2.000%, 04/01/2037	741,849	667,994
2.459%, 04/01/2034 (B) 2.500%, 01/01/2036 to 03/01/2052	998,557 8,307,045	840,024 7,203,715
3.000%, 01/01/2030 to 03/01/2052	27,100,984	24,350,109
3.500%, 06/01/2042 to 08/01/2052	20,595,612	19,137,255
4.000%, TBA (A)	3,687,000	3,489,398
4.000%, 10/01/2025 to 07/01/2052 4.000%, 06/01/2052 (A)	22,153,096	21,219,264 370,754
4.000%, 00/01/2032 (A) 4.500%, 11/01/2037 to 05/01/2053	391,552 12,632,521	12,367,302
5.000%, 12/01/2034 to 05/01/2053	12,449,532	12,428,444
5.000%, 07/01/2052 to 08/01/2052 (A)	2,792,527	2,779,895
5.500%, 09/01/2034 to 12/01/2052	3,680,220	3,748,235
5.832%, (1 Year Refinitiv USD IBOR Consumer Cash Fallback Rate +		
1.606%), 08/01/2034 (C)	109,480	110,924
6.000%, 05/01/2035 to 02/01/2036	754,001	781,414
6.372%, (6 month Refinitiv USD		
IBOR Consumer Cash Fallback	10.072	11 110
Rate + 2.122%), 07/01/2033 (C) 7.000%, 09/01/2031 to 06/01/2032	10,962 59,588	11,113 62,124
7.500%, 09/01/2031 to 06/01/2032 7.500%, 09/01/2029 to 05/01/2031	6,972	7,318
Government National	0,972	7,510
Mortgage Association		
4.000%, 02/15/2041	686,179	665,214
5.000%, 04/15/2035 5.500%, 03/15/2035	93,122 41,442	93,793 42,577
	11,112	12,077

	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)		
U.S. Government Agency (continued)		
Government National		
Mortgage Association (continued) 6.000%, 03/15/2033 to 06/15/2033	5 77,778	\$ 80,362
6.500%, 09/15/2028 to 08/15/2031	10,742	¢ 00,502 11,022
7.000%, 04/15/2029	14,865	15,304
8.000%, 10/15/2026	6,405	6,530
TOTAL U.S. COVERNMENT AND A CENCY	ODI ICATIONO	159,424,370
TOTAL U.S. GOVERNMENT AND AGENCY (Cost \$289,183,235)	OBLIGATIONS	\$ 274,690,123
FOREIGN GOVERNMENT OBLIGATIONS	5 - 0.0%	
Argentina – 0.0%		
Republic of Argentina, GDP-Linked Note 8.124%, 12/15/2035 (D)* ARS	10 522 022	250
8.124%, 12/15/2035 (D)* ARS TOTAL FOREIGN GOVERNMENT OBLIGAT		\$ 350
CORPORATE BONDS – 36.3%	(000 (000 \$0)	φ 550
Communication services – 3.0%		
AT&T, Inc.	007.000	<b></b>
4.350%, 06/15/2045 S C&W Senior Financing DAC	8 285,000	246,044
6.875%, 09/15/2027 (E)	251,000	233,857
Charter Communications Operating LLC	- ,	
2.800%, 04/01/2031	400,000	337,385
4.200%, 03/15/2028 5.750%, 04/01/2048	1,031,000 1,111,000	990,305 985,989
6.384%, 10/23/2035	401,000	407,053
Connect Finco SARL	,	,
6.750%, 10/01/2026 (E)	260,000	258,443
Fox Corp. 3.500%, 04/08/2030 (F)	400,000	369,022
GCI LLC 4.750%, 10/15/2028 (E)	249,000	228,455
Globo Comunicacao e Participacoes SA	- ,	-,
4.875%, 01/22/2030 (E)	302,000	260,617
Lumen Technologies, Inc. 7.600%, 09/15/2039	1,000,000	283,600
Match Group Holdings II LLC	1,000,000	203,000
3.625%, 10/01/2031 (E)	81,000	69,986
4.125%, 08/01/2030 (E)	189,000	171,500
Millicom International Cellular SA 6.250%, 03/25/2029 (E)	214,200	203,024
Netflix, Inc.	211,200	200,021
4.375%, 11/15/2026	700,000	696,687
4.875%, 04/15/2028	803,000	813,738
5.375%, 11/15/2029 (E) 5.875%, 11/15/2028	80,000 779,000	82,650 820,118
News Corp.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	020,110
3.875%, 05/15/2029 (E)	209,000	192,169
Paramount Global 4.200%, 05/19/2032	92,000	82,110
4.200 %, 03/15/2032	831,000	613,947
4.950%, 05/19/2050	384,000	311,141
Sirius XM Radio, Inc.		
4.000%, 07/15/2028 (E) 5.000%, 08/01/2027 (E)	213,000	196,992 307 186
Sprint Capital Corp.	318,000	307,186
6.875%, 11/15/2028	400,000	433,412
Telesat Canada		
5.625%, 12/06/2026 (E) Time Warner Cable Enterprises LLC	112,000	68,685
8.375%, 07/15/2033	300,000	347,363
Time Warner Cable LLC	,	2 ,2 00
5.500%, 09/01/2041	450,000	389,288

#### **Active Bond Trust (continued)**

Active Dolla Hust (contin	ucu	-	
	_	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			
Communication services (continued)			
T-Mobile USA, Inc.			
2.875%, 02/15/2031	\$	59,000	
3.875%, 04/15/2030 4.500%, 04/15/2050		1,856,000	1,760,048 265,065
5.650%, 01/15/2053		300,000 265,000	205,005
Total Play Telecomunicaciones SA		200,000	270,911
de CV			
6.375%, 09/20/2028 (E)		278,000	113,067
7.500%, 11/12/2025 (E) Verizon Communications, Inc.		404,000	267,327
4.672%, 03/15/2055		397,000	366,114
5.012%, 08/21/2054		335,000	327,820
Vodafone Group PLC			
5.625%, 02/10/2053		173,000	174,438
7.000%, (7.000% to 4-4-29, then 5 Year U.S. Swap Rate + 4.873% to			
4-4-49, then 5 Year U.S. Swap Rate			
+ 5.623%), 04/04/2079		212,000	218,573
WarnerMedia Holdings, Inc.			
4.279%, 03/15/2032		497,000	454,856
5.050%, 03/15/2042		143,000	126,066
5.141%, 03/15/2052 WMG Acquisition Corp.		1,462,000	1,254,916
3.875%, 07/15/2030 (E)		120,000	108,570
Zayo Group Holdings, Inc.			
4.000%, 03/01/2027 (E)(F)		184,000	147,527
6.125%, 03/01/2028 (E)		170,000	124,858
			16,437,909
Consumer discretionary – 3.4%			
Asbury Automotive Group, Inc.		50,000	46 280
4.625%, 11/15/2029 (E) 4.750%, 03/01/2030		50,000 175,000	46,280 163,358
AutoNation, Inc.		175,000	105,550
4.750%, 06/01/2030		793,000	765,912
AutoZone, Inc.		525 000	512.000
3.125%, 04/21/2026 Booking Holdings, Inc.		535,000	513,989
4.625%, 04/13/2030		624,000	628,669
Brookfield Residential Properties, Inc.		,	
5.000%, 06/15/2029 (E)		154,000	136,698
CCM Merger, Inc.		00.000	06 775
6.375%, 05/01/2026 (E) Century Communities, Inc.		89,000	86,775
3.875%, 08/15/2029 (E)		189,000	171,078
Dealer Tire LLC			,
8.000%, 02/01/2028 (E)		122,000	120,780
Ford Motor Company		200.000	166.241
3.250%, 02/12/2032 Ford Motor Credit Company LLC		200,000	166,341
4.000%, 11/13/2030		200,000	179,458
4.125%, 08/17/2027		370,000	350,273
5.113%, 05/03/2029		987,000	959,782
6.800%, 05/12/2028		1,580,000	1,650,232
Full House Resorts, Inc. 8.250%, 02/15/2028 (E)		124 000	125.060
General Motors Company		134,000	125,960
5.400%, 10/15/2029 to 04/01/2048		826,000	824,871
General Motors Financial Company, Inc.			
2.400%, 10/15/2028		1,305,000	1,158,505
3.600%, 06/21/2030		1,625,000	1,474,767
Group 1 Automotive, Inc. 4.000%, 08/15/2028 (E)		140,000	129,831
Hilton Grand Vacations Borrower		140,000	127,051
Escrow LLC			
5.000%, 06/01/2029 (E)		178,000	164,213

	Shares or Principal Amount	Value
<b>CORPORATE BONDS</b> (continued)		
Consumer discretionary (continued)		
Hyundai Capital America		
2.375%, 10/15/2027 (E) \$ Jacobs Entertainment, Inc.	156,000	\$ 140,501
6.750%, 02/15/2029 (E)	104,000	97,760
KB Home		
4.000%, 06/15/2031	215,000	192,559
Lithia Motors, Inc. 3.875%, 06/01/2029 (E)	101,000	91,208
4.375%, 01/15/2031 (E)	101,000	91,812
4.625%, 12/15/2027 (E)	50,000	48,046
LKQ Corp.	100.000	100.045
5.750%, 06/15/2028 Macy's Retail Holdings LLC	100,000	102,347
5.875%, 04/01/2029 (E)(F)	106,000	101,753
5.875%, 03/15/2030 (E)	93,000	88,358
6.125%, 03/15/2032 (E)	171,000	161,793
Marriott International, Inc.		
2.850%, 04/15/2031	500,000	432,737
McDonald's Corp.	<b>7</b> 00 000	15 4 95 4
3.600%, 07/01/2030	500,000	474,274
4.200%, 04/01/2050 MDC Holdings, Inc.	500,000	442,211
2.500%, 01/15/2031	155,000	127,383
MGM Resorts International		,
4.750%, 10/15/2028	370,000	352,533
Midwest Gaming Borrower LLC	252,000	224.260
4.875%, 05/01/2029 (E) Mohegan Tribal Gaming Authority	252,000	234,360
8.000%, 02/01/2026 (E)	209,000	197,244
NIKE, Inc.	,	,
2.750%, 03/27/2027	500,000	476,149
2.850%, 03/27/2030	500,000	459,704
Nissan Motor Acceptance Company LLC	606 000	675 702
1.850%, 09/16/2026 (E) 2.000%, 03/09/2026 (E)	696,000 176,000	625,783 161,730
Resorts World Las Vegas LLC	170,000	101,750
4.625%, 04/16/2029 (E)	235,000	204,793
Tapestry, Inc.		
7.700%, 11/27/2030	159,000	167,380
7.850%, 11/27/2033 The Home Depot, Inc.	127,000	135,494
2.500%, 04/15/2027	500,000	470,987
2.700%, 04/15/2030	500,000	456,661
The Michaels Companies, Inc.	,	
5.250%, 05/01/2028 (E)	304,000	240,338
7.875%, 05/01/2029 (E)	281,000	176,915
The TJX Companies, Inc. 3.875%, 04/15/2030	400,000	386,567
4.500%, 04/15/2050	400,000	377,007
Travel + Leisure Company	100,000	577,007
4.625%, 03/01/2030 (E)	101,000	90,324
6.000%, 04/01/2027	700,000	696,101
Valvoline, Inc.	102 000	410.070
3.625%, 06/15/2031 (E) Yum! Brands, Inc.	492,000	419,878
6.875%, 11/15/2037	292,000	320,639
0.07570, 11/10/2007	292,000	19,061,101
Consumer staples – 1.0%		19,001,101
Anheuser-Busch Companies LLC		
4.700%, 02/01/2036	348,000	346,865
General Mills, Inc.		
2.875%, 04/15/2030	400,000	361,471
JBS USA LUX SA 3 625% 01/15/2032	160.000	204.245
3.625%, 01/15/2032 3.750%, 12/01/2031	460,000 86,000	394,345 74,102
5.75070, 12/01/2051	00,000	77,102

Shares or

#### **Active Bond Trust (continued)**

	Principal		
	Amount	Value	
CORPORATE BONDS (continued)			COR
<b>Consumer staples (continued)</b> JBS USA LUX SA (continued)			Energ Enbri
	\$ 155,000	\$ 154,140	8.5
5.750%, 04/01/2033	788,000	780,582	
Kraft Heinz Foods Company			1
4.375%, 06/01/2046	1,123,000	980,142	
5.000%, 06/04/2042	175,000	168,569	Energ
MARB BondCo PLC 3.950%, 01/29/2031 (E)	308,000	250,042	5.3 5.8
NBM US Holdings, Inc.			Energ
6.625%, 08/06/2029 (E) PepsiCo, Inc.	554,000	543,176	4.2 5.1
2.750%, 03/19/2030 Pilgrim's Pride Corp.	500,000	459,310	5.2 5.4
6.250%, 07/01/2033 Sysco Corp.	592,000	609,123	5.5 6.5
5.950%, 04/01/2030 The Estee Lauder Companies, Inc.	355,000	377,305	
2.600%, 04/15/2030	400,000	354,226	7.1
Energy – 4.9%		3,833,398	
Aker BP ASA			Enter
4.000%, 01/15/2031 (E)	906,000	831,888	5.2
Anadarko Petroleum Corp.	*	,	mo
4.500%, 07/15/2044 (F)	400,000	281,736	08/ EQM
Antero Midstream Partners LP	170.000	151.101	7.5
5.375%, 06/15/2029 (E)	178,000	171,124	Hess
Antero Resources Corp. 5.375%, 03/01/2030 (E)	90,000	86,261	5.6
Apache Corp.	90,000	00,201	Hess
5.100%, 09/01/2040	325,000	278,463	4.2
Ascent Resources Utica Holdings LLC	*	,	5.5 Vinde
5.875%, 06/30/2029 (E)	241,000	224,215	Kinde 7.7
8.250%, 12/31/2028 (E)	47,000	47,273	Levia
Buckeye Partners LP	500.000	470 500	6.5
3.950%, 12/01/2026 Chaniara Energy Partners L P	500,000	472,500	6.7
Cheniere Energy Partners LP 4.000%, 03/01/2031	766,000	696,403	MC E
4.500%, 10/01/2029	786,000	751,783	7.2
Civitas Resources, Inc.	,	,	MPL
8.625%, 11/01/2030 (E)	131,000	138,955	4.1
Columbia Pipelines Operating			4.2 4.9
Company LLC			5.0
5.927%, 08/15/2030 (E)	105,000	108,572	Occid
6.036%, 11/15/2033 (E)	317,000	331,985	6.4
ConocoPhillips Company 5.950%, 03/15/2046	30,000	32,477	6.6
Continental Resources, Inc.	50,000	52,477	6.6
2.875%, 04/01/2032 (E)	196,000	159,002	ONE
4.900%, 06/01/2044	595,000	480,833	5.6
5.750%, 01/15/2031 (E)	192,000	191,128	6.0 6.1
Enbridge Energy Partners LP			6.6
7.500%, 04/15/2038	600,000	697,368	Ovint
Enbridge, Inc. 5.500%, (5.500% to 7-15-27, then 3			5.6
month CME Term SOFR + $3.680\%$			6.2
to 7-15-47, then 3 month CME			7.2
Term SOFR + $4.430\%$ ), 07/15/2077	507,000	463,428	Parkla
5.750%, (5.750% to 7-15-30, then 5	,	,	4.5
Year CMT + 5.314% to 7-15-50,			4.6
then 5 Year CMT + 6.064%),			Petrol
07/15/2080	683,000	630,068	7.6 8.7
6.250%, (6.250% to 3-1-28, then 3			Sabin
month CME Term SOFR + 3.903%			4.2
to 3-1-48, then 3 month CME Term SOEP + $4.653\%$ 03/01/2078	544.000	502.940	4.5
SOFR + 4.653%), 03/01/2078	544,000	502,840	

Active Dona Hust (contin		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	_		
Energy (continued)			
Enbridge, Inc. (continued)			
8.500%, (8.500% to 1-15-34, then 5			
Year CMT + $4.431\%$ to $1-15-54$ , then 5 Year CMT + $5.181\%$ ),			
01/15/2084	\$	171,000	\$ 181,883
Energean Israel Finance, Ltd.	Ψ	1,1,000	¢ 101,000
5.375%, 03/30/2028 (E)		99,000	86,897
5.875%, 03/30/2031 (E)		172,000	144,944
Energy Transfer LP 4.200%, 04/15/2027		368,000	357,507
5.150%, 03/15/2045		550,000	504,282
5.250%, 04/15/2029		615,000	619,600
5.400%, 10/01/2047		701,000	653,180
5.500%, 06/01/2027		302,000	305,679
6.500%, ( $6.500%$ to $11-15-26$ , then 5			
Year CMT + 5.694%), 11/15/2026 (G)		553,000	525,505
7.125%, (7.125% to 5-15-30, then 5		555,000	525,505
Year CMT + 5.306%),			
05/15/2030 (G)		817,000	752,848
Enterprise Products Operating LLC			
5.250%, (5.250% to 8-16-27, then 3			
month CME Term SOFR + 3.295%), 08/16/2077		1,018,000	973,217
EQM Midstream Partners LP		1,010,000	975,217
7.500%, 06/01/2027 to 06/01/2030 (E)		61,000	63,835
Hess Corp.			
5.600%, 02/15/2041		400,000	420,066
Hess Midstream Operations LP 4.250%, 02/15/2030 (E)		78,000	71,760
5.500%, 10/15/2030 (E)		31,000	30,004
Kinder Morgan Energy Partners LP		*	,
7.750%, 03/15/2032		172,000	194,775
Leviathan Bond, Ltd.		266,000	242 441
6.500%, 06/30/2027 (E) 6.750%, 06/30/2030 (E)		366,000 85,000	343,441 77,363
MC Brazil Downstream Trading SARL		05,000	11,505
7.250%, 06/30/2031 (E)		192,878	151,168
MPLX LP			
4.125%, 03/01/2027		48,000	46,986
4.250%, 12/01/2027 4.950%, 09/01/2032		355,000 344,000	347,289 336,600
5.000%, 03/01/2033		355,000	347,756
Occidental Petroleum Corp.		555,000	511,150
6.450%, 09/15/2036		537,000	568,147
6.600%, 03/15/2046		151,000	163,494
6.625%, 09/01/2030 ONEOK, Inc.		727,000	773,172
5.650%, 11/01/2028		131,000	135,611
6.050%, 09/01/2033		1,005,000	1,064,815
6.100%, 11/15/2032		500,000	531,296
6.625%, 09/01/2053		633,000	708,414
Ovintiv, Inc.		104.000	106 115
5.650%, 05/15/2028		104,000	106,115
6.250%, 07/15/2033 7.200%, 11/01/2031		104,000 55,000	107,512 59,683
Parkland Corp.		55,000	57,005
4.500%, 10/01/2029 (E)		176,000	161,299
4.625%, 05/01/2030 (E)		172,000	158,240
Petroleos Mexicanos		F46.000	200.201
7.690%, 01/23/2050		546,000	388,296
8.750%, 06/02/2029 Sabine Pass Liquefaction LLC		150,000	145,829
4.200%, 03/15/2028		195,000	190,886
4.500%, 05/15/2030		984,000	961,630

Shares or

#### **Active Bond Trust (continued)**

Amount         Value           CORPORATE BONDS (continued)         5         131,000         \$         131,565           South Pass         Liquefaction LLC (continued)         5         131,000         \$         131,565           Southwestern Energy Company         4,750%, 020/2032         129,000         119,352         Sunce Corp.         66,000         56,033         6150%, 03/01/2029         521,000         584,033         6150%, 03/01/2029         521,000         544,808         4,600%, 01/15/2032         581,000         350,529         46,000         464,007         4105/20120         500,60,201/2029 (E)         27,0000         285,705         40,002/21         410,67,412,002         11,67,743         410,67,412,0		Shares or Principal	
Energy (continued)         Sabine Pass         Liquefaction LLC (continued)         Solve         So			Value
Energy (continued)         Sabine Pass         Liquefaction LLC (continued)         Solve         So	CORPORATE BONDS (continued)		
Sabine Pass         131,000         \$ 131,000         \$ 131,565           Southwestern Energy Company         4,750%, 0201/2032         129,000         119,352           4,750%, 0201/2032         129,000         177,756           Targa Resources Corp.         4,900%, 04/15/2052         668,000         564,033           6,150%, 0301/2029         521,000         544,808           Targa Resources Partners LP         4,000%, 01/15/2032         581,000         530,529           The Williams Companies, Inc.         3,750%, 06/15/2027         526,000         464,007           Valero Energy Corp.         400,000         387,000         387,000           Var Energi ASA         8000%, 11/15/2032 (E)         1,043,000         1,167,743           Venture Global LNG, Inc.         9,500%, 08(15/203) (E)         1,043,000         1,39,199           Venture Global LNG, Inc.         9,500%, 02/01/2030 (E)         520,000         27,049,607           Strism, 08/15/2031 (E)         530,000         73,760         27,049,607           Strism, 08/15/2031 (E)         530,000         73,760         27,049,607           Financials - 9.6%         11,15/2027 (F)         387,000         42,254,98,94,277           7,100%, 11/15/2027 (F)         387,000         42,250%, 04,24,277     <			
5.000%, 03/15/2027         \$ 131,000         \$ 131,565           Southwestern Energy Company         4.750%, 02/01/2032         129,000         119,352           Suncoc LP         4.500%, 04/30/2030         192,000         177,756           Targa Resources Corp.         668,000         586,033           6.150%, 030/12029         521,000         544,803           Targa Resources Partners LP         4.400%, 01/15/2032         581,000         544,803           4.650%, 04/15/2027         526,000         566,980         4.650%, 08/15/2032         476,000           Valero Energy Corp.         2.850%, 04/15/2025         400,000         387,000         387,000           Var Energi ASA         8.000%, 11/15/2032 (E)         1,043,000         1,167,743           Venture Global Calcasice Pass LLC         3.875%, 08/15/2031 (E)         158,000         139,199           Venture Global Calcasice Pass LLC         3.875%, 08/15/2031 (E)         27,049,607         73,760           Financials - 9.6%         Ally Financial, Inc.         27,049,607         73,760           CP02%, (6.92% to 6-13-28, then Overnight SOFR + 3.260%), 06(13/2029         532,000         549,427           7.100%, 11/15/2027 (F)         387,000         402,228           Amba Assurance Corp.         5100%, 01/15/2015			
Southwestern Energy Company 4.750%, 0201/2032 129,000 119,352 Suncoc LP 4.500%, 04/30/2030 192,000 177,756 Targa Resources Corp. 4.950%, 04/15/2052 668,000 586,033 6.150%, 0301/2029 521,000 544,808 Targa Resources Partners LP 4.000%, 01/15/2032 581,000 530,529 The Williams Companies, Inc. 3.750%, 06/15/2027 526,000 387,000 4.650%, 08/15/2032 476,000 464,007 Valero Energi ASA 8.000%, 11/15/2032 (E) 1,043,000 387,000 Var Energi ASA 8.000%, 11/15/2025 400,000 387,000 Var Energi ASA 8.000%, 11/15/2022 (E) 1,043,000 13,167,743 Venture Global Calcasieu Pass LLC 3.875%, 08/15/2039 (E) 95,000 86,193 4.125%, 08/15/2031 (E) 158,000 Venture Global LNG, Inc. 9.500%, 0201/2030 545,000 73,7600 4.050%, 0201/2030 545,000 73,760 Financials - 9.6% Ally Financial, Inc. 6.992%, (6.992% to 6-13-28, then Overnight SOFR + 3.260%), 027,000 402,228 Ambec Assurance Corp. 5.100%, 01/15/2027 (F) 387,000 402,228 Ambec Assurance Corp. 5.100%, 01/15/2027 (F) 387,000 402,228 Ambec Assurance Corp. 5.100%, 01/15/2024 (E)(G) 131 171 American International Group, Inc. 6.250% (6.50% to 3-15-37, then 3 month LBOR + 2.056%), 03/15/2037 100,000 478,466 Ares Capital Corp. 2.150%, 07/15/2026 500,000 478,466 Ares Capital Corp. 2.150%, 07/15/2025 169,000 161,906 3.875%, 00/15/2026 717,000 288,969 2.875%, 06/15/2028 489,000 433,221 3.500%, 01/15/2031 141,000 124,150 Banco Santander SA 4.379%, 04/12/2032 593,000 575,947 Bank of America Corp. 2.087%, (2.687% to 6-14-28, then 0/vernight SOFR + 1.060%), 04/22,203 593,000 68,788 4.379%, 04/12/2031 141,000 124,150 Banco Santander SA 4.379%, 04/12/2032 899,000 455,947 3.500%, 01/15/2031 141,000 124,150 Banco Santander SA 4.379%, 04/12/2032 899,000 475,947 Bank of America Corp. 2.087%, (2.687% to 6-14-28, then 0/vernight SOFR + 1.150%), 04/29/2031 973,000 888,522 2.875%, 06/15/2032 859,000 575,947 Bank of America Corp. 2.087%, (2.687% to 6-14-28, then 0/vernight SOFR + 1.150%), 04/29/2031 973,000 888,522 2.875%, 04/29/2031 973,000 838,522			
4,759%, 02/01/2032       129,000       119,352         Suncoc LP       192,000       177,756         Targa Resources Corp.       4,950%, 04/15/2052       668,000       586,033         6,159%, 03/01/2029       521,000       544,808         Targa Resources Partners LP       4,000%, 01/15/2032       581,000       530,529         The Williams Companies, Inc.       3,759%, 06/15/2027       526,000       506,980         4,650%, 08/15/2032       476,000       464,007         Valero Energy Corp.       28,00%, 04/15/2025       400,000       387,000         2,800%, 04/15/2025       400,000       387,000       464,007         Valero Energy Corp.       28,000%, 01/15/2025       400,000       387,000         3,875%, 08/15/2031 (E)       1,043,000       1,167,743         Venture Global Calcasicu Pass LLC       38,000       86,193         4,125%, 08/15/2031 (E)       158,000       139,199         Venture Global LNG, Inc.       9,500%, 02/01/2030       545,000         6,592%, (6,992% to 6-13-28, then       0vernight SOFR + 3,260%), 073,760         0/412/2029       532,000       549,427         7,100%, 11/1/52027 (F)       387,000       402,228         Ambac Assurance Corp.       5100%, 01/25/2024 (E)(G)		\$ 131,000	\$ 131,565
$ \begin{array}{c} \mbox{Sunce LP} & \mbox{A} \mbo$		120,000	110 252
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		129,000	119,552
$\begin{array}{llllllllllllllllllllllllllllllllllll$		192,000	177,756
		,	· · · · · ·
Targa Resources Partners LP       581,00       530,529         4.000%, 01/15/2032       581,000       530,529         The Williams Companies, Inc.       526,000       506,980         4.650%, 08/15/2032       476,000       464,007         Valero Energy Corp.       2.850%, 04/15/2032       400,000       387,000         Var Energi ASA       8.000%, 11/15/2032 (E)       1,043,000       1,167,743         Venture Global Calcasieu Pass LLC       3.875%, 08/15/2031 (E)       158,000       139,199         Venture Global LNG, Inc.       9.500%, 02/01/2029 (E)       270,000       285,705         Western Midstream Operating LP       4.050%, 02/01/2030       545,000       509,651         6.150%, 04/01/2033       71,000       73,760       27,049,607         Financials - 9.6%       Ally Financial, Inc.       6.992%, (6.992% to 6-13-28, then       0vernight SOFR + 3.260%), 0/15/2027       100,000       90,133         Ambac Assurance Corp.       51.00%, 01/15/2027 (F)       387,000       402,228         Ambac Assurance Corp.       50,000,001/25/2024 (E)(G)       131       171         American International Group, Inc.       6.250%, 00,15/2025       500,000       478,466         Ares Capital Corp.       2.875%, 09/15/2026       317,000       288,969 </td <td></td> <td>668,000</td> <td>586,033</td>		668,000	586,033
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		521,000	544,808
The Williams Companies, Inc. 3.750%, 06/15/2027 4.650%, 08/15/2032 475,000 Valero Energy Corp. 2.850%, 04/15/2025 400,000 Val Energi ASA 8.000%, 11/15/2032 (E) 1.043,000 1.167,743 Venture Global Calcasieu Pass LLC 3.875%, 08/15/2029 (E) 9.500%, 08/15/2029 (E) 9.500%, 08/15/2029 (E) 9.500%, 02/01/2029 (E) 9.500%, 02/01/2029 (E) 9.500%, 02/01/2029 (E) 9.500%, 02/01/2029 (E) 7.100%, 11/15/2027 (F) 4.050%, 02/01/2030 6.150%, 04/01/2033 71,000 73,760 6.150%, 04/01/2033 71,000 73,760 6.150%, 04/01/2033 71,000 73,760 6.922%, (6.929% to 6-13-28, then Overnight SOFR + 3.260%), 06/13/2029 5.100%, 01/25/2024 (E)(G) 131 171 American International Group, Inc. 6.250%, (6.250% to 3-15-37, then 3 month LIBOR + 2.056%), 03/15/2037 100,000 90,133 Ameriprise Financial, Inc. 2.875%, 09/15/2026 500,000 478,466 Ares Capital Corp. 2.150%, 01/15/2025 169,000 161,900 3.875%, 06/15/2028 489,000 433,221 3.250%, 07/15/2026 717,000 688,788 Athene Holding, Ltd. 3.500%, 01/15/2028 489,000 433,221 3.250%, 07/15/2028 489,000 433,221 3.250%, 07/15/2026 717,000 688,788 Athene Holding, Ltd. 3.500%, 01/15/2028 489,000 472,000 415,982 2.592%, (2.592% to 4-29-30, then Overnight SOFR + 1.320%), 04/12/2031 973,000 838,522 2.687%, (2.687% to 4-22-31, then Overnight SOFR + 1.320%), 04/22/2032 2.687%, (2.687% to 1-22-29, then 3 month CME Term SOFR +	Targa Resources Partners LP	591 000	520 520
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		381,000	550,529
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		526,000	506 980
Valero Energy Corp.       2.850%, 04/15/2025       400,000       387,000         Var Energi ASA       8.000%, 11/15/2032 (E)       1,043,000       1,167,743         Venture Global Calcasieu Pass LLC       3.875%, 08/15/2039 (E)       95,000       86,193         3.875%, 08/15/2031 (E)       158,000       139,199         Venture Global LNG, Inc.       9       9.500%, 02/01/2030       545,000         9.500%, 02/01/2030       545,000       509,651         6.150%, 04/01/2033       71,000       73,760 <b>Financials - 9.6%</b> Ally Financial, Inc.       6.992%, (6.992% to 6-13-28, then       00         Overnight SOFR + 3.260%),       06/13/2029       532,000       549,427         7.100%, 11/15/2027 (F)       387,000       402,228         Ambac Assurance Corp.       5.100%, 01/25/2024 (E)(G)       131       171         Americian International Group, Inc.       6.250%, 03/15/2037       100,000       90,133         Ameriprise Financial, Inc.       2.857%, 09/15/2026       500,000       478,466         Ares Capital Corp.       169,000       161,906       3.875%, 01/15/2025       169,000       161,906         3.250%, 07/15/2025       169,000       161,906       3.875%, 01/15/2031       141,000 <t< td=""><td></td><td></td><td></td></t<>			
VarEnergi ASA $8.000\%, 11/15/2032 (E)$ 1,043,0001,167,743Venture Global Calcasieu Pass LLC $3.875\%, 08/15/2029 (E)$ 95,00086,1934.125\%, 08/15/2031 (E)158,000139,199Venture Global LNG, Inc. $9.500\%, 02/01/2029 (E)$ 270,000285,705Western Midstream Operating LP $4.050\%, 02/01/2030$ 545,000509,6516.150%, 04/01/203371,00073,7606.150%, 04/01/203371,00073,7607.100%, 11/15/2027 (F)387,000402,228Ambac Assurance Corp. $5.100\%, 01/25/2024$ (E)(G)131171American International Group, Inc. $6.250\%, 03/15/2037$ 100,00090,133American International Group, Inc. $6.250\%, 03/15/2026$ 500,000478,466Ares Capital Corp. $2.150\%, 07/15/2026$ 317,000288,9692.875\%, 09/15/2026717,000888,788Athene Holding, Ltd. $3.500\%, 01/15/2031$ 141,000124,150Banco Santander SA $4.370\%, 04/12/2028$ 593,000575,947Bank of America Corp. $2.592\%, (2.592\% to 6-12-28, then0.0715/2025169,000151,9062.875\%, 09/15/2026717,000688,788Athene Holding, Ltd.3.500\%, 01/15/2031141,000124,150Banco Santander SA4.370\%, 04/12/2031472,000415,9822.592\%, (2.592\% to 6-29-30, then0.06/14/2029973,000838,5222.687\%, (2.087\% to 6-12-29, then 3month CME Term SOFR +973,000838,522$		,	,
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		400,000	387,000
$\begin{array}{llllllllllllllllllllllllllllllllllll$			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		1,043,000	1,167,743
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		05 000	96 102
Venture Global LNG, Inc.270,000285,7059.500%, 02/01/2029 (E)270,000285,705Western Midstream Operating LP4.050%, 02/01/2030545,000509,6516.150%, 04/01/203371,00073,760 <b>Financials - 9.6%</b> 27,049,607Ally Financial, Inc.6.992%, (6.992% to 6-13-28, then Overnight SOFR + 3.260%), 06/13/2029532,000549,4277.100%, 11/15/2027 (F)387,000402,228Ambac Assurance Corp.387,000402,2285.100%, 01/25/2024 (E)(G)131171American International Group, Inc. 6.250%, (6.250% to 3-15-37, then 3 month LIBOR + 2.056%), 03/15/2037100,00090,133Ameriprise Financial, Inc. 2.875%, 06/15/2028489,000433,2213.250%, 07/15/2026317,000288,9692.875%, 06/15/2028489,000433,2213.250%, 07/15/2026717,000688,788Athene Holding, Ltd. 3.500%, 01/15/2031141,000124,150Banco Santander SA 4.379%, 04/12/2028593,000575,947Bank of America Corp. 2.087%, (2.087% to 6-14-28, then Overnight SOFR + 1.060%), 06/14/2029472,000415,9822.592%, (2.592% to 4-29-30, then Overnight SOFR + 1.20%), 04/22/2031973,000838,5222.687%, (2.687% to 4-22-31, then Overnight SOFR + 1.320%), 04/22/2032859,000725,3662.884%, (2.884% to 10-22-29, then 3 month CME Term SOFR +575,467			
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		138,000	139,199
Western Midstream Operating LP       4.050%, 02/01/2030       545,000       509,651         6.150%, 04/01/2033       71,000       73,760 <b>Financials - 9.6%</b> 27,049,607         Ally Financial, Inc.       6.992%, (6.992% to 6-13-28, then       0         Overnight SOFR + 3.260%),       06/13/2029       532,000       549,427         7.100%, 11/15/2027 (F)       387,000       402,228         Ambac Assurance Corp.       131       171         American International Group, Inc.       6.250% to 3-15-37, then 3       00,000       90,133         Ameriprise Financial, Inc.       2.875%, 09/15/2026       500,000       478,466         Ares Capital Corp.       2.150%, 07/15/2026       317,000       288,969         2.875%, 06/15/2028       489,000       433,221         3.250%, 07/15/2025       169,000       161,906         3.500%, 01/15/2031       141,000       124,150         Banco Santander SA       4.379%, 04/12/2028       593,000       575,947         Bank of America Corp.       2.087%, (2.087% to 6-14-28, then       0       0         Overnight SOFR + 1.060%),       06/14/2029       472,000       415,982         2.592%, (2.592% to 4-29-30, then       0       373,000       838,522		270.000	285,705
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$		_, ,,	,
27,049,607Financials – 9.6%Ally Financial, Inc. $6.992\%$ , ( $6.992\%$ to $6-13-28$ , then Overnight SOFR + $3.260\%$ ), $06/13/2029$ $532,000$ 5.100%, $01/25/2024$ (E)(G)131171Ambac Assurance Corp.131171American International Group, Inc. $6.250\%$ , ( $6.250\%$ to $3-15-37$ , then 3 month LIBOR + $2.056\%$ ), $03/15/2037$ 100,00090,133Ameriprise Financial, Inc. $2.875\%$ , $09/15/2026$ $500,000$ 478,466Ares Capital Corp. $2.150\%$ , $07/15/2026$ $317,000$ 288,969 $2.875\%$ , $06/15/2028$ 489,000433,221 $3.250\%$ , $07/15/2026$ 717,000688,788Athene Holding, Ltd. $3.500\%$ , $01/15/2031$ 141,000 $3.500\%$ , $01/15/2031$ 141,000124,150Banco Santander SA $4.379\%$ , $0.4/12/2028$ 593,000 $2.92\%$ , $(2.592\%$ to $4-29-30$ , then Overnight SOFR + $1.060\%$ ), $06/14/2029$ $472,000$ 415,982 $2.592\%$ , $(2.687\%$ to $4-22-31$ , then Overnight SOFR + $1.320\%$ , $04/22/2032$ $859,000$ 725,366 $2.884\%$ , $(2.884\%$ to $10-22-29$ , then 3 month CME Term SOFR + $859,000$ 725,366	4.050%, 02/01/2030	545,000	509,651
Financials - 9.6%         Ally Financial, Inc. $6.992\%$ , ( $6.992\%$ to $6-13-28$ , then         Overnight SOFR + $3.260\%$ ), $06/13/2029$ $532,000$ $549,427$ $7.100\%$ , $11/15/2027$ (F) $387,000$ $402,228$ Ambac Assurance Corp. $5.100\%$ , $01/25/2024$ (E)(G) $131$ $71$ American International Group, Inc. $6.250\%$ , $(6.250\%$ to $3-15-37$ , then 3         month LIBOR + 2.056\%), $03/15/2037$ $100,000$ $90,133$ Ameriprise Financial, Inc. $2.875\%$ , $09/15/2026$ $500,000$ $478,466$ Ares Capital Corp. $2.150\%$ , $07/15/2026$ $2.875\%$ , $06/15/2028$ $489,000$ $3.250\%$ , $07/15/2025$ $169,000$ $3.875\%$ , $01/15/2025$ $169,000$ $3.875\%$ , $01/15/2025$ $4.379\%$ , $04/12/2028$ $593,000$ $575,947$ Banco Santander SA $4.379\%$ , $(2.087\%$ to $6-14-28$ , then         Overnight SOFR + $1.060\%$ ,	6.150%, 04/01/2033	71,000	73,760
Ally Financial, Inc. 6.992%, $(6.992%$ to $6-13-28$ , then Overnight SOFR + $3.260\%$ , 06/13/2029 532,000 549,427 7.100%, $11/15/2027$ (F) 387,000 402,228 Ambac Assurance Corp. 5.100%, $01/25/2024$ (E)(G) 131 171 American International Group, Inc. 6.250%, $(6.250%$ to $3-15-37$ , then 3 month LIBOR + $2.056\%$ ), $03/15/2037$ 100,000 90,133 Ameriprise Financial, Inc. 2.875%, $09/15/2026$ 500,000 478,466 Ares Capital Corp. 2.150%, $07/15/2026$ 317,000 288,969 2.875%, $06/15/2028$ 489,000 433,221 3.250%, $07/15/2025$ 169,000 161,906 3.875%, $01/15/2025$ 169,000 161,906 3.875%, $01/15/2026$ 717,000 688,788 Athene Holding, Ltd. 3.500%, $01/15/2031$ 141,000 124,150 Banco Santander SA 4.379%, $04/12/2028$ 593,000 575,947 Bank of America Corp. 2.087%, $(2.087%$ to $6-14-28$ , then Overnight SOFR + $1.060\%$ , 06/14/2029 472,000 415,982 2.592%, $(2.592%$ to $4-29-30$ , then Overnight SOFR + $1.150\%$ , 04/29/2031 973,000 838,522 2.687%, $(2.687%$ to $4-22-31$ , then Overnight SOFR + $1.120\%$ , 04/22/2032 859,000 725,366 2.884% to $10-22-29$ , then 3 month CME Term SOFR +			27,049,607
$\begin{array}{c c} \text{Overnight SOFR + 3.260\%}, & 532,000 & 549,427 \\ \hline 06/13/2029 & 532,000 & 402,228 \\ \hline \text{Ambac Assurance Corp.} & & & & & \\ \hline 5.100\%, 01/25/2024 (E)(G) & 131 & 171 \\ \hline \text{American International Group, Inc.} & & & & \\ \hline 6.250\% (6.250\% to 3-15-37, then 3 & & & & & \\ \hline \text{month LIBOR + 2.056\%}, 03/15/2037 & 100,000 & 90,133 \\ \hline \text{Ameriprise Financial, Inc.} & & & & \\ \hline 2.875\%, 09/15/2026 & 500,000 & 478,466 \\ \hline \text{Ares Capital Corp.} & & & & \\ \hline 2.150\%, 07/15/2026 & 317,000 & 288,969 \\ 2.875\%, 06/15/2028 & 489,000 & 433,221 \\ 3.250\%, 07/15/2025 & 169,000 & 161,906 \\ 3.875\%, 01/15/2026 & 717,000 & 688,788 \\ \hline \text{Athene Holding, Ltd.} & & & \\ \hline 3.500\%, 01/15/2031 & 141,000 & 124,150 \\ \hline \text{Banco Santander SA} & & & \\ \hline 4.379\%, 04/12/2028 & 593,000 & 575,947 \\ \hline \text{Bank of America Corp.} & & & \\ \hline 2.087\%, (2.087\% to 6-14-28, then & & & \\ \hline \text{Overnight SOFR + 1.060\%}, & & & \\ \hline 06/14/2029 & 472,000 & 415,982 \\ \hline 2.592\%, (2.592\% to 4-29-30, then & & & \\ \hline \text{Overnight SOFR + 1.060\%}, & & & \\ \hline 04/29/2031 & 973,000 & 838,522 \\ \hline 2.687\%, (2.687\% to 4-22-31, then & & \\ \hline \text{Overnight SOFR + 1.320\%}, & & & \\ \hline 04/22/2032 & 859,000 & 725,366 \\ \hline 2.884\%, (2.884\% to 10-22-29, then 3 & \\ \text{month CME Term SOFR + & } & & \\ \hline \end{array}$	Ally Financial, Inc.		
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			
7.100%, $11/15/2027$ (F) $387,000$ $402,228$ Ambac Assurance Corp.5.100%, $01/25/2024$ (E)(G)131171American International Group, Inc.6.250% to 3-15-37, then 3100,00090,133Ameriprise Financial, Inc.2.875%, $09/15/2026$ 500,000478,466Ares Capital Corp.2.150%, $07/15/2026$ 317,000288,9692.875%, $06/15/2028$ 489,000433,2213.250%, $07/15/2025$ 169,000161,9063.875%, $01/15/2026$ 717,000688,788Athene Holding, Ltd.3.500%, $01/15/2031$ 141,000124,150Banco Santander SA4.379%, $04/12/2028$ 593,000575,947Bank of America Corp.2.087%, $(2.087%$ to 6-14-28, then Overnight SOFR + 1.060%), $06/14/2029$ 472,000415,9822.592%, $(2.592%$ to 4-29-30, then Overnight SOFR + 2.150%), $04/22/2031$ 973,000838,5222.687%, $(2.687%$ to 4-22-31, then Overnight SOFR + 1.320%), $04/22/2032$ 859,000725,3662.884%, $(2.884%$ to 10-22-29, then 3 month CME Term SOFR +100100		522 000	540 427
Ambac Assurance Corp.131171 $5.100\%, 01/25/2024$ (E)(G)131171American International Group, Inc. $6.250\%$ to $3-15-37$ , then 3100,00090,133Ameriprise Financial, Inc. $2.875\%, 09/15/2026$ $500,000$ 478,466Ares Capital Corp. $2.150\%, 07/15/2026$ $317,000$ 288,969 $2.875\%, 06/15/2028$ 489,000433,221 $3.250\%, 07/15/2025$ 169,000161,906 $3.875\%, 01/15/2026$ 717,000688,788Athene Holding, Ltd. $3.500\%, 01/15/2031$ 141,000124,150Banco Santander SA $4.379\%, 04/12/2028$ 593,000575,947Bank of America Corp. $2.087\%, (2.087\% to 6-14-28, thenOvernight SOFR + 1.060\%), 06/14/2029$ 472,000415,982 $2.592\%, (2.592\% to 4-29-30, thenOvernight SOFR + 2.150\%), 04/29/2031973,000838,5222.687\%, (2.687\% to 4-22-31, thenOvernight SOFR + 1.320\%), 04/22/2032859,000725,3662.884\%, (2.884\% to 10-22-29, then 3month CME Term SOFR +102102-29, then 3month CME Term SOFR +$			
5.100%, $01/25/2024$ (E)(G)131171American International Group, Inc. $6.250%$ , $(6.250%$ to $3-15-37$ , then 3 month LIBOR + 2.056%), $03/15/2037$ $100,000$ $90,133$ Ameriprise Financial, Inc. $2.875%$ , $09/15/2026$ $500,000$ $478,466$ Ares Capital Corp. $2.150%$ , $07/15/2026$ $317,000$ $288,969$ $2.875%$ , $06/15/2028$ $489,000$ $433,221$ $3.250%$ , $07/15/2025$ $169,000$ $161,906$ $3.875%$ , $01/15/2026$ $717,000$ $688,788$ Athene Holding, Ltd. $3.500%$ , $01/15/2031$ $141,000$ $124,150$ Banco Santander SA $4.379%$ , $04/12/2028$ $593,000$ $575,947$ Bank of America Corp. $2.087%$ , $(2.087%$ to $6-14-28$ , then Overnight SOFR + $1.060%$ ), $06/14/2029$ $472,000$ $415,982$ $2.592%$ , $(2.592%$ to $4-29-30$ , then Overnight SOFR + $2.150%$ ), $04/22/2031$ $973,000$ $838,522$ $2.687%$ , $(2.687%$ to $4-22-31$ , then Overnight SOFR + $1.320%$ ), $04/22/2032$ $859,000$ $725,366$ $2.884%$ , $(2.884%$ to $10-22-29$ , then 3 month CME Term SOFR + $859,000$ $725,366$		387,000	402,220
American International Group, Inc. $6.250\%, (6.250\% to 3-15-37, then 3month LIBOR + 2.056\%), 03/15/2037100,00090,133Ameriprise Financial, Inc.2.875\%, 09/15/2026500,000478,466Ares Capital Corp.2.150\%, 07/15/2026317,000288,9692.875\%, 06/15/2028489,000433,2213.250\%, 07/15/2025169,000161,9063.875\%, 01/15/2026717,000688,788Athene Holding, Ltd.3.500\%, 01/15/2031141,000124,150Banco Santander SA4.379\%, 04/12/2028593,000575,947Bank of America Corp.2.087\%, (2.087\% to 6-14-28, thenOvernight SOFR + 1.060\%),06/14/2029472,000415,9822.592\%, (2.592\% to 4-29-30, thenOvernight SOFR + 2.150\%),04/22/2031973,000838,5222.687\%, (2.687\% to 4-22-31, thenOvernight SOFR + 1.320\%),04/22/2032859,000725,3662.884\%, (2.884\% to 10-22-29, then 3month CME Term SOFR +859,000725,366$		131	171
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			
Ameriprise Financial, Inc. $2.875\%, 09/15/2026$ $500,000$ $478,466$ Ares Capital Corp. $2.150\%, 07/15/2026$ $317,000$ $288,969$ $2.875\%, 06/15/2028$ $489,000$ $433,221$ $3.250\%, 07/15/2025$ $169,000$ $161,906$ $3.875\%, 01/15/2026$ $717,000$ $688,788$ Athene Holding, Ltd. $3.500\%, 01/15/2031$ $141,000$ $124,150$ Banco Santander SA $4.379\%, 04/12/2028$ $593,000$ $575,947$ Bank of America Corp. $2.087\%, (2.087\% to 6-14-28, then Overnight SOFR + 1.060\%), 06/14/2029$ $472,000$ $415,982$ $2.592\%, (2.592\% to 4-29-30, then Overnight SOFR + 2.150\%), 04/29/2031$ $973,000$ $838,522$ $2.687\%, (2.687\% to 4-22-31, then Overnight SOFR + 1.320\%), 04/22/2032859,000725,3662.884\%, (2.884\% to 10-22-29, then 3 month CME Term SOFR +859,000725,366$			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		100,000	90,133
Ares Capital Corp. $2.150\%, 07/15/2026$ $317,000$ $288,969$ $2.875\%, 06/15/2028$ $489,000$ $433,221$ $3.250\%, 07/15/2025$ $169,000$ $161,906$ $3.875\%, 01/15/2026$ $717,000$ $688,788$ Athene Holding, Ltd. $3.500\%, 01/15/2031$ $141,000$ $124,150$ Banco Santander SA $4.379\%, 04/12/2028$ $593,000$ $575,947$ Bank of America Corp. $2.087\%, (2.087\% to 6-14-28, thenOvernight SOFR + 1.060\%),06/14/2029472,000415,9822.592\%, (2.592\% to 4-29-30, thenOvernight SOFR + 2.150\%),04/29/2031973,000838,5222.687\%, (2.687\% to 4-22-31, thenOvernight SOFR + 1.320\%),04/22/2032859,000725,3662.884\%, (2.884\% to 10-22-29, then 3month CME Term SOFR +859,000725,366$		500.000	170 166
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		500,000	4/8,466
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	· ·	317.000	288.060
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	2 2500 05450225	1 (0 000	4 6 4 . 0 0 6
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
Banco Santander SA 4.379%, 04/12/2028 593,000 575,947 Bank of America Corp. 2.087%, (2.087% to 6-14-28, then Overnight SOFR + 1.060%), 06/14/2029 472,000 415,982 2.592%, (2.592% to 4-29-30, then Overnight SOFR + 2.150%), 04/29/2031 973,000 838,522 2.687%, (2.687% to 4-22-31, then Overnight SOFR + 1.320%), 04/22/2032 859,000 725,366 2.884%, (2.884% to 10-22-29, then 3 month CME Term SOFR +			
4.379%, 04/12/2028       593,000       575,947         Bank of America Corp.       2.087%, (2.087% to 6-14-28, then       0         Overnight SOFR + 1.060%),       06/14/2029       472,000         2.592%, (2.592% to 4-29-30, then       0       415,982         0vernight SOFR + 2.150%),       04/29/2031       973,000       838,522         2.687%, (2.687% to 4-22-31, then       0       725,366         0.884%, (2.884% to 10-22-29, then 3       month CME Term SOFR +       725,366		141,000	124,150
Bank of America Corp.       2.087%, (2.087% to 6-14-28, then         Overnight SOFR + 1.060%),       06/14/2029       472,000         0.592%, (2.592% to 4-29-30, then       0         Overnight SOFR + 2.150%),       04/29/2031       973,000         2.687%, (2.687% to 4-22-31, then       0       838,522         2.687%, (2.687% to 4-22-31, then       0       725,366         0.4/22/2032       859,000       725,366         2.884%, (2.884% to 10-22-29, then 3       month CME Term SOFR +		502.000	575.047
2.087%, (2.087% to 6-14-28, then         Overnight SOFR + 1.060%),         06/14/2029       472,000         2.592%, (2.592% to 4-29-30, then         Overnight SOFR + 2.150%),         04/29/2031         973,000         838,522         2.687%, (2.687% to 4-22-31, then         Overnight SOFR + 1.320%),         04/22/2032         859,000         725,366         2.884%, (2.884% to 10-22-29, then 3         month CME Term SOFR +	·	595,000	575,947
Overnight SOFR + 1.060%), 06/14/2029         472,000         415,982           2.592%, (2.592% to 4-29-30, then Overnight SOFR + 2.150%), 04/29/2031         973,000         838,522           2.687%, (2.687% to 4-22-31, then Overnight SOFR + 1.320%), 04/22/2032         859,000         725,366           2.884%, (2.884% to 10-22-29, then 3 month CME Term SOFR +         859,000         725,366			
06/14/2029       472,000       415,982         2.592%, (2.592% to 4-29-30, then       0       0         Overnight SOFR + 2.150%),       0       973,000       838,522         2.687%, (2.687% to 4-22-31, then       0       973,000       838,522         2.687%, (2.687% to 4-22-31, then       0       0       725,366         0.4/22/2032       859,000       725,366         2.884%, (2.884% to 10-22-29, then 3       month CME Term SOFR +       10			
2.592%, (2.592% to 4-29-30, then Overnight SOFR + 2.150%), 04/29/2031 973,000 838,522 2.687%, (2.687% to 4-22-31, then Overnight SOFR + 1.320%), 04/22/2032 859,000 725,366 2.884%, (2.884% to 10-22-29, then 3 month CME Term SOFR +	8	472,000	415,982
04/29/2031       973,000       838,522         2.687%, (2.687% to 4-22-31, then       0vernight SOFR + 1.320%),       04/22/2032       859,000         04/22/2032       859,000       725,366       2.884%, (2.884% to 10-22-29, then 3 month CME Term SOFR +	2.592%, (2.592% to 4-29-30, then		
2.687%, (2.687% to 4-22-31, then Overnight SOFR + 1.320%), 04/22/2032 859,000 725,366 2.884%, (2.884% to 10-22-29, then 3 month CME Term SOFR +	0		
Overnight SOFR + 1.320%), 04/22/2032 859,000 725,366 2.884%, (2.884% to 10-22-29, then 3 month CME Term SOFR +		973,000	838,522
04/22/2032 859,000 725,366 2.884%, (2.884% to 10-22-29, then 3 month CME Term SOFR +			
2.884%, (2.884% to 10-22-29, then 3 month CME Term SOFR +		850 000	725 366
month CME Term SOFR +		059,000	725,500
		500,000	443,508

4.000%, 01/15/2029 655,000 596,303			Shares or Principal Amount	Value
Financials (continued)         Second S	CORPORATE BONDS (continued)	-		
Bank of America Corp. (continued)         3.419% to 12-20-27, then 3           month CME Term SOFR +         1.302%), 12/20/2028         \$ 1.087,000         \$ 1.023,877           3.846%, 0.3486% to 3.8-32, then 5         Year CMT + 2.000%), 03/08/2037         414,000         363,494           3.970%, (3.970% to 3.5-28, then 3         month CME Term SOFR +         1.332%), 03/05/2029         359,000         342,886           6.300%, (6.300% to 3.10-26, then 3         month CME Term SOFR +         4.815%), 03/05/2029         478,000         478,000         479,196           Barclays PLC         4.315%, 0.9.15/2028 (G)         316,000         121,773         BlackRock, Inc.         1.900%, 01/28/2031 (E)         300,000         322,353           BlackRock, Inc.         1.900%, 01/28/2031 (E)         300,000         322,353         BlackRoce Holdings Finance         2.350%, 0315/2027 (C)         219,000         211,234           2.350%, 01/5/2025         219,000         211,234         3.250%, 01/32/227 (C)         300,000         305,304           7.300%, 01/15/2025         19,000         211,234         3.250%, 03/15/2028 (E)         134,000         192,97           Block, Inc.         3.3000%, 06/01/2031         126,000         111,882         PCE SA         4.000%, 01/15/2029 (E)         621,000         609,108         Citigroup, Inc.<				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				
1.302%, $12/20/2028$ \$ 1.087,000       \$ 1.023,877 $3.846%$ ( $0.3.846%$ to $3.8-32$ , then 3       30705%, $(3.970%$ to $3.5-28$ , then 3       363,494 $3.970%$ , $(3.970%$ to $3.5-28$ , then 3       363,494         month CME Term SOFR +       4.315%, $(0.3005/2029)$ 359,000 $6.300%$ , $(6.300%$ to $3.10-26$ , then 3       76,760,760,760,760,760,760,760,760,760,7				
$\begin{array}{c} 3.846\%, (3.846\% to 3-8-32, then 5\\ Year CMT + 2.000\%), 03/08/2037 \\ 3.970\%, (3.5-25.83, then 3\\ month CME Term SOFR + \\ 1.332\%), 03/05/2029 \\ 3.59,000 \\ 3.00\%, (6.300\% to 3-10-26, then 3\\ month CME Term SOFR + \\ 4.815\%), 03/10/2026 (G) \\ 4.75\%, (4.375\% to 9-15-28, then 5\\ Year CMT + 3.410\%), 03/15/2028 (G) \\ 316,000 \\ 4.75\%, (4.375\% to 9-15-28, then 5\\ Year CMT + 3.410\%), 03/15/2028 (G) \\ 316,000 \\ 4.735\%, (4.375\% to 9-15-28, then 5\\ Year CMT + 3.410\%), 03/15/2028 (G) \\ 316,000 \\ 4.21,773 \\ Blackstone Holdings Finance \\ Company LLC \\ 6.200\%, 04/22/2033 (E) \\ 300,000 \\ 320,353 \\ Blackstone Private Credit Fund \\ 2.350\%, 01/15/2025 \\ 2.19,000 \\ 2.700\%, 01/15/2025 \\ 2.19,000 \\ 2.700\%, 01/15/2025 \\ 300,000 \\ 305,304 \\ 7.300\%, 03/15/2025 \\ 300,000 \\ 305,304 \\ 7.300\%, 03/15/2025 \\ 300,000 \\ 305,304 \\ 7.300\%, 06/01/2031 \\ 126,000 \\ 111,882 \\ BPCE SA \\ 4.500\%, 03/15/2025 (E) \\ 621,000 \\ 609,108 \\ Citigroup, Inc. \\ 4.412\%, (4.412\% to 3-31-30, then \\ Overnight SOFR + 3.914\%), \\ 03/31/2031 \\ 1.000,000 \\ 956,445 \\ 4.700\%, (4.700\% to 1-30-25, then \\ Overnight SOFR + 3.914\%), \\ 03/31/2031 \\ 0.1030/2025 (G) \\ 6.174\%, (6.174\% to 5-25-33, then \\ Overnight SOFR + 3.24\%), \\ 01/30/2025 (G) \\ 6.174\%, (6.174\% to 5-25-33, then \\ Overnight SOFR + 3.24\%), \\ 01/30/2025 (G) \\ 6.250\% to 8-15-26, then 3 \\ 0.525/2034 \\ 6.250\% to 8-15-26, then 3 \\ 0.525/2034 \\ 0.500\%, 03/15/2025 (E) \\ Colt, 320,000 \\ 315,839 \\ Citizens Financial Group, Inc. \\ 3.250\%, 04/30/2030 \\ 948,000 \\ 832,636 \\ CNA Financial Group, Inc. \\ 3.250\%, 04/30/2030 \\ 948,000 \\ 832,636 \\ CNA Financial Group, Inc. \\ 3.250\%, 04/30/2030 \\ 948,000 \\ 832,636 \\ CNA Financial Group, Inc. \\ 3.250\%, 04/30/2030 \\ 948,000 \\ 832,636 \\ CNA Financial Group, Inc. \\ 3.250\%, 04/30/2030 \\ 948,000 \\ 832,636 \\ CNA Financial Group, Inc. \\ 3.250\%, 04/30/2030 \\ 948,000 \\ 832,636 \\ CNA Financial Group, Inc. \\ 3.250\%, 04/30/2030 \\ 948,000 \\ 832,636 \\ CNA Financial Group, Inc. \\ 3.250\%, 04/30/2030 \\ 948,000 \\ 832,636 \\ CNA Financial Group, Inc. \\ 3.250\%, 04/30/2030 \\ 948,000 \\ 832,636 \\ CNA Financi$		¢	1 007 000	¢ 1.000.077
Year CMT + 2.000%, 03/08/2037       414,000 $363,494$ 3.970%, (3.970% to 3-5-28, then 3       anonth CME Term SOFR +       1.332%), 03/05/2029 $359,000$ $342,886$ 6.300%, (6.300% to 3-10-26, then 3       month CME Term SOFR +       4.815%), 03/10/2026 (G) $478,000$ $479,196$ Barclays PLC       4.375%, (4.375% to 9-15-28, then 5       Year CMT + 3.410%), 03/15/2028 (G) $316,000$ $4245,660$ Blackkock, Inc.       1.900%, 01/28/2031 $500,000$ $421,773$ Blackkock, Inc.       2.300%, 11/22/2024       293,000       283,399         2.300%, 11/22/2024       293,000       283,399       2.700%, 01/15/2025       219,000       211,234         3.250%, 03/15/2027       79,000       72,470       4.000%, 01/15/2029       655,000       596,303         7.300%, 11/27/2028 (E)       134,000       139,297       134,000       139,297         Block, Inc.       3.500%, 06/01/2031       126,000       111,882       BPCE SA         4.500%, 03/05/2025 (E)       621,000       69,108       6174%, (61,74% to 5-25,31, then       0Vernight SOFR + 3.234%), 01/30/2025 (G)       337,000       313,439         6.174%, 05.174% to 5-25,31, then 3       month CME Term SOFR +       4,709%, 08/15/2026 (G)       320,000       3		\$	1,087,000	\$ 1,023,877
3.970%, (3.970% to 3.5-28, then 3 month CME Term SOFR + 1.332%), 03/05/2029 359,000 342,886 6.300%, (6.300% to 3-10-26, then 3 month CME Term SOFR + 4.815%), 03/10/2026 (G) 478,000 479,196 Barclays PLC 4.375%, (4.375% to 9-15-28, then 5 Year CMT + 3.410%), 03/15/2028 (G) 316,000 421,773 Blackstone Holdings Finance Company LLC 6.200%, 04/22/2033 (E) 300,000 320,353 Blackstone Private Credit Fund 2.350%, 11/22/2024 293,000 283,399 2.700%, 04/22/2033 (E) 300,000 305,304 7.300%, 04/22/2033 (E) 134,000 305,304 7.300%, 01/15/2025 219,000 211,234 3.250%, 01/15/2029 655,000 596,303 7.050%, 00/29/2025 300,000 305,304 7.300%, 01/15/2029 655,000 596,303 7.050%, 00/29/2028 (E) 134,000 139,297 Block, Inc. 3.500%, 06/01/2031 126,000 111,882 BPCE SA 4.500%, 03/15/2025 (E) 621,000 609,108 Citigroup, Inc. 4.412%, (4.412% to 3-31-30, then Overnight SOFR + 3.914%), 03/31/2031 1.000,000 956,445 4.600%, 03/09/2026 (S) 0506,000 499,487 4.700%, (4.700% to 1-30-25, then Overnight SOFR + 3.234%), 01/30/2025 (G) 320,000 315,839 Citizens Financial Group, Inc. 3.250%, 04/30/2030 948,000 832,636 CNA Financial Group, Inc. 5.250% to 12-15-27, then 5 Year CMT + 3.846%), 12/15/2052 135,000 134,542 Credit Agricole SA 3.250%, 04/30/2030 948,000 519,921 4.375%, 05875% to 12-15-27, then 5 Year CMT + 3.846%), 12/15/2052 135,000 134,542 Credit Agricole SA 3.250%, 01/14/2030 (E) 589,000 519,921 4.375%, 05875% to 12-15-27, then 5 Year CMT + 3.846%), 12/15/2052 135,000 134,542 Credit Agricole SA 3.250%, 01/14/2030 (E) 589,000 519,921 4.375%, 05875% to 12-15-27, then 5 Year CMT + 3.846%), 12/15/2052 135,000 134,542 Credit Agricole SA 3.250%, 01/14/2030 (E) 589,000 519,921 4.375%, 053772 (E) 600,000 589,554 6.316%, (6.316% to 10-3-28, then Overnight SOFR			414 000	363 494
1.332%), 03/05/2029       359,000       342,886         6.300%, (6.300% to 3-10-26, then 3       anoth CME Term SOFR +       4,815%), 03/10/2026 (G)       478,000       479,196         Barclays PLC       4,375%, (4,375% to 9-15-28, then 5       Year CMT + 3,410%), 03/15/2028 (G)       316,000       245,660         BlackRock, Inc.       1.900%, 01/28/2031       500,000       421,773         Blackstone Holdings Finance       6.200%, 04/22/2033 (E)       300,000       320,353         Blackstone Private Credit Fund       2.350%, 01/15/2025       219,000       211,234         2.350%, 01/15/2025       219,000       211,234       3.250%       550,00       596,303         7.050%, 00/29/2025       300,000       305,304       7.300%, 11/27/2024       293,000       283,399         2.700%, 01/15/2025       219,000       211,234       3.250%, 03/15/2027       79,000       72,470         4.000%, 01/15/2025       655,000       506,000       596,303       7.050%, 03/9,297       18/4,000       139,297         Block, Inc.       3.500%, 06/01/2031       126,000       111,882       14/2%, (4,412% to 3-31-30, then       0Vernight SOFR + 3.914%), 03/31/2031       1,000,000       956,445         4.600%, 03/09/2026       506,000       499,487       4.700%, (6.170% to 1-30-25, then </td <td></td> <td></td> <td>11 1,000</td> <td>505,171</td>			11 1,000	505,171
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	month CME Term SOFR +			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	· · · · · · · · · · · · · · · · · · ·		359,000	342,886
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				
Barclays PLC 4.375%, (4.375% to 9-15-28, then 5 Year CMT + 3.410%), 03/15/2028 (G) 316,000 245,660 BlackRock, Inc. 1.900%, 01/28/2031 500,000 421,773 Blackstone Holdings Finance Company LLC 6.200%, 04/22/2033 (E) 300,000 320,353 Blackstone Private Credit Fund 2.350%, 11/22/2024 293,000 283,399 2.700%, 01/15/2025 219,000 211,234 3.250%, 03/15/2027 79,000 72,470 4.000%, 01/15/2029 655,000 596,303 7.050%, 09/29/2025 300,000 305,304 7.300%, 11/27/2028 (E) 134,000 139,297 Block, Inc. 3.500%, 06/01/2031 126,000 111,882 BPCE SA 4.500%, 03/15/2025 (E) 621,000 609,108 Citigroup, Inc. 4.412%, (4.412% to 3-31-30, then Overnight SOFR + 3.214%), 03/31/2031 1,000,000 956,445 4.600%, 03/09/2026 506,000 499,487 4.700%, (4.700% to 1-30-25, then Overnight SOFR + 3.234%), 01/30/2025 (G) 337,000 313,439 6.174%, (6.174% to 5-25-33, then Overnight SOFR + 2.661%), 05/25/2034 346,000 358,032 6.250%, (6.250% to 8-15-26, then 3 month CME Term SOFR + 4.770%, 03/15/2020 (G) 320,000 315,839 Citizens Financial Group, Inc. 3.250%, 04/30/2030 948,000 CNA Financial Corp. 2.050%, 08/15/2030 105,000 87,305 CNO Financial Group, Inc. 5.250%, 05/30/2029 761,000 751,276 Corebridge Financial, Inc. 6.875%, (6.875% to 12-15-27, then 5 Year CMT + 3.846%), 12/15/2052 135,000 134,542 Credit Agricole SA 3.250%, 04/30/2030 (E) 589,000 519,921 4.375%, 0317/2025 (E) 600,000 589,554 6.316%, (6.316% to 10-3-28, then Overnight SOFR + 1.219%),			478 000	470 106
$\begin{array}{c} 4.375\%, (4.375\% to 9-15-28, then 5\\ Year CMT + 3.410\%, 03/15/2028 (G) 316,000 \\ 1900\%, 01/28/2031 \\ 500,000 \\ 421,773 \\ 1900\%, 01/28/2031 \\ 500,000 \\ 421,773 \\ 1900\%, 01/28/2031 \\ 1900\%, 01/28/2031 \\ 1000\%, 04/22/2033 (E) \\ 300,000 \\ 320,353 \\ 1000\%, 04/22/2033 (E) \\ 300,000 \\ 320,353 \\ 11/22/2024 \\ 293,000 \\ 233,399 \\ 2.700\%, 01/15/2025 \\ 219,000 \\ 241,234 \\ 3.250\%, 03/15/2027 \\ 79,000 \\ 73,000\%, 11/27/2028 (E) \\ 134,000 \\ 139,297 \\ 100\%, 00/01/2031 \\ 126,000 \\ 111,882 \\ 126,000 \\ 12$			478,000	479,190
Year CMT + $3.410\%$ ), $03/15/2028$ (G) $316,000$ $245,660$ BlackRock, Inc.       500,000 $421,773$ Blackstone Holdings Finance $000\%$ , $04/22/2033$ (E) $300,000$ $320,353$ Blackstone Private Credit Fund $2350\%$ , $11/22/2024$ $293,000$ $283,399$ $2.700\%$ , $01/15/2025$ $219,000$ $211,234$ $3.250\%$ , $03/15/2027$ $79,000$ $72,470$ $4.000\%$ , $01/15/2029$ $655,000$ $596,303$ $7.050\%$ , $03/15/2025$ (E) $134,000$ $139,297$ Block, Inc. $3.500\%$ , $06/01/2031$ $126,000$ $111,882$ BPCE SA $4.500\%$ , $03/15/2025$ (E) $621,000$ $609,108$ Citigroup, Inc. $4.412\%$ , $(4.412\%$ to $3-31-30$ , then $00000$ $956,445$ $0.50\%$ , $03/15/2025$ (E) $621,000$ $99,487$ $4.700\%$ to $1-30-25$ , then $000000$ $956,445$ $0.173/W$ , $(6.5174\%$ to $5-25-33$ , then $000000$ $956,245$ $36,000$ $358,032$ $0.525/2034$ $0.810,2026$ (G) $320,000$ $315,839$ $01/30/2026$ (G) $320,000$ $315,839$ Citizens Financial Group, Inc. $3.250\%$				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			316,000	245,660
Blackstone Holdings Finance Company LLC 6.200%, 04/22/2033 (E) 300,000 Blackstone Private Credit Fund 2.350%, 11/22/2024 2.350%, 11/22/2024 2.350%, 03/15/2025 2.19,000 2.11,234 3.250%, 03/15/2027 7.9,000 7.4,700 4.000%, 01/15/2029 6.55,000 5.000 5.250%, 06/01/2031 1.000,000 956,445 4.600%, 03/01/2025 (E) 6.21,000 6.000 7.00000 7.0000 7.0000 7.0	BlackRock, Inc.			
$\begin{array}{c} \mbox{Company LLC} & & & & & & & & & & & & & & & & & & &$			500,000	421,773
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
$\begin{array}{llllllllllllllllllllllllllllllllllll$	1 2		200.000	220.252
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			300,000	320,353
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			293.000	283 399
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	· · · · · · · · · · · · · · · · · · ·		,	72,470
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				596,303
Block, Inc. 3.500%, 06/01/2031 BPCE SA 4.500%, 03/15/2025 (E) (24.412%, (4.412% to 3-31-30, then 0) 0.500%, 03/15/2025 (E) (4.412%, (4.412% to 3-31-30, then 0) 0.500%, 03/01/2025 (E) (4.412%, (4.412% to 3-31-30, then 0) 0.500%, 03/01/2026 $(506,000$ $(499,487)4.700%, (4.700% to 1-30-25, then 0)0.70%, (4.700% to 1-30-25, then 0)0.70%, (4.700% to 1-30-25, then 0)0.7130/2025$ (G) (6.714%, (6.7174% to 5-25-33, then 0) 0.725/2034 $(6.250%, to 8-15-26, then 3)month CME Term SOFR +4.779%, 0.8/15/2026$ (G) 3.250%, 04/30/2030 $(2320,000)$ $(315,839)Citizens Financial Group, Inc.3.250%, 04/30/2030$ $(248,000)$ $(87,305)CNA Financial Group, Inc.5.250%, 05/30/2029$ $(761,000)$ $(751,276)Corebridge Financial, Inc.6.875%, (6.875% to 12-15-27, then 5)Year CMT + 3.846\%, 12/15/2052 (135,000) (134,542)Credit Agricole SA3.250%, 01/14/2030$ (E) $589,000$ $(519,921)4.375%, 03/17/2025$ (E) $600,000$ $(589,554)6.316%, (6.316% to 10-3-28, then 0)0.751,276$ $(134,50%, 11/16-26, then 3)0.751,276$ $(134,50%, 11/16-26, then 3)0.751,276$ $(134,50%, 12-15-27, 129%),$ $(134,50%, 12-15/27, 129%)$ $(134,50%, 12,15/2052)$ $(135,000)$ $(134,542)(2.311%, (2.311% to 11-16-26, then 0)0.751,276$ $(2.311% to 11-16-26, then 0)0.751,276$ $(2.3$			,	305,304
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			134,000	139,297
BPCE SA $4.500\%, 03/15/2025$ (E) $621,000$ $609,108$ Citigroup, Inc. $4.412\%, (4.412\% to 3-31-30, then Overnight SOFR + 3.914\%), 03/31/2031       1,000,000 956,445 4.600\%, 03/09/2026 506,000 499,487 4.700\%, (4.700\% to 1-30-25, then Overnight SOFR + 3.234\%), 01/30/2025 (G)       337,000 313,439 6.174\%, (6.174\% to 5-25-33, then Overnight SOFR + 2.661\%), 05/25/2034       346,000 358,032 6.250\%, (6.250\% to 8-15-26, then 3 month CME Term SOFR + 4.4.779\%), 08/15/2026 (G)       320,000 315,839         Citizens Financial Group, Inc. 3.250\%, 04/30/2030       948,000 832,636         CNA Financial Corp. 2.050\%, 08/15/2030       105,000 87,305         CNO Financial Group, Inc. 5.250\%, 05/30/2029       761,000 751,276         Corebridge Financial, Inc. 6.875\%, (6.875\% to 12-15-27, then 5       88,000 832,636         Credit Agricole SA       3.250\%, 01/14/2030 (E)       589,000 519,921 4.375\%, 03/17/2025 (E)       600,000 589,554 6.316\%, (6.316\% to 10-3-28, then Overnight SOFR + 1.860\%), 10/03/2029 (E)       331,000 346,676         Deutsche Bank AG       2.311\%, (c3111\% to 11-16-26, then Overnight SOFR + 1.219\%), 331,000 346,676 $			126,000	111 000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			120,000	111,002
Citigroup, Inc. 4.412%, (4.412% to 3-31-30, then Overnight SOFR + $3.914\%$ ), 03/31/2031 1,000,000 956,445 4.600%, 03/09/2026 506,000 499,487 4.700%, (4.700% to 1-30-25, then Overnight SOFR + $3.234\%$ ), 01/30/2025 (G) 6.174%, (6.174% to 5-25-33, then Overnight SOFR + $2.661\%$ ), 05/25/2034 346,000 358,032 6.250%, (6.250% to 8-15-26, then 3 month CME Term SOFR + 4.779%), 08/15/2026 (G) 320,000 315,839 Citizens Financial Group, Inc. 3.250%, 04/30/2030 CNA Financial Corp. 2.050%, 08/15/2030 CNO Financial Group, Inc. 5.250%, 05/30/2029 761,000 751,276 Corebridge Financial, Inc. 6.875%, (6.875% to 12-15-27, then 5 Year CMT + $3.846\%$ ), 12/15/2052 Credit Agricole SA 3.250%, 01/14/2030 (E) 5.89,000 519,921 4.375%, 03/17/2025 (E) 600,000 589,554 6.316%, (6.316% to 10-3-28, then Overnight SOFR + $1.260\%$ , 10/03/2029 (E) 331,000 346,676 Deutsche Bank AG 2.311%, (2.311% to 11-16-26, then Overnight SOFR + $1.219\%$ ),			621.000	609,108
$\begin{array}{c c} \text{Overnight SOFR + 3.914\%}, & & & & & & & & & & & & & & & & & & &$			,	,
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	6		1 000 000	0.54.145
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
$\begin{array}{c c} \text{Overnight SOFR + 3.234\%}, & & & & & & & & & & & & & & & & & & &$			506,000	499,487
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$				
$\begin{array}{c} \text{Overnight SOFR + 2.661\%),} \\ 05/25/2034 & 346,000 & 358,032 \\ 6.250\%, (6.250\% to 8-15-26, then 3 & \\ month CME Term SOFR + & \\ 4.779\%), 08/15/2026 (G) & 320,000 & 315,839 \\ \text{Citizens Financial Group, Inc.} & \\ 3.250\%, 04/30/2030 & 948,000 & 832,636 \\ \text{CNA Financial Corp.} & \\ 2.050\%, 08/15/2030 & 105,000 & 87,305 \\ \text{CNO Financial Group, Inc.} & \\ 5.250\%, 05/30/2029 & 761,000 & 751,276 \\ \text{Corebridge Financial, Inc.} & \\ 6.875\%, (6.875\% to 12-15-27, then 5 & \\ \text{Year CMT + 3.846\%), 12/15/2052 & 135,000 & 134,542 \\ \text{Credit Agricole SA} & \\ 3.250\%, 01/14/2030 (E) & 589,000 & 519,921 \\ 4.375\%, 03/17/2025 (E) & 600,000 & 589,554 \\ 6.316\% (to 10-3-28, then & \\ \text{Overnight SOFR + 1.860\%),} & \\ 10/03/2029 (E) & 331,000 & 346,676 \\ \text{Deutsche Bank AG} & \\ 2.311\%, (2.311\% to 11-16-26, then & \\ \text{Overnight SOFR + 1.219\%),} \end{array}$			337,000	313,439
$\begin{array}{c} 05/25/2034 & 346,000 & 358,032 \\ 6.250\%, (6.250\% to 8-15-26, then 3 & \\ month CME Term SOFR + & \\ 4.779\%), 08/15/2026 (G) & 320,000 & 315,839 \\ \mbox{Citzens Financial Group, Inc.} & \\ 3.250\%, 04/30/2030 & 948,000 & 832,636 \\ \mbox{CNA Financial Corp.} & \\ 2.050\%, 08/15/2030 & 105,000 & 87,305 \\ \mbox{CNO Financial Group, Inc.} & \\ 5.250\%, 05/30/2029 & 761,000 & 751,276 \\ \mbox{Corebridge Financial, Inc.} & \\ 6.875\%, (6.875\% to 12-15-27, then 5 & \\ Year CMT + 3.846\%), 12/15/2052 & 135,000 & 134,542 \\ \mbox{Credit Agricole SA} & \\ 3.250\%, 01/14/2030 (E) & 589,000 & 519,921 \\ 4.375\%, (6.316\% to 10-3-28, then & \\ Overnight SOFR + 1.860\%), \\ 10/03/2029 (E) & 331,000 & 346,676 \\ \mbox{Deutsche Bank AG} & \\ 2.311\%, (2.311\% to 11-16-26, then & \\ Overnight SOFR + 1.219\%), \end{array}$	6.174%, (6.174% to 5-25-33, then			
	6			
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			346,000	358,032
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
Citizens Financial Group, Inc. 3.250%, 04/30/2030 948,000 832,636 CNA Financial Corp. 2.050%, 08/15/2030 105,000 87,305 CNO Financial Group, Inc. 5.250%, 05/30/2029 761,000 751,276 Corebridge Financial, Inc. 6.875% (6.875% to 12-15-27, then 5 Year CMT + $3.846\%$ ), 12/15/2052 135,000 134,542 Credit Agricole SA 3.250%, 01/14/2030 (E) 589,000 519,921 4.375%, 03/17/2025 (E) 600,000 589,554 6.316% (to 10-3-28, then Overnight SOFR + $1.860\%$ ), 10/03/2029 (E) 331,000 346,676 Deutsche Bank AG 2.311% (c.311% to 11-16-26, then Overnight SOFR + $1.219\%$ ),			320,000	315,839
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			220,000	010,007
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	3.250%, 04/30/2030		948,000	832,636
$\begin{array}{c} \text{CNO Financial Group, Inc.} \\ 5.250\%, 05/30/2029 \\ \text{Corebridge Financial, Inc.} \\ 6.875\%, (6.875\% to 12-15-27, then 5 \\ \text{Year CMT} + 3.846\%), 12/15/2052 \\ \text{135,000} \\ 134,542 \\ \text{Credit Agricole SA} \\ 3.250\%, 01/14/2030 (E) \\ 4.375\%, 03/17/2025 (E) \\ 6.316\%, (6.316\% to 10-3-28, then \\ \text{Overnight SOFR} + 1.860\%), \\ 10/03/2029 (E) \\ 331,000 \\ 346,676 \\ \text{Deutsche Bank AG} \\ 2.311\%, (2.311\% to 11-16-26, then \\ \text{Overnight SOFR} + 1.219\%), \\ \end{array}$				
5.250%, 05/30/2029       761,000       751,276         Corebridge Financial, Inc.       6.875%, (6.875% to 12-15-27, then 5       135,000       134,542         Credit Agricole SA       3.250%, 01/14/2030 (E)       589,000       519,921         4.375%, 03/17/2025 (E)       600,000       589,554         Overnight SOFR + 1.860%), 10/03/2029 (E)       331,000       346,676         Deutsche Bank AG       2.311%, (2.311% to 11-16-26, then Overnight SOFR + 1.219%),       1202			105,000	87,305
$\begin{array}{c} \mbox{Corebridge Financial, Inc.} & & & & & & & & & & & & & & & & & & &$			7(1.000	751 076
			/61,000	/51,276
Year CMT + $3.846\%$ ), $12/15/2052$ $135,000$ $134,542$ Credit Agricole SA3.250%, $01/14/2030$ (E)589,000519,921 $4.375\%$ , $03/17/2025$ (E)600,000589,554 $6.316\%$ , (6.316% to 10-3-28, then Overnight SOFR + $1.860\%$ ), $10/03/2029$ (E)331,000346,676Deutsche Bank AG $2.311\%$ , (2.311% to 11-16-26, then Overnight SOFR + $1.219\%$ ),351,000346,676				
Credit Agricole SA 3.250%, 01/14/2030 (E) 589,000 519,921 4.375%, 03/17/2025 (E) 600,000 589,554 6.316%, (6.316% to 10-3-28, then Overnight SOFR + 1.860%), 10/03/2029 (E) 331,000 346,676 Deutsche Bank AG 2.311%, (2.311% to 11-16-26, then Overnight SOFR + 1.219%),			135.000	134,542
4.375%, 03/17/2025 (E)       600,000       589,554         6.316%, (6.316% to 10-3-28, then       0       0         Overnight SOFR + 1.860%),       10/03/2029 (E)       331,000         10/03/2029 (E)       331,000       346,676         Deutsche Bank AG       2.311%, (2.311% to 11-16-26, then       0         Overnight SOFR + 1.219%),       0       0	Credit Agricole SA			- /-
6.316%, (6.316% to 10-3-28, then         Overnight SOFR + 1.860%),         10/03/2029 (E)         331,000         346,676         Deutsche Bank AG         2.311%, (2.311% to 11-16-26, then         Overnight SOFR + 1.219%),	3.250%, 01/14/2030 (E)			
Overnight SOFR + 1.860%), 10/03/2029 (E) 331,000 346,676 Deutsche Bank AG 2.311%, (2.311% to 11-16-26, then Overnight SOFR + 1.219%),			600,000	589,554
10/03/2029 (E)         331,000         346,676           Deutsche Bank AG         2.311%, (2.311% to 11-16-26, then Overnight SOFR + 1.219%),         346,676				
Deutsche Bank AG 2.311%, (2.311% to 11-16-26, then Overnight SOFR + 1.219%),			331 000	316 676
2.311%, (2.311% to 11-16-26, then Overnight SOFR + 1.219%),			551,000	540,070
Overnight SOFR + 1.219%),				
11/16/2027 535,000 489,199				
	11/16/2027		535,000	489,199

Shares or

#### **Active Bond Trust (continued)**

	Snares or Principal	
	Amount	Value
CORPORATE BONDS (continued)		
Financials (continued)		
Deutsche Bank AG (continued)		
3.742%, (3.742% to 1-7-32, then Overnight SOFR + 2.257%),		
01/07/2033 \$	703,000	\$ 577,103
6.819%, (6.819% to 11-20-28, then	,	
Overnight SOFR + 2.510%),	110.000	101.777
11/20/2029 Discover Financial Services	410,000	431,666
4.100%, 02/09/2027	117,000	112,275
Fifth Third Bancorp	.,	,
8.689%, (3 month CME Term SOFR		
+ 3.295%), 01/29/2024 (C)(G) Fiserv, Inc.	410,000	391,669
2.250%, 06/01/2027	400,000	369,883
Huntington Bancshares, Inc.	,	203,000
6.208%, (6.208% to 8-21-28, then		
Overnight SOFR $+ 2.020\%$ ),	201.000	202.9(1
08/21/2029 ING Groep NV	381,000	392,861
6.500%, (6.500% to 4-16-25, then 5		
Year U.S. Swap Rate + 4.446%),		
04/16/2025 (G)	135,000	131,475
Jefferies Financial Group, Inc. 5.875%, 07/21/2028	482,000	494,244
JPMorgan Chase & Co.	402,000	+)+,2++
2.522%, (2.522% to 4-22-30, then		
Overnight SOFR + $2.040\%$ ),	1 151 000	005 010
04/22/2031 2.956%, (2.956% to 5-13-30, then 3	1,151,000	995,312
month CME Term SOFR +		
2.515%), 05/13/2031	1,103,000	969,287
4.600%, (4.600% to 2-1-25, then 3		
month CME Term SOFR + $2.125\%$ $02/01/2025$ (C)	022.000	200.047
3.125%), 02/01/2025 (G) KKR Group Finance Company XII LLC	923,000	890,067
4.850%, 05/17/2032 (E)	500,000	488,960
Lazard Group LLC		
4.375%, 03/11/2029	608,000	588,146
Liberty Mutual Group, Inc. 3.950%, 05/15/2060 (E)	500,000	359,375
4.125%, (4.125% to 12-15-26, then 5	200,000	000,010
Year CMT + 3.315%),		
12/15/2051 (E)	203,000	170,094
Lloyds Banking Group PLC 7.500%, (7.500% to 6-27-24, then 5		
Year U.S. Swap Rate $+ 4.760\%$ ,		
06/27/2024 (G)	531,000	525,639
M&T Bank Corp.		
5.125%, (5.125% to 11-1-26, then 3 month LIBOR + 3.520%),		
11/01/2026 (G)	116,000	100,204
Macquarie Bank, Ltd.		
3.624%, 06/03/2030 (E)	424,000	368,448
MetLife, Inc. 3.000%, 03/01/2025	300,000	293,450
6.400%, (6.400% to 12-15-36, then 3	500,000	275,150
month LIBOR + 2.205%),		
12/15/2036	292,000	301,131
Morgan Stanley 2.239%, (2.239% to 7-21-31, then		
Overnight SOFR $+ 1.178\%$ ),		
07/21/2032	203,000	165,697
2.484%, (2.484% to 9-16-31, then		
Overnight SOFR + 1.360%), 09/16/2036	1,511,000	1,197,600
····	1,011,000	.,.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

Active Dona Hust (continu	icu)		
		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			
Financials (continued)			
Morgan Stanley (continued)			
3.622%, (3.622% to 4-1-30, then			
Overnight SOFR + 3.120%),			
04/01/2031	\$	1,000,000	\$ 921,226
4.431%, (4.431% to 1-23-29, then 3			
month CME Term SOFR + 1.890%), 01/23/2030		70,000	68,178
5.123%, (5.123% to 2-1-28, then		70,000	00,170
Overnight SOFR + $1.730\%$ ),			
02/01/2029		131,000	131,596
5.164%, (5.164% to 4-20-28, then			
Overnight SOFR + 1.590%),			
04/20/2029		412,000	414,355
5.449%, (5.449% to 7-20-28, then			
Overnight SOFR + 1.630%), 07/20/2029		205 000	200 005
5.948%, (5.948% to 1-19-33, then 5		205,000	208,885
Year CMT + $2.430\%$ ), $01/19/2038$		1,000,000	1,011,294
MSCI, Inc.		1,000,000	1,011,294
3.625%, 11/01/2031 (E)		712,000	626,659
Nationstar Mortgage Holdings, Inc.			
5.125%, 12/15/2030 (E)		85,000	76,851
5.500%, 08/15/2028 (E)		156,000	150,006
6.000%, 01/15/2027 (E)		99,000	98,258
NatWest Group PLC			
6.000%, $(6.000%$ to $6-29-26$ , then 5		672 000	650 662
Year CMT + 5.625%), 12/29/2025 (G) NatWest Markets PLC		673,000	650,662
1.600%, 09/29/2026 (E)		877,000	800,336
OneMain Finance Corp.			,
9.000%, 01/15/2029		116,000	122,639
PayPal Holdings, Inc.			
2.300%, 06/01/2030		400,000	349,627
Popular, Inc.		260.000	0/7 475
7.250%, 03/13/2028		260,000	267,475
Raymond James Financial, Inc. 4.950%, 07/15/2046		500,000	466,445
Santander Holdings USA, Inc.		500,000	400,445
2.490%, (2.490% to 1-6-27, then			
Overnight SOFR + 1.249%),			
01/06/2028		572,000	523,653
3.244%, 10/05/2026		651,000	613,187
3.450%, 06/02/2025		560,000	543,957
4.400%, 07/13/2027		143,000	138,852
SBL Holdings, Inc.		200.000	246,000
5.000%, 02/18/2031 (E)		300,000	246,999
Societe Generale SA 5.375%, (5.375% to 11-18-30, then 5			
Year CMT $+ 4.514\%$ ),			
11/18/2030 (E)(G)		287,000	234,804
6.446%, (6.446% to 1-10-28, then 1		207,000	20 1,00 1
Year CMT + 2.550%),			
01/10/2029 (E)		1,005,000	1,039,654
Teachers Insurance & Annuity			
Association of America			
4.270%, 05/15/2047 (E)		695,000	605,083
The Charles Schwab Corp. $5.643\%$ to $5.10.28$ then			
5.643%, (5.643% to 5-19-28, then Overnight SOFR + 2.210%),			
05/19/2029		669,000	686,270
6.196%, (6.196% to 11-17-28, then		007,000	000,270
Overnight SOFR + $1.878\%$ ),			
11/17/2029		639,000	670,086

#### **Active Bond Trust (continued)**

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
<b>CORPORATE BONDS</b> (continued)			<b>CORPORATE BONDS</b> (continued)		
Financials (continued)			Health care (continued)		
The Goldman Sachs Group, Inc.			Biogen, Inc.		
2.615%, (2.615% to 4-22-31, then			2.250%, 05/01/2030	\$ 400,000	
Overnight SOFR + 1.281%),			3.150%, 05/01/2050	500,000	351,081
04/22/2032	\$ 1,954,000	\$ 1,640,204	Cencora, Inc.	524.000	460.006
2.650%, (2.650% to 10-21-31, then Overnight SOFR + 1.264%),			2.800%, 05/15/2030 Centene Corp.	524,000	469,806
10/21/2032	337,000	280,826	2.450%, 07/15/2028	88,000	78,373
3.500%, 04/01/2025	500,000	488,628	3.000%, 10/15/2030	541,000	468,530
The PNC Financial Services Group, Inc.			3.375%, 02/15/2030	123,000	110,359
3.400%, (3.400% to 9-15-26, then 5			CVS Health Corp.		
Year CMT + 2.595%),	0.67 0.00	(02.525	3.750%, 04/01/2030	479,000	450,597
09/15/2026 (G) 5 5820 (5 5820 to 6 12 28 then	867,000	693,535	5.050%, 03/25/2048	558,000	521,902
5.582%, (5.582% to 6-12-28, then Overnight SOFR + 1.841%),			5.250%, 01/30/2031 DaVita, Inc.	67,000	68,728
06/12/2029	1,012,000	1,033,588	3.750%, 02/15/2031 (E)	187,000	153,593
5.939%, (5.939% to 8-18-33, then	,- ,	,,.	4.625%, 06/01/2030 (E)	302,000	263,463
Overnight SOFR + 1.946%),			Fresenius Medical Care US Finance		
08/18/2034	583,000	606,050	III, Inc.	005 000	= <0.001
6.250%, ( $6.250%$ to $3-15-30$ , then 7			2.375%, 02/16/2031 (E)	995,000	769,084
Year CMT + 2.808%), 03/15/2030 (G)	262,000	244,228	Humana, Inc. 3.125%, 08/15/2029	500,000	462,834
8.679%, (3 month CME Term SOFR	202,000	244,220	IQVIA, Inc.	500,000	402,004
+ 3.302%), 03/01/2024 (C)(G)	393,000	391,987	6.250%, 02/01/2029 (E)	320,000	334,063
Truist Financial Corp.			Pfizer, Inc.		
5.867%, (5.867% to 6-8-33, then			2.625%, 04/01/2030	500,000	450,977
Overnight SOFR $+ 2.361\%$ ),	(02.000	(14.007	Royalty Pharma PLC	12( 000	112 000
06/08/2034 7.161%, (7.161% to 10-30-28, then	602,000	614,097	1.750%, 09/02/2027 Stanford Health Care	126,000	112,988
Overnight SOFR $+ 2.446\%$ ),			3.310%, 08/15/2030	225,000	207,735
10/30/2029	191,000	206,286	Star Parent, Inc.	220,000	201,100
U.S. Bancorp	,	, ,	9.000%, 10/01/2030 (E)	132,000	139,109
5.836%, (5.836% to 6-10-33, then			Teva Pharmaceutical Finance		
Overnight SOFR + $2.260\%$ ),	(50.000	(70 774	Company LLC	40.000	46.002
06/12/2034 6.787%, (6.787% to 10-26-26, then	659,000	679,774	6.150%, 02/01/2036 Thermo Fisher Scientific, Inc.	49,000	46,893
Overnight SOFR + 1.880%),			4.977%, 08/10/2030	166,000	170,060
10/26/2027	631,000	658,806	Universal Health Services, Inc.	100,000	170,000
UBS Group AG			1.650%, 09/01/2026	545,000	495,864
6.301%, (6.301% to 9-22-33, then 1			2.650%, 10/15/2030	568,000	481,623
Year CMT + 2.000%), 09/22/2034 (E)	400,000	423,449	Utah Acquisition Sub, Inc.	000 000	772 115
Visa, Inc. 2.050%, 04/15/2030	400,000	351,472	3.950%, 06/15/2026 5.250%, 06/15/2046	800,000 250,000	773,115 208,179
Wells Fargo & Company	400,000	551,472	Varex Imaging Corp.	250,000	200,177
2.393%, (2.393% to 6-2-27, then			7.875%, 10/15/2027 (E)	149,000	149,822
Overnight SOFR + 2.100%),			Viatris, Inc.		
06/02/2028	1,600,000	1,465,480	2.700%, 06/22/2030	364,000	308,132
2.879%, (2.879% to 10-30-29, then 3 month CME Term SOFR +			4.000%, 06/22/2050	308,000	216,652
1.432%), 10/30/2030	1,216,000	1,080,978			10,671,854
3.350%, (3.350% to 3-2-32, then	1,210,000	1,000,070	Industrials – 4.9%		
Overnight SOFR + 1.500%),			3M Company 3.050%, 04/15/2030	500,000	450,660
03/02/2033	1,519,000	1,326,719	AerCap Ireland Capital DAC	500,000	450,000
5.875%, (5.875% to 6-15-25, then	1 (00 000	1 501 220	1.750%, 01/30/2026	575,000	533,959
9.865% thereafter), 06/15/2025 (G)	1,608,000	1,591,239	2.450%, 10/29/2026	2,029,000	1,878,694
		53,696,340	3.000%, 10/29/2028	559,000	510,361
Health care – 1.9% AbbVie, Inc.			Air Canada 2013-1 Class A Pass		
Add vie, inc. 3.200%, 11/21/2029	1,561,000	1,459,206	Through Trust 4.125%, 05/15/2025 (E)	146,456	140,964
AdaptHealth LLC	1,501,000	1,459,200	Air Canada 2017-1 Class B Pass	170,750	1-10,204
5.125%, 03/01/2030 (E)	168,000	131,052	Through Trust		
Amgen, Inc.			3.700%, 01/15/2026 (E)	132,751	125,630
5.250%, 03/02/2030	109,000	112,052	Air Canada 2020-1 Class C Pass		
Baxter International, Inc. 3.500%, 08/15/2046	500,000	364,771	Through Trust 10.500%, 07/15/2026 (E)	164,000	178,088
5.50070, 00/15/2040	500,000	504,771	10.500 <i>%</i> , 071572020 (E)	104,000	170,000

Shares or

#### **Active Bond Trust (continued)**

# Active Bond Trust (continued)

Shares or

		Shares or Principal	
	_	Amount	Value
CORPORATE BONDS (continued)			
Industrials (continued)			
Air Lease Corp.	<i>.</i>	200.000	¢ 100.000
2.100%, 09/01/2028	\$	208,000	
2.875%, 01/15/2026 3.125%, 12/01/2030		150,000 400,000	142,899 349,861
3.625%, 12/01/2027		225,000	212,771
Alaska Airlines 2020-1 Class B Pass		225,000	212,771
Through Trust			
8.000%, 08/15/2025 (E)		115,263	115,506
American Airlines 2015-1 Class A Pass			
Through Trust		1 2 4 0 1 0 0	1 154 250
3.375%, 05/01/2027 American Airlines 2016-1 Class A Pass		1,260,400	1,154,250
Through Trust			
4.100%, 01/15/2028		544,152	501,211
American Airlines 2016-1 Class AA Pass		511,152	501,211
Through Trust			
3.575%, 01/15/2028		82,028	76,444
American Airlines 2016-3 Class A Pass			
Through Trust			
3.250%, 10/15/2028		39,025	34,060
American Airlines 2017-1 Class A Pass			
Through Trust 4.000%, 02/15/2029		134,505	120,492
American Airlines 2017-1 Class AA Pass		154,505	120,492
Through Trust			
3.650%, 02/15/2029		473,513	438,026
American Airlines 2017-2 Class A Pass			
Through Trust			
3.600%, 10/15/2029		140,465	122,988
American Airlines 2019-1 Class A Pass			
Through Trust 3.500%, 02/15/2032		544,415	462,855
American Airlines 2019-1 Class AA Pass		544,415	402,055
Through Trust			
3.150%, 02/15/2032		542,795	474,536
American Airlines 2019-1 Class B Pass			
Through Trust			
3.850%, 02/15/2028		101,327	90,539
American Airlines 2021-1 Class A Pass			
Through Trust		115 712	277 052
2.875%, 07/11/2034 American Airlines 2021-1 Class B Pass		445,743	377,852
Through Trust			
3.950%, 07/11/2030		603,330	535,498
American Airlines Group, Inc.		,	
3.750%, 03/01/2025 (E)(F)		500,000	487,255
American Airlines, Inc.			
7.250%, 02/15/2028 (E)		198,000	200,263
APX Group, Inc.		21 < 000	201.267
5.750%, 07/15/2029 (E)		216,000	201,367
Ashtead Capital, Inc. 2.450%, 08/12/2031 (E)		200,000	162 822
4.375%, 08/15/2027 (E)		200,000 200,000	162,822 192,023
Beacon Roofing Supply, Inc.		200,000	172,025
4.125%, 05/15/2029 (E)		188,000	171,391
BlueLinx Holdings, Inc.		,	,
6.000%, 11/15/2029 (E)		215,000	198,967
British Airways 2018-1 Class A Pass			
Through Trust			
4.125%, 09/20/2031 (E)		70,992	64,550
British Airways 2020-1 Class A Pass			
Through Trust 4.250%, 11/15/2032 (E)		114,549	106,644

		Shares or Principal	
	-	Amount	Value
CORPORATE BONDS (continued)			
Industrials (continued)			
British Airways 2020-1 Class B Pass Through Trust			
8.375%, 11/15/2028 (E)	\$	75,047	\$ 77,522
Builders FirstSource, Inc.			100.000
4.250%, 02/01/2032 (E) 6.375%, 06/15/2032 (E)		221,000 165,000	199,338 168,494
Canadian Pacific Railway Company		105,000	100,474
2.875%, 11/15/2029		500,000	450,297
Carrier Global Corp. 2.700%, 02/15/2031		500,000	436,824
Concentrix Corp. 6.600%, 08/02/2028		636,000	654 124
Delta Air Lines, Inc.		030,000	654,124
4.375%, 04/19/2028 (F)		578,000	559,227
4.750%, 10/20/2028 (E)		784,051	771,105
Emerald Debt Merger Sub LLC 6.625%, 12/15/2030 (E)		171,000	174,654
Flowserve Corp.		171,000	171,001
3.500%, 10/01/2030		176,000	155,470
Global Infrastructure Solutions, Inc. 5.625%, 06/01/2029 (E)		247,000	225,559
HEICO Corp.			
5.250%, 08/01/2028 Huntington Ingalls Industries, Inc.		300,000	306,291
3.844%, 05/01/2025		450,000	440,513
4.200%, 05/01/2030		422,000	402,170
Ingersoll Rand, Inc. 5.400%, 08/14/2028		61,000	62,857
JB Poindexter & Company, Inc.			
8.750%, 12/15/2031 (E)		112,000	114,240
JetBlue 2019-1 Class AA Pass Through Trust			
2.750%, 05/15/2032		450,226	379,786
Masco Corp.		412,000	220 674
2.000%, 10/01/2030 MasTec, Inc.		412,000	339,674
4.500%, 08/15/2028 (E)		146,000	137,103
Owens Corning		45 000	42 210
3.875%, 06/01/2030 3.950%, 08/15/2029		45,000 654,000	42,210 622,862
Penske Truck Leasing Company LP			,
5.875%, 11/15/2027 (E)		400,000	408,837
Prime Security Services Borrower LLC 3.375%, 08/31/2027 (E)		62,000	57,486
6.250%, 01/15/2028 (E)		173,000	171,991
Regal Rexnord Corp.			
6.050%, 02/15/2026 (E)		428,000	432,731
6.400%, 04/15/2033 (E) The Boeing Company		187,000	194,904
3.200%, 03/01/2029		199,000	186,104
5.040%, 05/01/2027		1,033,000	1,042,016
5.150%, 05/01/2030 5.805%, 05/01/2050		1,420,000 400,000	1,445,576 414,220
TransDigm, Inc.		400,000	414,220
5.500%, 11/15/2027		190,000	186,148
TriNet Group, Inc. 3.500%, 03/01/2029 (E)		104,000	93,038
Uber Technologies, Inc.		104,000	75,050
4.500%, 08/15/2029 (E)		330,000	314,809
United Airlines 2014-2 Class A Pass Through Trust			
3.750%, 09/03/2026		697,755	664,749
United Airlines 2016-1 Class A Pass			
Through Trust		510 771	490.060
3.450%, 07/07/2028		548,776	489,262

#### **Active Bond Trust (continued)**

Active Donu Trust (conti		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-		
Industrials (continued)			
United Airlines 2016-1 Class B Pass			
Through Trust			
3.650%, 01/07/2026	\$	248,071	\$ 234,898
United Airlines 2018-1 Class B Pass			
Through Trust			
4.600%, 03/01/2026 United Airlines 2019-1 Class A Pass		120,379	114,315
Through Trust			
4.550%, 08/25/2031		501,571	444,506
United Airlines 2020-1 Class A Pass		001,071	111,000
Through Trust			
5.875%, 10/15/2027		936,185	947,821
United Airlines 2020-1 Class B Pass			
Through Trust		167.000	160 514
4.875%, 01/15/2026 United Airlines 2023-1 Class A Pass		167,808	162,544
Through Trust			
5.800%, 01/15/2036		655,000	664,227
United Airlines, Inc.		000,000	001,227
4.375%, 04/15/2026 (E)		31,000	30,207
4.625%, 04/15/2029 (E)		70,000	65,466
United Rentals North America, Inc.			
3.875%, 11/15/2027		177,000	168,894
US Airways 2012-2 Class A Pass			
Through Trust 4.625%, 06/03/2025		137,916	134,075
Verisk Analytics, Inc.		157,910	154,075
4.125%, 03/15/2029		400,000	390,201
			27,174,801
Information technology – 2.8%			
Autodesk, Inc.			
2.850%, 01/15/2030		99,000	89,235
Broadcom, Inc.			
2.450%, 02/15/2031 (E)		1,000,000	855,063
3.419%, 04/15/2033 (E)		433,000	380,307
4.750%, 04/15/2029 CDW LLC		2,024,000	2,028,558
3.250%, 02/15/2029		119,000	108,813
Consensus Cloud Solutions, Inc.		119,000	100,010
6.500%, 10/15/2028 (E)		144,000	130,616
Dell International LLC			
5.300%, 10/01/2029		913,000	940,209
Foundry JV Holdco LLC		540.000	5 ( 9 0 ( 9
5.875%, 01/25/2034 (E)		548,000	562,869
Gartner, Inc. 4.500%, 07/01/2028 (E)		671,000	636,328
Jabil, Inc.		071,000	030,328
3.600%, 01/15/2030		180,000	162,956
Marvell Technology, Inc.		,	,
2.450%, 04/15/2028		799,000	721,014
Micron Technology, Inc.			
2.703%, 04/15/2032		227,000	190,644
4.185%, 02/15/2027		567,000	556,128
4.663%, 02/15/2030		1,000,000	975,986
5.327%, 02/06/2029		1,110,000	1,132,117
6.750%, 11/01/2029 Motorola Solutions, Inc.		1,537,000	1,660,861
2.300%, 11/15/2030		861,000	726,992
2.750%, 05/24/2031		715,000	611,110
		. 15,000	011,110
NXP BV			
NXP BV 3.875%, 06/18/2026		798,000	777,475
3.875%, 06/18/2026		798,000	777,475
NXP BV 3.875%, 06/18/2026 Oracle Corp. 2.950%, 04/01/2030 5.550%, 02/06/2053		798,000 355,000 1,000,000	777,475 320,404 1,000,279

fieure Dona fiast (contain	aca.	Shares or	
	_	Principal Amount	Value
CORPORATE BONDS (continued)			
Information technology (continued)			
Qorvo, Inc.	¢	212 000	¢ 101.000
3.375%, 04/01/2031 (E)	\$	212,000	\$ 181,380
Qualcomm, Inc. 1.650%, 05/20/2032 (F)		566,000	461,638
VeriSign, Inc. 2.700%, 06/15/2031		190,000	162,842
			15,373,824
Materials – 1.4% Amcor Flexibles North America, Inc.			
3.100%, 09/15/2026		500,000	469,079
Anglo American Capital PLC		,	,
4.750%, 04/10/2027 (E)		403,000	397,675
Arsenal AIC Parent LLC		111.000	115.010
8.000%, 10/01/2030 (E)		111,000	115,813
Braskem Idesa SAPI 6.990%, 02/20/2032 (E)		201,000	117,691
Braskem Netherlands Finance BV		201,000	117,071
4.500%, 01/31/2030 (E)		770,000	597,646
5.875%, 01/31/2050 (E)		240,000	166,302
Cemex SAB de CV 2.875% = 07/(11/2021) (E)		207.000	265 627
3.875%, 07/11/2031 (E) 5.200%, 09/17/2030 (E)		297,000 224,000	265,627 215,833
CF Industries, Inc.		221,000	210,000
4.950%, 06/01/2043		175,000	159,953
First Quantum Minerals, Ltd.		202.000	226 622
6.875%, 10/15/2027 (E)		302,000	256,653
Freeport-McMoRan, Inc. 4.250%, 03/01/2030		614,000	576,589
5.400%, 11/14/2034		237,000	238,557
5.450%, 03/15/2043		889,000	864,855
Glencore Funding LLC			
2.625%, 09/23/2031 (E)		500,000	424,257
Graphic Packaging International LLC 3.500%, 03/01/2029 (E)		198,000	178,276
Hudbay Minerals, Inc.		170,000	110,210
4.500%, 04/01/2026 (E)		66,000	63,840
Huntsman International LLC 4.500%, 05/01/2029		500,000	481,645
Mauser Packaging Solutions Holding		500,000	-01,0-0
Company			
7.875%, 08/15/2026 (E)		140,000	142,475
Methanex Corp. 5.650%, 12/01/2044		450,000	392,319
Newmont Corp.		150,000	572,517
2.800%, 10/01/2029		142,000	129,561
Novelis Corp. 4.750%, 01/30/2030 (E)		267,000	251,100
Owens-Brockway Glass Container, Inc.		207,000	201,100
6.625%, 05/13/2027 (E)		130,000	130,016
7.250%, 05/15/2031 (E)		92,000	93,278
Pactiv Evergreen Group Issuer, Inc. 4.000%, 10/15/2027 (E)		312,000	291,720
Sasol Financing USA LLC		512,000	271,720
5.500%, 03/18/2031		192,000	161,628
Standard Industries, Inc.			
3.375%, 01/15/2031 (E)		142,000	122,158
4.375%, 07/15/2030 (E) 5.000%, 02/15/2027 (E)		149,000 73,000	136,840 71,170
Summit Materials LLC		75,000	/1,170
7.250%, 01/15/2031 (E)		122,000	128,552
			7,641,108
Real estate – 1.4%			
American Homes 4 Rent LP		216 000	200.004
4.250%, 02/15/2028		316,000	306,664

Shares or

#### Active Bond Trust (continued)

#### Principal Value Amount **CORPORATE BONDS** (continued) Real estate (continued) American Tower Corp. \$ 3.550%, 07/15/2027 484,000 \$ 464,117 3.800%, 08/15/2029 471.000 447.139 American Tower Trust I 3.652%, 03/23/2028 (E) 315.000 297.562 5.490%, 03/15/2028 (E) 359,000 364,132 Brixmor Operating Partnership LP 4.050%, 07/01/2030 500,000 467,226 CoStar Group, Inc. 2.800%, 07/15/2030 (E) 629,805 741,000 Cushman & Wakefield US Borrower LLC 8.875%, 09/01/2031 (E) 20,000 21,195 EPR Properties 4.950%, 04/15/2028 (F) 350,000 331,807 ERP Operating LP 3.375%, 06/01/2025 300,000 293,506 Extra Space Storage LP 2.350%, 03/15/2032 500,000 407,559 GLP Capital LP 3.250%, 01/15/2032 521,000 439,855 4.000%, 01/15/2030 134,135 147,000 5.375%, 04/15/2026 214,000 212,677 Host Hotels & Resorts LP 2.900%, 12/15/2031 500,000 419,493 Iron Mountain Information Management Services, Inc. 5.000%, 07/15/2032 (E) 66,000 60,455 Iron Mountain, Inc. 5.250%, 07/15/2030 (E) 159,000 151,353 SBA Tower Trust 1.884%, 01/15/2026 (E) 500,000 463,881 6.599%, 01/15/2028 (E) 515,000 529,302 VICI Properties LP 3.875%, 02/15/2029 (E) 146,000 134,120 160,000 4.125%, 08/15/2030 (E) 145,748 4.625%, 12/01/2029 (E) 571,000 538,024 5.125%, 05/15/2032 77,000 75,060 Welltower OP LLC 2.700%, 02/15/2027 400,000 374,953 7,709,768 Utilities - 2.0% AES Panama Generation Holdings SRL 4.375%, 05/31/2030 (E) 395,784 332,459 American Electric Power Company, Inc. 5.625%, 03/01/2033 113,000 117,722 Atlantica Transmision Sur SA 203,016 200,732 6.875%, 04/30/2043 (E) Consolidated Edison Company of New York Inc. 3.350%, 04/01/2030 500,000 466,201 3.950%, 04/01/2050 500,000 417,251 Constellation Energy Generation LLC 6.125%, 01/15/2034 95.000 101.658 6.500%, 10/01/2053 312,000 351,846 Dominion Energy, Inc. 3.375%, 04/01/2030 604,000 556,054 3.600%, 03/15/2027 500,000 480,355 Duke Energy Corp. 2.450%, 06/01/2030 105,000 91,537 5.750%, 09/15/2033 684,407 647,000 Electricite de France SA 9.125%, (9.125% to 6-15-33, then 5 Year CMT + 5.411%), 03/15/2033 (E)(G) 221,000 246,727

Ň	Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
Utilities (continued)		
Emera US Finance LP		
3.550%, 06/15/2026 \$	568,000	\$ 547,257
FirstEnergy Corp. 2.650%, 03/01/2030	194,000	167,602
3.400%, 03/01/2050	82,000	57,792
Georgia Power Company	- ,	,
4.950%, 05/17/2033	175,000	176,412
NextEra Energy Capital Holdings, Inc.	1 40 000	110 7(0
2.250%, 06/01/2030 NextEra Energy Operating Partners LP	140,000	119,760
3.875%, 10/15/2026 (E)	168,000	159,956
4.500%, 09/15/2027 (E)	201,000	193,466
NiSource, Inc.		
1.700%, 02/15/2031	105,000	85,072
3.600%, 05/01/2030	170,000	158,174
5.250%, 03/30/2028	66,000	67,295
NRG Energy, Inc. 2.450%, 12/02/2027 (E)	554,000	499,478
3.625%, 02/15/2031 (E)	175,000	150,356
3.875%, 02/15/2032 (E)	626,000	535,887
4.450%, 06/15/2029 (E)	412,000	388,740
7.000%, 03/15/2033 (E)	548,000	579,211
10.250%, (10.250% to 3-15-28, then 5		
Year CMT + 5.920%), 03/15/2028 (E)(G)	226,000	235,285
Sempra	220,000	255,265
5.500%, 08/01/2033	534,000	553,469
The Southern Company		
5.700%, 03/15/2034	166,000	174,553
Vistra Corp.		
8.000%, (8.000% to 10-15-26, then 5		
Year CMT + 6.930%), 10/15/2026 (E)(G)	18,000	17,922
Vistra Operations Company LLC	10,000	17,722
3.700%, 01/30/2027 (E)	1,034,000	979,374
4.300%, 07/15/2029 (E)	950,000	888,864
6.950%, 10/15/2033 (E)	431,000	453,600
		11,236,474
TOTAL CORPORATE BONDS		
(Cost \$208,633,150)		\$ 201,906,184
<b>CAPITAL PREFERRED SECURITIES - 0.0%</b>		
Financials – 0.0%		
Truist Financial Corp.		
6.291%, (Greater of 3 month CME		
Term SOFR + $0.907\%$ or $4.000\%$ ),	125 000	205 400
12/15/2024 (C)(G)	425,000	295,490
TOTAL CAPITAL PREFERRED SECURITIES (Cost \$357,448)		\$ 295,490
		φ 2/3,4/0
MUNICIPAL BONDS – 0.6%		
Foothill-Eastern Transportation Corridor Agency (California)		
4.094%, 01/15/2049	1,000,000	833,917
Golden State Tobacco Securitization	1,000,000	000,917
Corp. (California)		
4.214%, 06/01/2050	231,000	173,813
Sales Tax Securitization Corp. (Illinois)		100 (1-
4.637%, 01/01/2040 State Board of Administration Einence	445,000	432,617
State Board of Administration Finance Corp. (Florida)		
1.705%, 07/01/2027	174,000	157,541
State of Connecticut, GO	1,000	107,011
2.677%, 07/01/2030	250,000	225,672

Shares or

#### **Active Bond Trust (continued)**

	Shares or Principal Amount	Value	
MUNICIPAL BONDS (continued) The School District of Philadelphia			COLLATE OBLIGAT
(Pennsylvania), GO			Commercia
5.995%, 09/01/2030 \$	315,000	\$ 329,934	residential
The School District of Philadelphia			Citigroup C
(Pennsylvania), GO	1 010 000	1 004 107	Mortgage
6.765%, 06/01/2040	1,010,000	1,084,127	Series 20
TOTAL MUNICIPAL BONDS (Cost \$3,748,43)	2)	\$ 3,237,621	0.8589 Series 20
COLLATERALIZED MORTGAGE OBLIGA	ATIONS – 5.8%		Series 20 5.8209
Commercial and residential – 3.5%			Cold Storag
Angel Oak Mortgage Trust LLC			Series 20
Series 2021-2, Class A1,			CME Ter
0.985%, 04/25/2066 (B)(E)	107,131	90,411	7.572%,
Series 2021-4, Class A1,	224 200	100 510	COLT Mort
1.035%, 01/20/2065 (B)(E)	234,209	188,713	Series 20
Arbor Multifamily Mortgage Securities			0.924%,
Trust Series 2020-MF1, Class XA IO			COLT Trust
0.952%, 05/15/2053 (E)	4,290,625	191,437	Series 20
Arroyo Mortgage Trust	т,290,023	171,437	1.390%,
Series 2021-1R, Class A1			Commercia Fitzgeral
1.175%, 10/25/2048 (B)(E)	173,284	141,422	Series 20
BAMLL Commercial Mortgage			0.8799
Securities Trust			Series 20
Series 2019-BPR, Class ENM			0.4059
3.719%, 11/05/2032 (B)(E)	116,000	39,464	Commercia
BANK			(Citigrou
Series 2019-BN20, Class ASB,	400.000	27( 002	Series 20
2.933%, 09/15/2062	400,000	376,093	0.432%,
Series 2021-BN34, Class XA IO, 0.975%, 06/15/2063	12,741,567	637,923	Commercia
BBCMS Mortgage Trust	12,741,507	057,925	Bank AG
Series 2020-C6, Class A2			Series 20
2.690%, 02/15/2053	101,000	93,405	4.3949 Series 20
BBCMS Trust	. ,	,	4.3949
Series 2015-SRCH, Class D			Series 20
4.957%, 08/10/2035 (B)(E)	194,000	140,282	3.2449
Benchmark Mortgage Trust			Series 20
Series 2019-B12, Class A2,	225.020	215.005	2.8969
3.001%, 08/15/2052	235,028	215,997	Series 20
Series 2019-B15, Class XA IO, 0.813%, 12/15/2072	9,805,011	221 225	2.1739
BMO Mortgage Trust	9,805,011	331,225	Commercia
Series 2022-C2, Class A5			Bank AG
4.813%, 07/15/2054 (B)	500,000	495,973	Series 20
BRAVO Residential Funding Trust	200,000		0.939%, Credit Suiss
Series 2021-NQM1, Class A1			Capital C
0.941%, 02/25/2049 (B)(E)	113,770	100,343	Series 20
BX Trust			2.2579
Series 2019-OC11, Class A,			Series 20
3.202%, 12/09/2041 (E)	383,000	338,077	1.1799
Series 2019-OC11, Class D,	200.000	0/1.110	Series 20
3.944%, 12/09/2041 (B)(E)	300,000	261,110	1.0159
Series 2022-CLS, Class A, 5 760% 10/13/2027 (E)	267 000	267 150	Series 20
5.760%, 10/13/2027 (E) CD Mortgage Trust	267,000	267,158	0.9389
Series 2017-CD3, Class A4			Series 20
3.631%, 02/10/2050	800,000	742,425	1.1749 CSAU Con
CHL Mortgage Pass-Through Trust	000,000	772,723	CSAIL Con Series 20
Series 2004-HYB2, Class 4A			2.7639
4.688%, 07/20/2034 (B)	268,888	250,714	Series 20
Citigroup Commercial Mortgage Trust			2.5009
Series 2018-C5, Class A3,			DSLA Mort
3.963%, 06/10/2051	408,649	391,274	Series 20
Series 2018-C5, Class XA IO,			month Cl
0.666%, 06/10/2051	13,725,248	347,849	monun Ci

Series 2023-SMRT, Class A,       197,000       199,4         Cold Storage Trust       197,000       199,4         Cold Storage Trust       197,000       199,4         CME Term SOFR + 2.214%)       7,572%, 11/15/2037 (C)(E)       491,495       485,6         COLT Mortgage Loan Trust       Series 2012-2, Class A1       0,924%, 08/25/2066 (B)(E)       211,451       169,1         COLT Trust       Series 2020-RPL1, Class A1       362,239       302,9       Commercial Mortgage Trust (Cantor         Fitzgerald/Deutsche Bank AG)       Series 2012-CR3, Class XA IO,       0,405%, 02/10/2045       48,505         Series 2014-CR15, Class XA IO,       0,405%, 02/10/2047       2,473,128       Commercial Mortgage Trust         (Citigroup/Deutsche Bank AG)       Series 2014-CR15, Class XA IO       0,432%, 05/10/2051       4,970,706       77,8         Commercial Mortgage Trust       (Deutsche Bank AG)       Series 2013-300P, Class D,       4,394%, 08/10/2030 (B)(E)       307,000       239,0         Series 2013-300P, Class D,       4,394%, 08/10/2030 (B)(E)       307,000       239,0       58.8         Series 2013-300P, Class A,       2,173%, 11/10/2046 (E)       500,000       78.8         Series 2020-CM, Class A,       2,2896%, 02/10/2037 (E)       169,000       162,0         Series 2021-NQM, Class		_	Shares or Principal Amount	Value
Commercial and residential (continued)         Image: Continued)           Citigroup Commercial         Mortgage Trust (continued)           Series 2019-C7, Class XA IO, 0.858%, 12/15/2072         \$ 15,667,943         \$ 603,7           Series 2023-SMRT, Class A, 5.820%, 10/12/2040 (B)(E)         197,000         199,4           Cold Storage Trust Series 2020-ICES         197,000         199,4           CME Term SOFR + 2.214%)         7,572%, 11/15/2037 (C)(E)         491,495         485,6           COLT Mortgage Loan Trust         Series 2021-2, Class A1         10,924%, 08/25/2066 (B)(E)         211,451         169,1           COLT Turtst         Series 2020-RPL1, Class A1         13,90%, 01/25/2065 (B)(E)         362,239         302,9           Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG)         Series 2012-CR3, Class XA IO, 0.405%, 02/10/2047         2,473,128         7,8           Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG)         Series 2018-COR3, Class XA IO, 0.4354%, 08/10/2030 (B)(E)         307,000         239,00           Series 2013-300P, Class D, 4.394%, 08/10/2030 (B)(E)         307,000         239,00           Series 2013-300P, Class D, 4.394%, 08/10/2030 (B)(E)         307,000         239,00           Series 2013-300P, Class A, 2.4394%, 08/10/2030 (B)(E)         30,000         162,0           Series 2013-300P, Class A, 2.137%, 11/1		-		
residential (continued)         Image: Continued)           Critigroup Commercial         Mortgage Trust (continued)           Series 2019-C7, Class XA 10,         0.858%, 12/15/2072           Series 2023-SMRT, Class A,         197,000           Series 2023-SMRT, Class A,         197,000           Cold Storage Trust         2020-CES, Class D (1 month           CME Term SOFR + 2.214%)         7.572%, 11/15/2037 (C)(E)         491,495           7.572%, 11/15/2037 (C)(E)         491,495         485,6           Series 2021-2, Class A1         0.924%, 08/25/2066 (B)(E)         211,451         169,1           COLT Trust         Series 2020-RPL1, Class A1         302,9         302,9           Commercial Mortgage Trust (Cantor         Fitzgerald/Deutsche Bank AG)         362,239         302,9           Series 2012-CR3, Class XA 10,         0.405%, 02/10/2047         2,473,128         302,9           Commercial Mortgage Trust (Deutsche Bank AG)         Series 2018-CM3, Class XA 10,         307,000         239,0           Series 2018-COR3, Class XA 10,         0.432%, 05/10/2051         4,907,0706         77,8           Commercial Mortgage Trust (Deutsche Bank AG)         Series 2019-CCR3, Class A, 10         311,0           Series 2018-COR3, Class A, 10         0.4394%, 08/10/2030 (B)(E)         307,000         28,900				
Citigroup Commercial Mortgage Trust (continued) Series 2019-C7, Class XA IO, 0.858%, 12/15/2072 \$ 15,667,943 \$ 603,7 Series 2020-ICES, Class A, 5.820%, 10/12/2040 (B)(E) 197,000 199,4 Cold Storage Trust Series 2020-ICES, Class D, 1 month CME Term SOFR + 2.214%) 7.572%, 11/15/2037 (C)(E) 491,495 485,6 COLT Mortgage Loan Trust Series 2020-ICES, Class A, 0.924%, 082/52/066 (B)(E) 211,451 169,1 COLT Trust Series 2020-RPL1, Class A1 1.390%, 01/25/2065 (B)(E) 362,239 Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG) Series 2012-CR1, Class XA IO, 0.405%, 02/10/2047 2,473,128 Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG) Series 2012-CR3, Class XA IO, 0.405%, 02/10/2047 2,473,128 Commercial Mortgage Trust (Deutsche Bank AG) Series 2013-300P, Class D, 4.394%, 08/10/2030 (B)(E) 307,000 239,0 Series 2013-300P, Class D, 4.394%, 08/10/2030 (B)(E) 200,000 131,0 Series 2013-300P, Class A, 2.173%, 11/10/2046 (E) 500,000 Series 2020-CBM, Class A, 2.173%, 11/10/2046 (E) 500,000 405,4 Commercial Mortgage Trust (Deutsche Bank AG/UBS AG) Series 2020-CBM, Class A, 2.173%, 11/10/2046 (E) 500,000 405,4 Commercial Mortgage Trust (Deutsche Bank AG/UBS AG) Series 2020-CBM, Class A, 2.173%, 11/10/2046 (E) 500,000 405,4 Commercial Mortgage Trust (Deutsche Bank AG/UBS AG) Series 2021-NQM5, Class A, 2.257%, 08/15/2037 (E) 101,564 93,9 Series 2020-CBM, Class A, 2.257%, 08/15/2037 (E) 101,564 93,9 Series 2021-NQM5, Class A, 2.257%, 08/15/2037 (E) 101,564 93,9 Series 2021-NQM5, Class A, 2.257%, 08/15/2037 (E) 101,564 93,9 Series 2021-NQM5, Class A, 2.257%, 08/15/2037 (E) 159,975 133,1 Series 2021-NQM5, Class A, 1.179%, 0/25/2066 (B)(E) 159,975 133,1 Series 2021-NQM5, Class A, 2.500%, 12/15/2052 (E) 265,000 151,8 Series 2019-C17, Class A, 2.500%, 12/15/2052 (E) 265,000 151,8 Series 2019-C17, Class A, 2.500%, 12/15/2052 (E) 265,000 151,8 Series 2019-C17, Class A, 2.500%, 12/15/2052 (E) 265,000 151,8 Series 2019-C18, Class A, 2.500%, 12/15/2052 (E) 265				
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $				
Series 2019-C7, Class XA IO,         0.858%, 12/15/2072         \$ 15,667,943         \$ 603,7           Series 2023-SMRT, Class A,         5.820%, 10/12/2040 (B)(E)         197,000         199,4           Cold Storage Trust         Series 2020-ICE5, Class D (1 month         197,000         199,4           Cold Storage Trust         Series 2020-ICE5, Class A (10, 11/5/2037) (C)(E)         491,495         485,6           COLT Mortgage Loan Trust         Series 2021-2, Class A (10, 0.924%, 0.82/5/2066 (B)(E)         211,451         169,1           COLT Trust         Series 2020-RPL1, Class A (10, 0.879%, 10/15/2045         48,505         302,9           Commercial Mortgage Trust (Cantor         Frizgeral/D/Deutsche Bank AG)         Series 2014-CR15, Class XA IO, 0.432%, 0.5/10/2051         4,970,706         77,8           Commercial Mortgage Trust         Gumercial Mortgage Trust         Gumercial Mortgage Trust         200,000         131,0           Series 2013-300P, Class D, 4.394%, 0.8/10/2030 (B)(E)         200,000         131,0         32,44%, 0.8/10/2030 (B)(E)         200,000         131,0           Series 2013-300P, Class A, 10         9,394%, 0.8/10/2037 (E)         169,000         162,0           Series 2013-300P, Class A, 2, 2,896%, 0.2/10/2037 (E)         89,000         78,8           Series 2013-300P, Class A, 2, 2,2,39         30,000         78,8				
Series 2023-SMRT, Class A,       197,000       199,4         Cold Storage Trust       197,000       199,4         Series 2020-ICES, Class D (1 month       7.572%, 11/15/2037 (C)(E)       491,495       485,6         COLT Mortgage Loan Trust       Series 2021-2, Class A1       0.924%, 08/25/2066 (B)(E)       211,451       169,1         COLT Trust       Series 2020-RPL1, Class A1       1.390%, 01/25/2065 (B)(E)       362,239       302,9         Commercial Mortgage Trust (Cantor       Fitzgeral/Deutsche Bank AG)       Series 2012-CR3, Class XA 10,       0.879%, 10/15/2045       48,505         Series 2014-CR15, Class XA 10,       0.405%, 02/10/2047       2,473,128       Commercial Mortgage Trust       Citigroup/Deutsche Bank AG)         Series 2014-CR15, Class XA 10       0.432%, 05/10/2051       4,970,706       77,8         Commercial Mortgage Trust (Deutsche Bank AG)       Series 2013-300P, Class E,       4.394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2013-300P, Class E,       4.394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2013-300P, Class A,       2.200,000       131,0         Series 2012-NDAW, Class A,       2.200,000       131,0         Series 2012-NDAW, Class A,       2.2.200,000       4.394%, 08/10/2030 (B)(E)       50,000       405,4         Com				
5.820%, 10/12/2040 (B)(E)       197,000       199,4         Cold Storage Trust       Series 2020-ICES, Class D (1 month)       100,000       100,000         Series 2020-ICES, Class A 1       0,924%, 08/25/2066 (B)(E)       211,451       169,1         COLT Mortgage Loan Trust       Series 2020-RPL1, Class A1       0,924%, 08/25/2066 (B)(E)       362,239       302,9         Commercial Mortgage Trust (Cantor       Fitzgerald/Deutsche Bank AG)       Series 2012-CR3, Class XA 10,       0,879%, 10/15/2045       48,505         Series 2012-CR3, Class XA 10,       0,405%, 02/10/2047       2,473,128       0,405%, 02/10/2047       2,473,128         Commercial Mortgage Trust       (Citigroup/Deutsche Bank AG)       Series 2018-COR3, Class XA 10,       0,432%, 05/10/2051       4,970,706       77,8         Commercial Mortgage Trust (Deutsche Bank AG)       Series 2018-COR3, Class A,       300,000       131,0         Series 2018-COR3, Class A,       307,000       239,00       Series 2013-300P, Class B,       4,394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2013-300P, Class A,       2,173%, 11/10/2029 (E)       89,000       78,8       Series 2020-CBM, Class A,       2,2,173%, 11/10/2029 (E)       89,000       78,8         Series 2020-CBM, Class A,       2,2,173%, 11/10/2046 (E)       500,000       405,4 <t< td=""><td>0.858%, 12/15/2072</td><td>\$</td><td>15,667,943</td><td>\$ 603,791</td></t<>	0.858%, 12/15/2072	\$	15,667,943	\$ 603,791
Cold Storage Trust Series 2020-ICE5, Class D (1 month CME Term SOFR + 2.214%) 7.572%, 11/15/2037 (C)(E) 491,495 485,6 COLT Mortgage Loan Trust Series 2021-2, Class A 1 0.924%, 08/25/2066 (B)(E) 211,451 169,1 COLT Trust Series 2020-RPL1, Class A 1 1.390%, 01/25/2065 (B)(E) 362,239 302,9 Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG) Series 2012-CR3, Class XA 10, 0.457%, 01/015/2045 485,50 Commercial Mortgage Trust (Citigroup/Deutsche Bank AG) Series 2014-CR15, Class XA 10, 0.405%, 02/10/2047 2,473,128 Commercial Mortgage Trust (Citigroup/Deutsche Bank AG) Series 2018-COR3, Class XA 10 0.432%, 05/10/2051 4,970,706 77,8 Commercial Mortgage Trust (Deutsche Bank AG) Series 2013-300P, Class D, 4.394%, 08/10/2030 (B)(E) 200,000 131,0 Series 2013-300P, Class A, 3.244%, 10/10/2029 (E) 89,000 78,8 Series 2013-300P, Class A, 3.244%, 01/10/2029 (E) 89,000 162,0 Series 2020-CBM, Class A, 2.137%, 01/10/2029 (E) 500,000 405,4 Commercial Mortgage Trust (Deutsche Bank AG) Series 2020-CBM, Class A, 2.137%, 11/10/2046 (E) 500,000 405,4 Commercial Mortgage Trust (Deutsche Bank AG/UBS AG) Series 2014-UBS2, Class XA 10 0.939%, 03/10/2047 1,225,151 Credit Suisse Mortgage Capital Certificates Series 2020-NET, Class A, 2.257%, 08/15/2037 (E) 101,564 93,9 Series 2021-NQM2, Class A1, 1.179%, 02/25/2066 (B)(E) 159,975 133,1 Series 2021-NQM4, Class A1, 1.015%, 04/25/2066 (B)(E) 19,975 133,1 Series 2021-NQM4, Class A1, 1.015%, 04/25/2066 (B)(E) 294,184 235,1 CSAIL Commercial Mortgage Trust Series 2021-NQM4, Class A1, 1.015%, 04/25/2066 (B)(E) 294,184 235,1 CSAIL Commercial Mortgage Trust Series 2021-NQM4, Class A1, 1.174%, 07/25/2066 (B)(E) 294,184 235,1 CSAIL Commercial Mortgage Trust Series 2021-NQM4, Class A1, 1.174%, 07/25/2056 (B)(E) 294,184 235,1 CSAIL Commercial Mortgage Trust Series 2021-NQM4, Class A1, 1.174%, 07/25/2056 (B)(E) 294,184 235,1 CSAIL Commercial Mortgage Trust Series 2019-C18, Class A2, 2.500%, 12/15/2052 (E) 265,000 151,8 DSLA Mortgage Loan Trust Series 204-AR3,			107.000	100.421
Series 2020-ICES, Class D (1 month CME Term SOFR + 2.214%)       485,6         COLT Mortgage Loan Trust       924%, 08/252066 (B)(E)       211,451       169,1         COLT Trust       924%, 08/252066 (B)(E)       211,451       169,1         COLT Trust       Series 2020-RPL1, Class A1       362,239       302,9         Commercial Mortgage Trust (Cantor       Fitzgerald/Deutsche Bank AG)       5       5         Series 2012-CR3, Class XA 10,       0,405%, 02/10/2047       2,473,128       0         Commercial Mortgage Trust       (Citigroup/Deutsche Bank AG)       5       5       5       5       5       5       6       307,000       239,0       5       5       5       5       6       307,000       239,0       5       5       5       5       5       5       5       3       3,244%, 10/10/2030 (B)(E)       200,000       131,0       5       5       3,244%, 10/10/2030 (B)(E)       200,000       131,0       5       5       2       3,244%, 10/10/2030 (B)(E)       200,000       131,0       5       5       5       3,244%, 10/10/2030 (B)(E)       200,000       14,394%, 08/10/2037 (E)       169,000       162,0       5       5       6       2,2,57%, 08/15/2037 (E)       169,000       162,0       5       6			197,000	199,421
CME Term SOFR + 2.214%)         485,6           7.572%, 11/15/2037 (C)(E)         491,495         485,6           COLT Mortgage Loan Trust         5         5           Series 2021-2, Class A1         0.924%, 08/25/2066 (B)(E)         211,451         169,1           COLT Trust         Series 2020-RPL1, Class A1         1.390%, 01/25/2065 (B)(E)         362,239         302,9           Commercial Mortgage Trust (Cantor         Fitzgerald/Deutsche Bank AG)         5         5         5           Series 2012-CR3, Class XA IO,         0.405%, 02/10/2045         48,505         5         5           Series 2014-CR15, Class XA IO,         0.405%, 02/10/2047         2,473,128         2         5           Commercial Mortgage Trust         Class XA IO         0.432%, 05/10/2051         4,970,706         77,8           Commercial Mortgage Trust (Deutsche Bank AG)         Series 2013-300P, Class D,         4,394%, 08/10/2030 (B)(E)         200,000         131,0           Series 2013-300P, Class D,         4,394%, 08/10/2030 (B)(E)         200,000         131,0           Series 2013-300P, Class A,         2         2         2.896%, 02/10/2037 (E)         169,000         162,0           Series 2013-WW, Class A,         2         2         2.857%, 08/15/2036 (B)         39,9         38,8 </td <td></td> <td></td> <td></td> <td></td>				
COLT Mortgage Loan Trust Series 2021-2, Class A1 0.924%, 08/25/2066 (B)(E) COLT Trust Series 2020-RPL1, Class A1 1.390%, 01/25/2065 (B)(E) Series 2012-CR3, Class XA IO, 0.879%, 10/15/2045 (B)(E) Series 2012-CR3, Class XA IO, 0.405%, 02/10/2047 2,473,128 Commercial Mortgage Trust (Citigroup/Deutsche Bank AG) Series 2018-COR3, Class XA IO 0.405%, 02/10/2047 2,473,128 Commercial Mortgage Trust (Citigroup/Deutsche Bank AG) Series 2018-COR3, Class XA IO 0.432%, 05/10/2051 4,970,706 Series 2013-300P, Class D, 4.394%, 08/10/2030 (B)(E) 307,000 Series 2013-300P, Class L, 4.394%, 08/10/2030 (B)(E) 200,000 Series 2017-PANW, Class A, 3.244%, 10/10/2029 (E) 89,000 Series 2020-CBM, Class A, 2.209C-BM, Class A, 2.209C-BM, Class A, 2.173%, 11/10/2046 (E) 500,000 Series 2020-CSM, Class XA IO 0.939%, 03/10/2047 1,225,151 Credit Suisse Mortgage Capital Certificates Series 2021-NQM, Class A, 2.257%, 08/15/2037 (E) 101,564 Series 2021-NQM, Class A, 1.17%, 0/25/2066 (B)(E) 159,975 133,1 Series 2021-NQM, Class A, 1.17%, 0/25/2066 (B)(E) 19,221 94,3 Series 2021-NQM, Class A, 1.17%, 0/25/2066 (B)(E) 19,221 94,3 Series 2021-NQM, Class A, 2.257%, 08/15/2037 (E) 294,184 25,10 CSAIL Commercial Mortgage Trust Series 2021-NQM, Class A, 1.17%, 0/25/2066 (B)(E) 294,184 25,11 CSAIL Commercial Mortgage Trust Series 2011-NQM, Class A, 2.763%, 09/15/2052 425,000 Series 2019-C17, Class A, 2.763%, 09/15/2052 425,000 Series 2019-C18, Class E, 2.500%, 12/15/2052 (E) 265,000 Series 2019-C18, Class A, 2.763%, 09/15/2052 425,000 Series 2019-C18, Class A, 2.763%, 09/15/2052 (E) 265,000 Series 2019-C18, Cl	CME Term SOFR + 2.214%)			
Series 2021-2, Class A1       10.924%, 08/25/2066 (B)(E)       211,451       169,1         COLT Trust       Series 2020-RPL1, Class A1       1.390%, 01/25/2065 (B)(E)       362,239       302,9         Commercial Mortgage Trust (Cantor       Fitzgerald/Deutsche Bank AG)       5eries 2012-CR3, Class XA 10,       0.405%, 02/10/2045       48,505         Series 2014-CR15, Class XA 10,       0.405%, 02/10/2047       2,473,128       Commercial Mortgage Trust         (Citigroup/Deutsche Bank AG)       Series 2018-COR3, Class XA 10       0.432%, 05/10/2051       4,970,706       77,8         Commercial Mortgage Trust       (Citigroup/Deutsche Bank AG)       Series 2013-300P, Class D,       4.394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2013-300P, Class D,       4.394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2017-PANW, Class A,       2.896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A,       2.896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A,       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1.17%, 02/25/2066 (B)(E)       19,221       94,3         Series 2021-NQM3, Class A1,       10.1564       93,9       938%, 05/25/2066 (B)(E)       19,975       133,1         Se			491,495	485,674
0.924%, 08/25/2066 (B)(E)         211,451         169,1           COLT Trust         Series 2020-RPL1, Class A1         1.390%, 01/25/2065 (B)(E)         362,239         302,9           Commercial Mortgage Trust (Cantor         Fitzgerald/Deutsche Bank AG)         Series 2012-CR3, Class XA IO,         0.879%, 10/15/2045         48,505           Series 2012-CR3, Class XA IO,         0.405%, 02/10/2047         2,473,128         Commercial Mortgage Trust           Commercial Mortgage Trust         0.405%, 02/10/2047         2,473,128         Commercial Mortgage Trust           Commercial Mortgage Trust (Deutsche Bank AG)         Series 2018-COR3, Class XA IO         0.432%, 05/10/2051         4,970,706         77,8           Commercial Mortgage Trust (Deutsche Bank AG)         Series 2013-300P, Class D,         4,394%, 08/10/2030 (B)(E)         200,000         131,0           Series 2013-300P, Class D,         4,394%, 08/10/2030 (B)(E)         200,000         131,0           Series 2013-300P, Class A,         2,2896%, 02/10/2037 (E)         169,000         162,0           Series 2020-CBM, Class AA,         2,173%, 11/10/2046 (E)         500,000         405,4           Commercial Mortgage Trust (Deutsche Bank AG/UBS AG)         500,000         405,4           Commercial Mortgage Trust (Deutsche Bank AG/UBS AG)         500,000         405,4           Capiat Cer				
COLT Trust       Series 2020-RPL1, Class A1         1.390%, 01/25/2065 (B)(E)       362,239         Commercial Mortgage Trust (Cantor       Fitzgerald/Deutsche Bank AG)         Series 2012-CR3, Class XA IO,       0,405%, 02/10/2047         0.405%, 02/10/2047       2,473,128         Commercial Mortgage Trust       2,473,128         Commercial Mortgage Trust (Deutsche Bank AG)       5eries 2018-COR3, Class XA IO         0.432%, 05/10/2051       4,970,706       77,8         Commercial Mortgage Trust (Deutsche Bank AG)       5eries 2013-300P, Class D,       4.394%, 08/10/2030 (B)(E)       200,000         Series 2013-300P, Class D,       4.394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2013-300P, Class A,       3.244%, 10/10/2029 (E)       89,000       78,8         Series 2020-CBM, Class A,       2.173%, 11/10/2040 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche Bank AG)       500,000       405,4         Series 2020-CX, Class A,       2.257%, 08/15/2037 (E)       169,000       162,0         Series 2014-UBS2, Class XA IO       0,939%, 03/10/2047       1,225,151       Credit Suisse Mortgage         Capital Certificates       Series 2021-NQM2, Class A1,       1,179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,<			211.451	160.14
Series 2020-RPL1, Class A1       362,239       302,9         Commercial Mortgage Trust (Cantor       Fitzgerald/Deutsche Bank AG)       58         Series 2012-CR3, Class XA IO,       0,879%, 10/15/2045       48,505         Series 2014-CR15, Class XA IO,       0,405%, 02/10/2047       2,473,128         Commercial Mortgage Trust       (Citigroup/Deutsche Bank AG)       5         Series 2018-COR3, Class XA IO       0,432%, 05/10/2051       4,970,706       77,8         Commercial Mortgage Trust (Deutsche Bank AG)       Series 2013-300P, Class D,       4,394%, 08/10/2030 (B)(E)       307,000       239,0         Series 2013-300P, Class D,       4,394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2013-300P, Class A,       200,000       131,0         Series 2013-300P, Class A,       200,000       131,0         Series 2013-300P, Class A,       200,000       131,0         Series 2013-200P, Class A,       200,000       162,0         Series 2020-CBM, Class A2,       2,200,000       162,0         Series 2020-CBM, Class A2,       2,200,000       405,4         Commercial Mortgage Trust (Deutsche Bank AG/UBS AG)       500,000       405,4         Commercial Mortgage Trust (Deutsche Bank AG/UBS AG)       50,90       93,9         Series 201-NQM2, Class A1, <td></td> <td></td> <td>211,451</td> <td>109,14</td>			211,451	109,14
1.390%, 01/25/2065 (B)(E)       362,239       302,9         Commercial Mortgage Trust (Cantor       Fitzgeral/Deutsche Bank AG)       88,505         Series 2012-CR3, Class XA IO,       0,879%, 10/15/2045       48,505         Series 2014-CR15, Class XA IO,       0,405%, 02/10/2047       2,473,128         Commercial Mortgage Trust       (Citigroup/Deutsche Bank AG)       5         Series 2018-COR3, Class XA IO       0,432%, 05/10/2051       4,970,706       77,8         Commercial Mortgage Trust (Deutsche Bank AG)       307,000       239,0         Series 2013-300P, Class D,       4,394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2013-300P, Class E,       2,896%, 02/10/2030 (B)(E)       200,000       131,0         Series 2017-PANW, Class A,       2,2896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CBM, Class A2,       2,896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A,       2,2173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche       Bank AG/UBS AG)       Series 2014-UBS2, Class XA IO       0,939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       Capital Certificates       Series 2021-NQM2, Class A1,       1,1179%, 02/25/2066 (B)(E)       180,244       153,31 <t< td=""><td></td><td></td><td></td><td></td></t<>				
Fitzgerald/Deutsche Bank AG)         Series 2012-CR3, Class XA IO,         0.879%, 10/15/2045       48,505         Series 2014-CR15, Class XA IO,         0.405%, 02/10/2047       2,473,128         Commercial Mortgage Trust         (Citigroup/Deutsche Bank AG)         Series 2018-COR3, Class XA IO         0.432%, 05/10/2051       4,970,706         Ormercial Mortgage Trust (Deutsche         Bank AG)         Series 2013-300P, Class D,         4.394%, 08/10/2030 (B)(E)       200,000         Series 2017-PANW, Class A,         3.244%, 10/10/2029 (E)       89,000         Series 2020-CBM, Class A,       2.896%, 02/10/2037 (E)         169,000       162,0         Series 2020-CCB, Class A,       2.173%, 11/10/2046 (E)         Series 2020-CX, Class A,       2.2173%, 01/10/2037 (E)         10.052, Class AG       500,000         Vermercial Mortgage Trust (Deutsche         Bank AG/UBS AG)       500,000         Series 2014-UBS2, Class A1,       1,225,151         Credit Suisse Mortgage       2,257%, 08/15/2037 (E)       101,564         Series 2021-NQM2, Class A1,       1,103%, 04/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM5, Class A1,       1,104%, 07/25/2066 (B)(E) <td< td=""><td></td><td></td><td>362,239</td><td>302,934</td></td<>			362,239	302,934
Series 2012-CR3, Class XA IO, $0.879\%, 10/15/2045$ 48,505Series 2014-CR15, Class XA IO, $0.405\%, 02/10/2047$ 2,473,128Commercial Mortgage Trust (Citigroup/Deutsche Bank AG) Series 2018-CCR3, Class XA IO $0.432\%, 05/10/2051$ 4,970,706Commercial Mortgage Trust (Deutsche Bank AG) Series 2013-300P, Class D, $4.394\%, 08/10/2030$ (B)(E)307,000Series 2013-300P, Class D, $4.394\%, 08/10/2030$ (B)(E)200,000Series 2013-300P, Class E, $4.394\%, 08/10/2030$ (B)(E)200,000Series 2017-PANW, Class A, $3.244\%, 10/10/2029$ (E)89,000Series 2020-CBM, Class A2, $2.896\%, 02/10/2037$ (E)169,000162,0Series 2020-CCS, Class A, $2.173\%, 11/10/2046$ (E)500,000Commercial Mortgage Trust (Deutsche Bank AG/UBS AG) Series 2021-NQM2, Class A1, $1.179\%, 02/25/2066$ (B)(E)101,56493,99%, 03/10/20471,225,151Credit Suisse Mortgage Capital Certificates Series 2021-NQM3, Class A1, $1.015\%, 04/25/2066$ (B)(E)101,56493,99%, 05/25/2066 (B)(E)119,22194,3Series 2021-NQM5, Class A1, $1.174\%, 07/25/2066$ (B)(E)119,22194,3Series 2021-NQM5, Class A1, $1.174\%, 07/25/2066$ (B)(E)119,22194,3Series 2019-C18, Class A1, $1.174\%, 07/25/2066$ (B)(E)294,1842.500\%, 09/15/2052425,000Series 2019-C18, Class E, $2.500\%, 12/15/2052$ (E)265,000151,8DSLA Mortgage Loan Trust Series 2004-AR8, Class 2A2B (1				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				
Series 2014-CR15, Class XA IO, $0.405\%, 02/10/2047$ $2,473,128$ Commercial Mortgage Trust (Citigroup/Deutsche Bank AG) Series 2018-COR3, Class XA IO $0.432\%, 05/10/2051$ $4,970,706$ Commercial Mortgage Trust (Deutsche Bank AG) Series 2013-300P, Class D, $4.394\%, 08/10/2030$ (B)(E) $307,000$ Series 2013-300P, Class E, $4.394\%, 08/10/2030$ (B)(E) $200,000$ Series 2013-300P, Class E, $4.394\%, 08/10/2030$ (B)(E) $200,000$ Series 2017-PANW, Class A, $3.244\%, 10/10/2029$ (E) $89,000$ Series 2020-CBM, Class A2, $2.886\%, 02/10/2037$ (E) $169,000$ Series 2020-CX, Class A, $2.173\%, 11/10/2046$ (E) $500,000$ Commercial Mortgage Trust (Deutsche Bank AG/UBS AG) Series 2014-UBS2, Class XA IO $0.939\%, 03/10/2047$ $1,225,151$ Credit Suisse Mortgage Capital Certificates Series 2021-NQM2, Class A1, $1.179\%, 04/25/2066$ (B)(E) $101,564$ 93,9Series 2021-NQM3, Class A1, $1.015\%, 04/25/2066$ (B)(E) $119,221$ 94,3Series 2021-NQM5, Class A1, $1.174\%, 07/25/2066$ (B)(E) $119,221$ 94,3Series 2021-NQM5, Class A1, $1.174\%, 07/25/2066$ (B)(E) $19,975$ 133,1Series 2019-C17, Class A4, $2.763\%, 09/15/2052$ $225,000$ SLA Mortgage Trust Series 2019-C17, Class E, $2.500\%, 12/15/2052$ (E) $265,000$ SLA Mortgage Loan Trust Series 2019-C18, Class A2, $2.500\%, 12/15/2052$ (E) $265,000$ SLA Mortgage Loan Trust Series 2014-AR3, Class 2A2B (1 $119$			48 505	
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			46,505	
(Citigroup/Deutsche Bank AG)         Series 2018-COR3, Class XA IO         0.432%, 05/10/2051       4,970,706         77,8         Commercial Mortgage Trust (Deutsche Bank AG)         Series 2013-300P, Class D,       4,394%, 08/10/2030 (B)(E)         4.394%, 08/10/2030 (B)(E)       200,000         Series 2017-PANW, Class A,       3.244%, 10/10/2029 (E)         3.244%, 10/10/2029 (E)       89,000         Series 2020-CBM, Class A2,       2.896%, 02/10/2037 (E)         2.896%, 02/10/2037 (E)       169,000         Series 2020-CX, Class A,       2.173%, 11/10/2046 (E)         Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047         0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       2.257%, 08/15/2037 (E)         Capital Certificates       3eries 2021-NQM2, Class A1,         1.179%, 02/25/2066 (B)(E)       180,244         1.179%, 02/25/2066 (B)(E)       159,975         Series 2021-NQM3, Class A1,       0.938%, 05/25/2066 (B)(E)         1.174%, 07/25/2066 (B)(E)       19,221         94,3       Series 2019-C17, Class A4,         2.763%, 09/15/2052       425,000         Series 2019-C17, Class A4,       2.763%, 09/15/2052         2.500%, 12/15/2052 (E)       265,000         S			2,473,128	5
Series 2018-COR3, Class XA IO       4,970,706       77,8         Commercial Mortgage Trust (Deutsche Bank AG)       4,970,706       77,8         Series 2013-300P, Class D,       4,394%, 08/10/2030 (B)(E)       307,000       239,0         Series 2013-300P, Class E,       4,394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2013-300P, Class E,       4,394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2017-PANW, Class A,       3,244%, 10/10/2029 (E)       89,000       78,8         Series 2020-CBM, Class A,       2,2896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A,       2,173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche       500,000       405,4         Bank AG/UBS AG)       Series 2014-UBS2, Class XA IO       0,939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       Capital Certificates       5       Series 2021-NQM2, Class A1,       1,1179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,       1,015%, 04/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       1,015%, 04/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,       2,763%, 09/15/2052				
0.432%, 05/10/2051       4,970,706       77,8         Commercial Mortgage Trust (Deutsche Bank AG)       77,8         Series 2013-300P, Class D,       307,000       239,00         4.394%, 08/10/2030 (B)(E)       307,000       239,00         Series 2013-300P, Class E,       200,000       131,00         4.394%, 08/10/2030 (B)(E)       200,000       131,00         Series 2017-PANW, Class A,       3.244%, 10/10/2029 (E)       89,000       78,80         Series 2020-CBM, Class A2,       2.896%, 02/10/2037 (E)       169,000       162,00         Series 2020-CX, Class A,       2.173%, 11/10/2046 (E)       500,000       405,40         Commercial Mortgage Trust (Deutsche Bank AG/UBS AG)       500,000       405,40         Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1.179%, 02/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM3, Class A1,       1.015%, 04/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM5, Class A1,       1.174%, 07/25/2066 (B)(E)       294,184       235,1         Credit Suisse Mortgage Trust       Series 2019-C17, Class A4,       2.763%, 09/15/2052       425,000				
$\begin{array}{l c c c c c c c c c c c c c c c c c c c$			4 970 706	77.86
Bank AG)         Series 2013-300P, Class D,         4.394%, 08/10/2030 (B)(E)       307,000       239,0         Series 2013-300P, Class E,       307,000       239,0         Series 2013-300P, Class E,       200,000       131,0         Series 2017-PANW, Class A,       3.244%, 10/10/2029 (E)       89,000       78,8         Series 2017-PANW, Class A,       2.896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CS, Class A,       2.173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche       Bank AG/UBS AG)       5eries 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       Capital Certificates       5eries 2020-NET, Class A,       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1.179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,       1.015%, 04/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM5, Class A1,       1.174%, 07/25/2066 (B)(E)       19,221       94,3         Series 2021-NQM6, Class A1,       1.174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,       2.763%, 09/15/2052       425,000       368,2			4,970,700	77,00
4.394%, 08/10/2030 (B)(E)       307,000       239,0         Series 2013-300P, Class E,       200,000       131,0         Series 2017-PANW, Class A,       200,000       131,0         Series 2020-CBM, Class A2,       2896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A2,       2.896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A,       2.173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche       Bank AG/UBS AG)       8       2         Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151       0         Credit Suisse Mortgage       Capital Certificates       5       39,97       03,9         Series 2020-NET, Class A,       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1.179%, 02/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       0.938%, 05/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM6, Class A1,       1.174%, 07/25/2066 (B)(E)       19,221       94,3         Series 2021-NQM6, Class A1,       1.174%, 07/25/2066 (B)(E)       29,4184       235,1         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,       2.763%, 09/15/2052       2				
Series 2013-300P, Class E,       4.394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2017-PANW, Class A,       3.244%, 10/10/2029 (E)       89,000       78,8         Series 2020-CBM, Class A2,       2.896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A,       2.173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche Bank AG/UBS AG)       500,000       405,4         Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       Capital Certificates       5eries 2020-NET, Class A,         Series 2020-NET, Class A,       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1.179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,       1.015%, 04/25/2066 (B)(E)       199,975       133,1         Series 2021-NQM5, Class A1,       0.938%, 05/25/2066 (B)(E)       199,221       94,3         Series 2021-NQM6, Class A1,       1.174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,       2.763%, 09/15/2052       425,000       368,2         Series 2019-C18, Class E,       2.500%, 12/15/2052 (E)       265,000       151,8       151,8	Series 2013-300P, Class D,			
4.394%, 08/10/2030 (B)(E)       200,000       131,0         Series 2017-PANW, Class A,       3.244%, 10/10/2029 (E)       89,000       78,8         Series 2020-CBM, Class A2,       2.896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A,       2.173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche       500,000       405,4         Bank AG/UBS AG)       Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       Capital Certificates       5eries 2020-NET, Class A,       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2020-NET, Class A,       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1.179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,       1.015%, 04/25/2066 (B)(E)       199,221       94,3         Series 2021-NQM6, Class A1,       1.03,4       235,1       25,10         Series 2021-NQM6, Class A1,       1.174%, 07/25/2066 (B)(E)       199,221       94,3         Series 2019-C17, Class A4,       2.763%, 09/15/2052       425,000       368,2         Series 2019-C18, Class E,       2.500%, 12/15/2052 (E)       265,000       151,8         DSLA Mortgage Lo			307,000	239,043
Series 2017-PANW, Class A,       3.244%, 10/10/2029 (E)       89,000       78,8         Series 2020-CBM, Class A2,       169,000       162,0         2.896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A,       2.173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche       500,000       405,4         Bank AG/UBS AG)       Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       Capital Certificates       Series 2020-NET, Class A,       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2020-NET, Class A,       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1.179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,       1.015%, 04/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       0.938%, 05/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM6, Class A1,       1.174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,       2.763%, 09/15/2052       425,000       368,2         Series 2019-C17, Class A4,       2.500%, 12/15/2052 (E)       265,000       151,8 <t< td=""><td></td><td></td><td>200,000</td><td>121.02</td></t<>			200,000	121.02
3.244%, 10/10/2029 (E)       89,000       78,8         Series 2020-CBM, Class A2,       169,000       162,0         Series 2020-CX, Class A,       500,000       405,4         2.173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche Bank AG/UBS AG)       500,000       405,4         Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       1,125,151       7         Credit Suisse Mortgage       101,564       93,9         Series 2020-NET, Class A,       2,257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1,179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,       1,015%, 04/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       1,015%, 04/25/2066 (B)(E)       19,221       94,3         Series 2021-NQM5, Class A1,       1,174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       2,763%, 09/15/2052       425,000       368,2         Series 2019-C17, Class A4,       2,763%, 09/15/2052       425,000       368,2         Series 2019-C18, Class E,       2,500%, 12/15/2052 (E)       265,000       151,8         DSL			200,000	151,02
2.896%, 02/10/2037 (E)       169,000       162,0         Series 2020-CX, Class A,       2.173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche       Bank AG/UBS AG)       500,000       405,4         Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151       100,000       100,000         Credit Suisse Mortgage       Capital Certificates       500,000       405,4       93,9         Series 2020-NET, Class A,       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       101,564       93,9         Series 2021-NQM3, Class A1,       1.015%, 04/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       1.015%, 04/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM5, Class A1,       1.01,725/2066 (B)(E)       119,221       94,3         Series 2021-NQM6, Class A1,       1.174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,       2.763%, 09/15/2052       425,000       368,2         Series 2019-C18, Class E,       2.500%, 12/15/2052 (E)       265,000       151,8       DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1			89,000	78,844
Series 2020-CX, Class A,       2.173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche       Bank AG/UBS AG)       405,4         Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       1,225,151       7         Credit Suisse Mortgage       2014-UBS2, Class XA IO       93,9%         Capital Certificates       5       93,9         Series 2020-NET, Class A,       2,257%, 08/15/2037 (E)       101,564         Series 2021-NQM2, Class A1,       11,179%, 02/25/2066 (B)(E)       180,244         1.179%, 02/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       119,221       94,3         Series 2021-NQM5, Class A1,       119,221       94,3         Series 2021-NQM6, Class A1,       119,221       94,3         Series 2021-NQM6, Class A1,       21,174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       5       368,2       368,2         Series 2019-C17, Class A4,       2,763%, 09/15/2052       425,000       368,2         Series 2019-C18, Class E,       2,500%, 12/15/2052 (E)       265,000       151,8         DSLA Mortgage Loan Trust       5       265,000       151,8	Series 2020-CBM, Class A2,			
2.173%, 11/10/2046 (E)       500,000       405,4         Commercial Mortgage Trust (Deutsche Bank AG/UBS AG)       405,4         Series 2014-UBS2, Class XA IO       0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage       2       2         Capital Certificates       5       93,9         Series 2020-NET, Class A,       2       2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1       1.179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,       1       1.015%, 04/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       0.938%, 05/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM6, Class A1,       1       119,221       94,3         Series 2021-NQM6, Class A1,       2       2       14,3         Series 2021-NQM6, Class A1,       1       1         1.174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,       2         2.763%, 09/15/2052       425,000       368,2         Series 2019-C18, Class E,       2       2       2         2.500%, 12/15/2052 (E)       265,000       151,8      DSLA			169,000	162,064
Commercial Mortgage Trust (Deutsche Bank AG/UBS AG)         Image: Capital Certificates           Series 2014-UBS2, Class XA IO         0.939%, 03/10/2047         1,225,151           Credit Suisse Mortgage         1,225,151         Image: Capital Certificates           Series 2020-NET, Class A,         2,257%, 08/15/2037 (E)         101,564         93,9           Series 2021-NQM2, Class A1,         1,179%, 02/25/2066 (B)(E)         180,244         153,3           Series 2021-NQM3, Class A1,         1,015%, 04/25/2066 (B)(E)         159,975         133,1           Series 2021-NQM3, Class A1,         0.938%, 05/25/2066 (B)(E)         119,221         94,3           Series 2021-NQM6, Class A1,         119,221         94,3           Series 2021-NQM6, Class A1,         119,221         94,3           Series 2021-NQM6, Class A1,         119,221         94,3           Series 2019-C17, Class A4,         2,763%, 09/15/2052         294,184         235,1           CSAIL Commercial Mortgage Trust         Series 2019-C17, Class A4,         368,2         368,2           Series 2019-C17, Class A4,         2,763%, 09/15/2052         265,000         368,2         368,2           Series 2019-C18, Class E,         2,500%, 12/15/2052 (E)         265,000         151,8         368,2         368,2         368,2         368,2 <td></td> <td></td> <td>500.000</td> <td>405 47</td>			500.000	405 47
Bank AG/UBS AG)         Series 2014-UBS2, Class XA IO         0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage         Capital Certificates         Series 2020-NET, Class A,         2.257%, 08/15/2037 (E)         101,564         93,9         Series 2021-NQM2, Class A1,         1.179%, 02/25/2066 (B)(E)         180,244         153,3         Series 2021-NQM3, Class A1,         1.015%, 04/25/2066 (B)(E)         19,938%, 05/25/2066 (B)(E)         19,921         94,3         Series 2021-NQM5, Class A1,         0.938%, 05/25/2066 (B)(E)         19,921         94,3         Series 2021-NQM6, Class A1,         1.174%, 07/25/2066 (B)(E)         29,938%, 05/25/2066 (B)(E)         294,184         CSAIL Commercial Mortgage Trust         Series 2019-C17, Class A4,         2.763%, 09/15/2052         2425,000         Series 2019-C18, Class E,         2.500%, 12/15/2052 (E)         265,000         DSLA Mortgage Loan Trust         Series 2004-AR3, Class 2A2B (1			300,000	403,470
Series 2014-UBS2, Class XA IO         0.939%, 03/10/2047       1,225,151         Credit Suisse Mortgage         Capital Certificates         Series 2020-NET, Class A,         2.257%, 08/15/2037 (E)       101,564         93,9         Series 2021-NQM2, Class A1,         1.179%, 02/25/2066 (B)(E)       180,244         153,3         Series 2021-NQM3, Class A1,         1.015%, 04/25/2066 (B)(E)         159,975         Series 2021-NQM5, Class A1,         0.938%, 05/25/2066 (B)(E)         119,221         94,3         Series 2021-NQM5, Class A1,         1.174%, 07/25/2066 (B)(E)         119,221         94,3         Series 2012-NQM6, Class A1,         1.174%, 07/25/2066 (B)(E)         294,184         CSAIL Commercial Mortgage Trust         Series 2019-C17, Class A4,         2.763%, 09/15/2052         425,000         368,2         Series 2019-C18, Class E,         2.500%, 12/15/2052 (E)         265,000         DSLA Mortgage Loan Trust         Series 2004-AR3, Class 2A2B (1				
Credit Suisse Mortgage       Capital Certificates         Series 2020-NET, Class A,       101,564         2.257%, 08/15/2037 (E)       101,564         Series 2021-NQM2, Class A1,       1101,564         1.179%, 02/25/2066 (B)(E)       180,244         153,3       Series 2021-NQM3, Class A1,         1.015%, 04/25/2066 (B)(E)       159,975         Series 2021-NQM5, Class A1,       101,564         0.938%, 05/25/2066 (B)(E)       159,975         Series 2021-NQM5, Class A1,       119,221         0.938%, 05/25/2066 (B)(E)       119,221         94,3       Series 2021-NQM6, Class A1,         1.174%, 07/25/2066 (B)(E)       294,184         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,         2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,       2500%, 12/15/2052 (E)         2.500%, 12/15/2052 (E)       265,000         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1				
Capital Certificates         Series 2020-NET, Class A,         2.257%, 08/15/2037 (E)       101,564         93,9         Series 2021-NQM2, Class A1,         1.179%, 02/25/2066 (B)(E)       180,244         153,3         Series 2021-NQM3, Class A1,         1.015%, 04/25/2066 (B)(E)       159,975         1.015%, 04/25/2066 (B)(E)       19,221         94,3       Series 2021-NQM5, Class A1,         0.938%, 05/25/2066 (B)(E)       119,221         94,3       Series 2021-NQM6, Class A1,         1.174%, 07/25/2066 (B)(E)       294,184         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,         2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,       2500%, 12/15/2052 (E)         2.500%, 12/15/2052 (E)       265,000         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1			1,225,151	7
Series 2020-NET, Class A,       101,564         2.257%, 08/15/2037 (E)       101,564         Series 2021-NQM2, Class A1,       180,244         1.179%, 02/25/2066 (B)(E)       180,244         1.015%, 04/25/2066 (B)(E)       159,975         1.015%, 04/25/2066 (B)(E)       159,975         Series 2021-NQM5, Class A1,       0.938%, 05/25/2066 (B)(E)         0.938%, 05/25/2066 (B)(E)       119,221         94,3       Series 2021-NQM6, Class A1,         1.174%, 07/25/2066 (B)(E)       294,184         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,         2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,       2500%, 12/15/2052 (E)         2.500%, 12/15/2052 (E)       265,000         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1				
2.257%, 08/15/2037 (E)       101,564       93,9         Series 2021-NQM2, Class A1,       1.179%, 02/25/2066 (B)(E)       180,244       153,3         1.179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,       1.015%, 04/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       0.938%, 05/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM6, Class A1,       1.174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,       2.763%, 09/15/2052       425,000       368,2         Series 2019-C18, Class E,       2.500%, 12/15/2052 (E)       265,000       151,8         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1       265,000       151,8				
Series 2021-NQM2, Class A1,       1.179%, 02/25/2066 (B)(E)       180,244       153,3         Series 2021-NQM3, Class A1,       159,975       133,1         1.015%, 04/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       0.938%, 05/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM6, Class A1,       119,221       94,3         Series 2021-NQM6, Class A1,       1174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       Series 2019-C17, Class A4,       2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,       2.500%, 12/15/2052 (E)       265,000       151,8         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1       151,8			101,564	93,94
Series 2021-NQM3, Class A1,       1.015%, 04/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       19,221       94,3         0.938%, 05/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM6, Class A1,       119,221       94,3         1.174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       2019-C17, Class A4,       2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,       2.500%, 12/15/2052 (E)       265,000       151,8         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1       265,000       151,8	Series 2021-NQM2, Class A1,			
1.015%, 04/25/2066 (B)(E)       159,975       133,1         Series 2021-NQM5, Class A1,       119,221       94,3         0.938%, 05/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM6, Class A1,       119,221       94,3         1.174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       2019-C17, Class A4,       2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,       2.500%, 12/15/2052 (E)       265,000       151,8         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1       115/2004			180,244	153,370
Series 2021-NQM5, Class A1,       119,221         0.938%, 05/25/2066 (B)(E)       119,221         Series 2021-NQM6, Class A1,       24,184         1.174%, 07/25/2066 (B)(E)       294,184         CSAIL Commercial Mortgage Trust       294,184         Series 2019-C17, Class A4,       2.763%, 09/15/2052         2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,       2.500%, 12/15/2052 (E)         2.500%, 12/15/2052 (E)       265,000         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1	-		150.075	122.16
0.938%, 05/25/2066 (B)(E)       119,221       94,3         Series 2021-NQM6, Class A1,       1.174%, 07/25/2066 (B)(E)       294,184       235,1         CSAIL Commercial Mortgage Trust       294,184       235,1         CSAIL Commercial Mortgage Trust       294,184       235,1         Series 2019-C17, Class A4,       2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,       2.500%, 12/15/2052 (E)       265,000         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1       151,8			159,975	155,169
Series 2021-NQM6, Class A1,       294,184         1.174%, 07/25/2066 (B)(E)       294,184         CSAIL Commercial Mortgage Trust       294,184         Series 2019-C17, Class A4,       2,763%, 09/15/2052         2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,       265,000         2.500%, 12/15/2052 (E)       265,000         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1			119,221	94,379
CSAIL Commercial Mortgage Trust         Series 2019-C17, Class A4,         2.763%, 09/15/2052       425,000         Series 2019-C18, Class E,         2.500%, 12/15/2052 (E)       265,000         DSLA Mortgage Loan Trust         Series 2004-AR3, Class 2A2B (1			- / -	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Series 2019-C17, Class A4,         2.763%, 09/15/2052         425,000         368,2           Series 2019-C18, Class E,         2.500%, 12/15/2052 (E)         265,000         151,8           DSLA Mortgage Loan Trust         Series 2004-AR3, Class 2A2B (1         151,8			294,184	235,162
2.763%, 09/15/2052       425,000       368,2         Series 2019-C18, Class E,       2         2.500%, 12/15/2052 (E)       265,000       151,8         DSLA Mortgage Loan Trust       Series 2004-AR3, Class 2A2B (1       151,8				
Series 2019-C18, Class E,         2.500%, 12/15/2052 (E)         265,000         151,8           DSLA Mortgage Loan Trust         Series 2004-AR3, Class 2A2B (1         151,8			125 000	260 25
2.500%, 12/15/2052 (E) 265,000 151,8 DSLA Mortgage Loan Trust Series 2004-AR3, Class 2A2B (1			425,000	308,25
DSLA Mortgage Loan Trust Series 2004-AR3, Class 2A2B (1			265.000	151,840
Series 2004-AR3, Class 2A2B (1			,- 50	,
	Series 2004-AR3, Class 2A2B (1			
month CME Term SOFR + 1.014%)			<u> </u>	
6.370%, 07/19/2044 (C) 246,917 222,9	6.570%, 07/19/2044 (C)		246,917	222,976

Shares or

Portfolio of Investments — December 31, 2023 (showing percentage of total net assets)

#### **Active Bond Trust (continued)**

#### Active Bond Trust (continued)

Shares or Principal

Amount

130,318 \$

93,731

20,780,691

135,000

98,000

135,055

103,173

215,874

276,225

22,254

352,000

30,011

1,000,000

156,829

155,177

138,396

210,333

5,739,100

135,589

64,749

230,000

137,904

198,775

Value

1

85,090

581,523

81,029

79,737

123,201

83,869

165,794

235,868

20,010

274,282

29,932

957,664

145,905

148,090

129,970

184,903

352,520

122,326

59,803

191,234

109,475

163,074

		Snares or Principal Amount	Value		
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)	_			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)	-
Commercial and				Commercial and	
residential (continued)				residential (continued)	
Ellington Financial Mortgage Trust				Merrill Lynch Mortgage Trust	
Series 2021-1, Class A1,				Series 2008-C1, Class X IO	
0.797%, 02/25/2066 (B)(E)	\$	73,036	\$ 61,477	0.000%, 02/12/2051 (E)	\$
Series 2021-2, Class A1,				MFA Trust	
0.931%, 06/25/2066 (B)(E)		195,890	156,062	Series 2021-NQM1, Class A1	
Flagstar Mortgage Trust				1.153%, 04/25/2065 (B)(E)	
Series 2021-1, Class A2				Morgan Stanley Capital I Trust	
2.500%, 02/01/2051 (B)(E)		323,253	264,310	Series 2019-L3, Class XA IO	
FREMF Mortgage Trust				0.613%, 11/15/2052	
Series 2019-KF69, Class B (30 day				Natixis Commercial Mortgage	
Average SOFR + 2.414%)		07.040	00.004	Securities Trust	
7.745%, 08/25/2029 (C)(E)		87,868	80,234	Series 2018-285M, Class D,	
GCAT Trust				3.790%, 11/15/2032 (B)(E)	
Series 2021-NQM1, Class A1,		122 415	100.077	Series 2018-ALXA, Class C,	
0.874%, 01/25/2066 (B)(E)		133,415	109,067	4.316%, 01/15/2043 (B)(E)	
Series 2021-NQM2, Class A1,		129 160	113,095	NYMT Loan Trust	
1.036%, 05/25/2066 (B)(E) Series 2021-NQM3, Class A1,		138,169	115,095	Series 2022-CP1, Class A1	
		217,411	178,659	2.042%, 07/25/2061 (E) OBX Trust	
1.091%, 05/25/2066 (B)(E) GS Mortgage Securities Trust		217,411	176,039	Series 2020-EXP2, Class A3,	
Series 2013-GC10, Class C,				2.500%, 05/25/2060 (B)(E)	
4.285%, 02/10/2046 (B)(E)		574,774	550,752	Series 2021-NQM2, Class A1,	
Series 2017-485L, Class C,		574,774	550,152	1.101%, 05/25/2061 (B)(E)	
3.982%, 02/10/2037 (B)(E)		85,000	71,056	Provident Funding Mortgage Trust	
Series 2020-UPTN, Class A,			,	Series 2020-F1, Class A2	
2.751%, 02/10/2037 (E)		136,000	128,839	2.000%, 01/25/2036 (B)(E)	
GS Mortgage-Backed Securities Trust				Sequoia Mortgage Trust	
Series 2021-NQM1, Class A1				Series 2005-3, Class A1 (1 month	
1.017%, 07/25/2061 (B)(E)		100,023	85,185	CME Term SOFR + 0.514%)	
HarborView Mortgage Loan Trust				5.872%, 05/20/2035 (C)	
Series 2007-3, Class ES IO,				SLG Office Trust	
0.350%, 05/19/2037 (E)		7,035,111	73,409	Series 2021-OVA, Class D	
Series 2007-4, Class ES IO,				2.851%, 07/15/2041 (E)	
0.350%, 07/19/2047		7,145,557	94,126	Structured Asset Securities Corp.	
Series 2007-6, Class ES IO,				Series 1998-RF2, Class A	
0.343%, 08/19/2037 (E)		7,421,615	92,795	4.739%, 07/15/2027 (B)(E)	
Hawaii Hotel Trust				Towd Point Mortgage Trust	
Series 2019-MAUI, Class E (1 month				Series 2015-6, Class M2,	
CME Term SOFR + 2.207%)				3.750%, 04/25/2055 (B)(E)	
7.568%, 05/15/2038 (C)(E)		300,000	293,584	Series 2018-4, Class A1,	
Hilton Orlando Trust				3.000%, 06/25/2058 (B)(E)	
Series 2018-ORL, Class B (1 month				Series 2019-1, Class A1,	
CME Term SOFR + $1.347\%$ )		1 000 000	001 100	3.750%, 03/25/2058 (B)(E)	
6.709%, 12/15/2034 (C)(E)		1,000,000	991,129	Series 2019-4, Class A1,	
Imperial Fund Mortgage Trust				2.900%, 10/25/2059 (B)(E)	
Series 2021-NQM1, Class A1		102 000	102.027	Series 2020-4, Class A1,	
1.071%, 06/25/2056 (B)(E)		123,288	103,937	1.750%, 10/25/2060 (E)	
JPMorgan Chase Commercial Mortgage				UBS Commercial Mortgage Trust	
Securities Trust				Series 2019-C17, Class XA IO	
Series 2020-ACE, Class A,		1 000 000	0(2.745	1.457%, 10/15/2052	
3.287%, 01/10/2037 (E)		1,000,000	963,745	Velocity Commercial Capital Loan Trust	
Series 2020-NNN, Class AFX,		259,000	016 017	Series 2018-2, Class M1	
2.812%, 01/16/2037 (E) MASTR Adjustable Rate		258,000	216,317	4.260%, 10/26/2048 (B)(E)	
Mortgages Trust				Verus Securitization Trust Series 2020-5, Class A1 (1.218% to	
Series 2004-13, Class 2A1,					
		40 242	46 600	10-1-24, then 2.218% thereafter),	
5.874%, 04/21/2034 (B)		49,243	46,699	1.218%, 05/25/2065 (E)	
Series 2004-8, Class 5A1,		70.265	66 000	Series 2021-3, Class A1, 1.046% 06/25/2066 (P)(E)	
6.064%, 08/25/2034 (B) MASTR Alternative Loop Trust		70,265	66,802	1.046%, 06/25/2066 (B)(E) Series 2021 4, Class A1	
MASTR Alternative Loan Trust				Series 2021-4, Class A1, 0.938%, 07/25/2066 (B)(E)	
				0.93070, 0112312000 (D)(E)	
Series 2004-4, Class 8A1 6.500%, 05/25/2034		144,690	141,769	Series 2021-5, Class A1,	

#### **Active Bond Trust (continued)**

Active Dona Hast (contin	ueu	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE	-		
OBLIGATIONS (continued)			
Commercial and residential (continued)			
Verus Securitization Trust (continued) Series 2021-R1, Class A1,			
0.820%, 10/25/2063 (B)(E)	\$	92,665	\$ 83,859
Washington Mutual Mortgage Pass Through Certificates Series 2005-1, Class 6A1			
6.500%, 03/25/2035		171,608	144,039
Wells Fargo Commercial Mortgage Trust			
Series 2019-C54, Class A3 2.892%, 12/15/2052		500,000	443,769
2107270, 12, 10,2002		200,000	19,829,823
U.S. Government Agency – 2.3% Federal Home Loan Mortgage Corp. Series 2021-HQA2, Class M2 (30 day			
Average SOFR + 2.050%), 7.387%, 12/25/2033 (C)(E) Series 2021-HQA3, Class M2 (30 day		1,000,000	984,879
Average SOFR + 2.100%), 7.437%, 09/25/2041 (C)(E)		1,000,000	986,543
Series 290, Class IO, 3.500%, 11/15/2032		591,125	55,097
Series 3387, Class SB IO, 0.967%, 11/15/2037		593,521	46,187
Series 3632, Class AP, 3.000%, 02/15/2040 Series K109, Class X1 IO,		302,606	289,781
1.579%, 04/25/2030		3,099,182	241,803
Series K121, Class X1 IO, 1.022%, 10/25/2030		12,695,247	677,185
Series T-41, Class 3A, 4.357%, 07/25/2032 (B)		36,223	34,610
Federal National Mortgage Association Series 2001-50, Class BA,			
7.000%, 10/25/2041		3,478	3,529
Series 2002-W3, Class A5, 7.500%, 11/25/2041		39,935	42,623
Series 2011-41, Class KA, 4.000%, 01/25/2041		24,830	24,172
Series 2012-137, Class WI IO, 3.500%, 12/25/2032		531,088	52,412
Series 2012-21, Class PA, 2.000%, 03/25/2041		421,686	398,727
Series 2012-38, Class PA, 2.000%, 09/25/2041		345,680	316,558
Series 2016-M11, Class X1 IO, 0.431%, 07/25/2026 Series 2019-M25, Class X IO,		17,928,852	143,822
0.126%, 11/25/2029 Series 2020-R02, Class 2M2 (30 day		30,777,373	162,188
Average SOFR + 2.114%), 7.452%, 01/25/2040 (C)(E)		103,144	103,928
Series 2021-M8, Class X IO, 0.250%, 11/25/2035		10,232,551	208,607
Series 2021-R01, Class 1M2 (30 day Average SOFR + 1.550%),		10,232,331	200,007
6.887%, 10/25/2041 (C)(E) Series 2022-22, Class B,		1,000,000	999,357
Series 2022-22, Class B, 2.000%, 07/25/2054 Series 2023-R02, Class 1M2 (30 day Average SOFR + 3.350%),		1,007,717	618,610
Average SOFK + 5.550%), 8.687%, 01/25/2043 (C)(E)		1,000,000	1,047,695

Active Donu Trust (contin	 Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE		
OBLIGATIONS (continued) U.S. Government Agency (continued)		
Government National		
Mortgage Association Series 2008-90, Class IO,		
2.013%, 12/16/2050	\$ 2,009,079	\$ 249,090
Series 2010-147, Class SA IO, 0.698%, 05/20/2040	236,383	6,418
Series 2010-85, Class SB IO, 1.127%, 03/16/2040 Series 2012-114, Class IO,	510,899	29,098
0.622%, 01/16/2053 Series 2012-120, Class IO,	251,205	3,904
0.641%, 02/16/2053 Series 2012-70, Class IO,	3,486,160	54,733
0.094%, 08/16/2052 Series 2015-86, Class IO,	4,759	2
0.413%, 05/16/2052 Series 2016-162, Class IO,	21,496,339	307,426
0.701%, 09/16/2058 Series 2016-174, Class IO,	4,619,069	151,423
0.891%, 11/16/2056 Series 2017-109, Class IO,	298,337	11,761
0.230%, 04/16/2057 Series 2017-124, Class IO,	610,475	9,811
0.627%, 01/16/2059 Series 2017-135, Class IO,	546,487	17,238
0.718%, 10/16/2058 Series 2017-140, Class IO,	979,115	37,147
0.486%, 02/16/2059 Series 2017-159, Class IO,	383,400	11,887
0.433%, 06/16/2059 Series 2017-169, Class IO,	9,438,651	257,269
0.579%, 01/16/2060 Series 2017-20, Class IO,	1,830,106	55,603
0.527%, 12/16/2058 Series 2017-22, Class IO,	1,385,294	32,301
0.754%, 12/16/2057 Series 2017-23, Class IO,	184,167	6,491
0.606%, 05/16/2059 Series 2017-41, Class IO, 0.585%, 07/16/2058	5,822,089 499,192	181,978
Series 2017-46, Class IO, 0.645%, 11/16/2057	499,192 562,051	14,090 19,394
Series 2017-50, Class IO, 0.637%, 01/16/2057	8,552,327	273,144
Series 2017-53, Class IO, 0.529%, 11/16/2056	8,765,109	214,852
Series 2017-61, Class IO, 0.745%, 05/16/2059	317,516	11,513
Series 2018-158, Class IO, 0.787%, 05/16/2061	1,563,770	77,746
Series 2018-35, Class IO, 0.540%, 03/16/2060	1,451,467	51,632
Series 2018-43, Class IO, 0.436%, 05/16/2060	1,298,054	40,921
Series 2018-69, Class IO, 0.615%, 04/16/2060	365,248	15,936
Series 2018-81, Class IO, 0.484%, 01/16/2060	272,087	10,447
Series 2018-85, Class IO, 0.551%, 07/16/2060	5,269,073	163,488
Series 2018-9, Class IO, 0.443%, 01/16/2060 Series 2019-131, Class IO,	1,612,785	48,475
0.802%, 07/16/2061	1,237,698	65,355

Shares or

#### **Active Bond Trust (continued)**

	Shares or Principal	
	Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
U.S. Government Agency (continued)		
Government National		
Mortgage Association (continued) Series 2020-100, Class IO,		
	\$ 1,442,245	\$ 82,045
Series 2020-108, Class IO,	. , ,	
0.847%, 06/16/2062	3,145,617	179,848
Series 2020-114, Class IO, 0.800%, 09/16/2062	3,445,058	203,229
Series 2020-118, Class IO,	5,115,050	203,227
0.882%, 06/16/2062	2,460,398	151,648
Series 2020-119, Class IO,	1 255 220	62.079
0.602%, 08/16/2062 Series 2020-120, Class IO,	1,355,320	63,978
0.762%, 05/16/2062	788,913	44,396
Series 2020-137, Class IO,		
0.796%, 09/16/2062 Series 2020-143, Class IB IO,	3,619,097	199,553
0.871%, 03/16/2062	4,246,782	225,831
Series 2020-150, Class IO,	.,,,	,
0.962%, 12/16/2062	2,206,404	149,805
Series 2020-170, Class IO, 0.834%, 11/16/2062	2 016 522	170 619
Series 2020-28, Class IO,	2,916,533	179,618
0.820%, 11/16/2061	5,304,996	287,879
Series 2020-92, Class IO,		
0.878%, 02/16/2062 Series 2021 3 Class IO	3,320,437	208,703
Series 2021-3, Class IO, 0.868%, 09/16/2062	3,660,039	224,662
Series 2021-40, Class IO,	2,000,027	221,002
0.824%, 02/16/2063	906,745	55,161
Series 2022-106, Class IO,	5 650 010	224.945
0.692%, 02/16/2064 Series 2022-150, Class IO,	5,659,910	324,845
0.822%, 06/16/2064	305,455	19,347
Series 2022-17, Class IO,		
0.802%, 06/16/2064	1,996,292	124,539
Series 2022-181, Class IO, 0.716%, 07/16/2064	940,184	63,523
Series 2022-21, Class IO,	, 10,101	00,020
0.783%, 10/16/2063	877,568	53,655
Series 2023-30, Class IO,	1 242 200	02.502
1.146%, 11/16/2064	1,243,306	93,593
OTAL COLLATERALIZED MORTGAGE O	RUGATIONS	12,804,744
Cost \$41,729,315)	DEIGATIONS	\$ 32,634,567
ASSET BACKED SECURITIES – 6.3%		
ABPCI Direct Lending Fund I, Ltd.		
Series 2020-1A, Class A		
3.199%, 12/20/2030 (E)	113,265	108,023
Legis Asset Backed Securities Trust Series 2004-3, Class M1 (1 month		
CME Term SOFR + $1.014\%$		
6.370%, 09/25/2034 (C)	253,201	256,388
ligned Data Centers Issuer LLC		
Series 2021-1A, Class A2	651 000	502 116
1.937%, 08/15/2046 (E) Series 2023-2A, Class A2	651,000	583,446
6.500%, 11/16/2048 (E)	193,000	194,781
AMSR Trust	, - • •	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Series 2020-SFR4, Class A		
1.355%, 11/17/2037 (E) Series 2021-SFR4, Class A	100,000	92,970
2.117%, 12/17/2038 (E)	105,000	95,453

Active Dona Hust (continued)	Shares or	
_	Principal Amount	Value
ASSET BACKED SECURITIES (continued) Applebee's Funding LLC		
Series 2023-1A, Class A2 7.824%, 03/05/2053 (E) \$	175,000	\$ 179,419
Aqua Finance Trust Series 2021-A, Class A		
1.540%, 07/17/2046 (E)	111,817	99,887
Arby's Funding LLC Series 2020-1A, Class A2 3.237%, 07/30/2050 (E)	459,563	419,274
Avis Budget Rental Car Funding AESOP LLC		
Series 2020-2A, Class C 4.250%, 02/20/2027 (E)	430,000	408,640
Series 2023-2A, Class B 6.030%, 10/20/2027 (E)	400,000	402,345
Beacon Container Finance II LLC Series 2021-1A, Class A	201 (77	0.45.050
2.250%, 10/22/2046 (E) BRE Grand Islander Timeshare Issuer LLC	391,667	347,252
Series 2019-A, Class A 3.280%, 09/26/2033 (E)	91,007	86,867
Carlyle Global Market Strategies Series 2018-4A, Class C (3 month		
CME Term SOFR + 3.162%) 8.577%, 01/20/2031 (C)(E)	530,000	523,545
Cars Net Lease Mortgage Notes Series 2020-1A, Class A1	107 500	115 540
2.010%, 12/15/2050 (E) CARS-DB4 LP Socies 2020 1A Class A1	487,500	415,743
Series 2020-1A, Class A1 2.690%, 02/15/2050 (E) Series 2020-1A, Class A4	888,399	853,228
3.190%, 02/15/2050 (E) Series 2020-1A, Class B1	1,234,115	1,181,188
4.170%, 02/15/2050 (E) Centex Home Equity Loan Trust	766,000	732,235
Series 2005-A, Class M4 (1 month CME Term SOFR + 1.314%)		
6.670%, 01/25/2035 (C) CF Hippolyta Issuer LLC	156,736	144,046
Series 2020-1, Class A1 1.690%, 07/15/2060 (E)	393,061	363,254
Series 2021-1A, Class A1 1.530%, 03/15/2061 (E)	361,900	323,471
Citibank Credit Card Issuance Trust Series 2017-A6, Class A6 (1 month CME Term SOFR + 0.884%)		
6.249%, 05/14/2029 (C) CLI Funding VI LLC	565,000	567,339
Series 2020-1A, Class A 2.080%, 09/18/2045 (E)	411,693	367,682
CLI Funding VIII LLC Series 2021-1A, Class A	,	,
1.640%, 02/18/2046 (E) Series 2022-1A, Class A	333,949	294,518
2.720%, 01/18/2047 (E) ContiMortgage Home Equity Loan Trust Series 1995-2, Class A5	688,107	607,310
8.100%, 08/15/2025 Credit-Based Asset Servicing &	5,287	5,533
Securitization LLC Series 2006-MH1, Class B1 6.750%, 10/25/2036 (E) CvrusOne Data Centers Lesuer LLC	1,638,582	1,600,554
CyrusOne Data Centers Issuer I LLC Series 2023-1A, Class A2 4.300%, 04/20/2048 (E)	352,000	321,481

#### Active Bond Trust (continued)

#### Shares or Principal Value Amount ASSET BACKED SECURITIES (continued) DataBank Issuer Series 2021-1A, Class A2 2.060%, 02/27/2051 (E) \$ 225,000 \$ 203,56 DB Master Finance LLC Series 2017-1A, Class A2II 4.030% 11/20/2047 (E) 187.558 177,79 Series 2021-1A, Class A2I 2.045%, 11/20/2051 (E) 674.240 612.73 Series 2021-1A, Class A2II 2.493%, 11/20/2051 (E) 980.000 871.57 Diamond Infrastructure Funding LLC Series 2021-1A, Class B 2.355%, 04/15/2049 (E) 1,000,000 874,92 Series 2021-1A, Class C 3.475%, 04/15/2049 (E) 370,000 319,96 Domino's Pizza Master Issuer LLC Series 2017-1A, Class A23 4.118%, 07/25/2047 (E) 447,688 426,99 Series 2021-1A, Class A2I 2.662%, 04/25/2051 (E) 1,305,525 1,154,07 Driven Brands Funding LLC Series 2019-2A, Class A2 3.981%, 10/20/2049 (E) 903,64 960,000 Series 2020-2A, Class A2 3.237%, 01/20/2051 (E) 257,64 288,833 Series 2021-1A, Class A2 2.791%, 10/20/2051 (E) 424,340 362,89 FirstKey Homes Trust Series 2020-SFR1, Class A 1.339%, 08/17/2037 (E) 293,654 273,69 Series 2020-SFR2, Class A 1.266%, 10/19/2037 (E) 167,502 155,25 Series 2020-SFR2, Class D 1.968%, 10/19/2037 (E) 500,000 463,38 Series 2021-SFR1, Class A 1.538%, 08/17/2038 (E) 253,380 229,36 Series 2021-SFR1, Class D 2.189%, 08/17/2038 (E) 246,000 221,55 Series 2022-SFR3, Class A 499,526 4.250%, 07/17/2038 (E) 483,24 Five Guys Holdings, Inc. Series 2023-1A, Class A2 7.549%, 01/26/2054 (E) 731,000 735,53 Ford Credit Auto Owner Trust Series 2023-2, Class A 5.280%, 02/15/2036 (E) 353,37 346,000 Golub Capital Partners Funding, Ltd. Series 2020-1A, Class A2 3.208%, 01/22/2029 (E) 158,944 149,46 Series 2021-1A, Class A2 2.773%, 04/20/2029 (E) 282,24 300,158 HI-FI Music IP Issuer LP Series 2022-1A, Class A2 3.939%, 02/01/2062 (E) 294,000 273,47 Hilton Grand Vacations Trust Series 2023-1A, Class B 6.110%, 01/25/2038 (E) 450,080 455.16 Home Partners of America Trust Series 2021-2, Class A 1.901%, 12/17/2026 (E) 137,620 124,37 ITE Rail Fund Levered LP Series 2021-3A, Class A

## Active Bond Trust (continued)

lue			Shares or Principal Amount	Value
	ASSET BACKED SECURITIES (continued Jack in the Box	1)		
203,563	Funding LLC (continued) Series 2022-1A, Class A2I	-		
177,793	3.445%, 02/26/2052 (E) MetroNet Infrastructure Issuer LLC Series 2022-1A, Class B	\$	374,420	\$ 344,419
612,730	7.460%, 10/20/2052 (E) Series 2023-1A, Class A2		400,000	394,277
871,575	6.560%, 04/20/2053 (E) Navient Private Education Refi Loan		205,000	203,041
074004	Trust Series 2019-FA, Class A2			100.015
874,926 319,965	2.600%, 08/15/2068 (E) Navient Student Loan Trust Series 2020-2A, Class A1A		131,300	122,245
517,705	1.320%, 08/26/2069 (E) Neighborly Issuer LLC		170,035	145,761
426,991	Series 2021-1A, Class A2 3.584%, 04/30/2051 (E)		514,800	446,702
1,154,076	Series 2022-1A, Class A2 3.695%, 01/30/2052 (E) New Economy Assets Phase 1		250,538	213,993
903,644	Sponsor LLC Series 2021-1, Class A1			
257,643	1.910%, 10/20/2061 (E) Series 2021-1, Class B1		507,000	443,670
362,892	2.410%, 10/20/2061 (E) NP SPE II LLC Series 2019-1A, Class B1		184,000	149,174
273,693	4.313%, 09/20/2049 (E) NRZ Excess Spread-Collateralized Notes		500,000	465,293
155,259	Series 2021-FHT1, Class A 3.104%, 07/25/2026 (E)		48,686	45,221
463,386	Progress Residential Trust Series 2021-SFR8, Class B		216 000	102.008
229,369 221,550	1.681%, 10/17/2038 (E) Series 2022-SFR3, Class D 4.450%, 04/17/2039 (E)		216,000 950,000	192,908 896,093
483,248	Renaissance Home Equity Loan Trust Series 2005-2, Class AF4			
725 520	5.434%, 08/25/2035 Retained Vantage Data Centers		36,343	36,094
735,530	Issuer LLC Series 2023-1A, Class A2A 5.000%, 09/15/2048 (E)		827,000	773,257
353,376	Sesac Finance LLC Series 2019-1, Class A2		,	,
149,464	5.216%, 07/25/2049 (E) SMB Private Education Loan Trust		390,660	379,724
282,249	Series 2019-B, Class A2A 2.840%, 06/15/2037 (E) Series 2020-PTA, Class A2A		183,590	173,896
273,472	1.600%, 09/15/2054 (E) Series 2021-A, Class APT2		206,126	185,423
455 160	1.070%, 01/15/2053 (E) Series 2021-E, Class A1A		158,074	138,333
455,160	1.680%, 02/15/2051 (E) Sonic Capital LLC Series 2020-1A, Class A2I		798,325	721,873
124,377	3.845%, 01/20/2050 (E) Series 2021-1A, Class A2I		307,400	289,427
635,320	2.190%, 08/20/2051 (E) Store Master Funding I-VII & XIV Series 2010 1. Class A2		322,575	275,033
126,898	Series 2019-1, Class A2 3.650%, 11/20/2049 (E)		284,525	222,839

716,393

136,150

2.210%, 06/28/2051 (E)

Jack in the Box Funding LLC Series 2019-1A, Class A23

4.970%, 08/25/2049 (E)

Shares or

#### **Active Bond Trust (continued)**

	Principal	
	Amount	Value
- ASSET BACKED SECURITIES (continued)		
Sunbird Engine Finance LLC		
Series 2020-1A, Class A		
3.671%, 02/15/2045 (E) \$	164,174	\$ 139,893
Taco Bell Funding LLC		
Series 2021-1A, Class A2I		
1.946%, 08/25/2051 (E)	460,793	412,965
TAL Advantage VII LLC		
Series 2020-1A, Class B		
3.290%, 09/20/2045 (E)	329,375	299,551
TIF Funding II LLC		
Series 2021-1A, Class A		
1.650%, 02/20/2046 (E)	707,825	607,665
Tricon American Homes Trust		
Series 2020-SFR2, Class D	500.000	127 110
2.281%, 11/17/2039 (E)	500,000	437,410
Trinity Rail Leasing LLC		
Series 2021-1A, Class A	261.095	214 462
2.260%, 07/19/2051 (E)	361,085	314,462
Triton Container Finance VIII LLC		
Series 2020-1A, Class A 2.110%, 09/20/2045 (E)	479,846	426,330
Series 2021-1A, Class A	479,040	420,330
1.860%, 03/20/2046 (E)	259,759	226,247
Vantage Data Centers LLC	237,137	220,247
Series 2020-1A, Class A2		
1.645%, 09/15/2045 (E)	343,000	317,139
Series 2020-2A, Class A2		,
1.992%, 09/15/2045 (E)	312,000	271,239
Series 2021-1A, Class A2	- ,	
2.165%, 10/15/2046 (E)	400,000	360,538
VR Funding LLC		
Series 2020-1A, Class A		
2.790%, 11/15/2050 (E)	270,919	242,370
Wendy's Funding LLC		
Series 2019-1A, Class A2II		
4.080%, 06/15/2049 (E)	439,194	407,406
Series 2021-1A, Class A2I		
2.370%, 06/15/2051 (E)	278,824	240,399
Willis Engine Structured Trust V		
Series 2020-A, Class A		
3.228%, 03/15/2045 (E)	128,855	116,147
Zaxby's Funding LLC		
Series 2021-1A, Class A2	074 (70	229.051
3.238%, 07/30/2051 (E)	274,678	238,051
TOTAL ASSET BACKED SECURITIES		
(Cost \$37,040,530)		\$ 35,020,529
COMMON STOCKS – 0.1%		
Energy – 0.0%		
Altera Infrastructure LP (D)	937	26,228
Utilities – 0.1%	201	20,220
Algonquin Power & Utilities Corp.	7,150	159,225
	7,150	
TOTAL COMMON STOCKS (Cost \$594,865)		\$ 185,453
<b>PREFERRED SECURITIES – 0.0%</b>		
Communication services – 0.0%		
Telephone & Data Systems, Inc., 6.625%	5,925	103,510

## **Active Bond Trust (continued)**

TOTAL PREFERRED SECURITIES (Cost \$187,013)         \$         13           SHORT-TERM INVESTMENTS – 1.5%         Short-term funds – 1.5%         Short-term funds – 1.5%           John Hancock Collateral Trust, 5.3645% (H)(I)         834,447         8,34           TOTAL SHORT-TERM INVESTMENTS (Cost \$8,345,015)         \$         8,34           Total Investments (Active Bond Trust) (Cost \$589,819,003) – 100.0%         \$         556,45	32,305 36,634				
Wells Fargo & Company, 7.500%30 \$TOTAL PREFERRED SECURITIES (Cost \$187,013)\$SHORT-TERM INVESTMENTS - 1.5%Short-term funds - 1.5%John Hancock Collateral Trust, 5.3645% (H)(I)834,4478,34TOTAL SHORT-TERM INVESTMENTS (Cost \$8,345,015)\$8,34TOTAL SHORT-TERM INVESTMENTS (Cost \$8,345,015)\$8,34Total Investments (Active Bond Trust) (Cost \$589,819,003) - 100.0%\$5,56,45Other assets and liabilities, net - 0.0%\$TOTAL NET ASSETS - 100.0%\$Currency Abbreviations ARSARSArgentine PesoSecurity Abbreviations and Legend 	44,633 44,633 54,329 32,305 36,634				
TOTAL PREFERRED SECURITIES (Cost \$187,013)       \$ 13         SHORT-TERM INVESTMENTS – 1.5%       Short-term funds – 1.5%         Short-term funds – 1.5%       Short-term funds – 1.5%         John Hancock Collateral Trust,       5.3645% (H)(I)         S.3645% (H)(I)       834,447         8,34       8,34         TOTAL SHORT-TERM INVESTMENTS (Cost \$8,345,015)       \$ 8,34         Total Investments (Active Bond Trust)       \$ 556,45         (Cost \$589,819,003) – 100.0%       \$ 556,55         Other assets and liabilities, net – 0.0%       \$ 556,55         Currency Abbreviations       \$ 556,55         Querency Abbreviations       \$ 556,55         Currency Abbreviations and Legend       \$ 556,55         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interbank Offered Rate         IO       Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis. <td>44,633 44,633 54,329 32,305 36,634</td>	44,633 44,633 54,329 32,305 36,634				
SHORT-TERM INVESTMENTS – 1.5%         Short-term funds – 1.5%         Short-term funds – 1.5%         John Hancock Collateral Trust,         5.3645% (H)(I)       834,447         8,34         TOTAL SHORT-TERM INVESTMENTS (Cost \$8,345,015)         \$ 8,34         Total Investments (Active Bond Trust)         (Cost \$589,819,003) – 100.0%         Other assets and liabilities, net – 0.0%         TOTAL NET ASSETS – 100.0%         Currency Abbreviations         ARS       Argentine Peso         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interbank Offered Rate         IO       Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.	44,633 44,633 54,329 32,305 36,634				
Short-term funds – 1.5%       John Hancock Collateral Trust,       5.3645% (H)(I)       834,447       8,34         TOTAL SHORT-TERM INVESTMENTS (Cost \$8,345,015)       \$ 8,34         Total Investments (Active Bond Trust)       (Cost \$589,819,003) – 100.0%       \$ 556,45         Other assets and liabilities, net – 0.0%       \$ 556,55         Currency Abbreviations       \$ 556,55         Currency Abbreviations       \$ 556,55         Currency Abbreviations and Legend       \$ 556,55         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per         LIBOR       London Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.	44,633 54,329 32,305 36,634				
John Hancock Collateral Trust, 5.3645% (H)(I) 834,447 8,34 TOTAL SHORT-TERM INVESTMENTS (Cost \$8,345,015) \$ 8,34 Total Investments (Active Bond Trust) (Cost \$589,819,003) – 100.0% \$ 556,45 Other assets and liabilities, net – 0.0% \$ 556,55 Currency Abbreviations ARS Argentine Peso Security Abbreviations and Legend CME CME Group Published Rates CMT Constant Maturity Treasury GO General Obligation IBOR Interbank Offered Rate IO Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per LIBOR London Interbank Offered Rate SOFR Secured Overnight Financing Rate TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date. (A) Security purchased or sold on a when-issued or delayed deliver basis.	44,633 54,329 32,305 36,634				
5.3645% (H)(I)       834,447       8,34         TOTAL SHORT-TERM INVESTMENTS (Cost \$8,345,015)       \$ 8,34         Total Investments (Active Bond Trust) (Cost \$589,819,003) – 100.0%       \$ 556,45         Other assets and liabilities, net – 0.0%       \$ 556,55         TOTAL NET ASSETS – 100.0%       \$ 556,55         Currency Abbreviations ARS       Argentine Peso         Security Abbreviations and Legend CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per         LIBOR       London Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TO Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.	44,633 54,329 32,305 36,634				
TOTAL SHORT-TERM INVESTMENTS (Cost \$8,345,015)       \$ 8,34         Total Investments (Active Bond Trust) (Cost \$589,819,003) – 100.0%       \$ 556,45         Other assets and liabilities, net – 0.0%       \$ 556,55         Currency Abbreviations ARS       Argentine Peso         Security Abbreviations and Legend CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per LIBOR         London Interbank Offered Rate       SOFR         Secured Overnight Financing Rate       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.	44,633 54,329 32,305 36,634				
Total Investments (Active Bond Trust) (Cost \$589,819,003) – 100.0%       \$556,45         Other assets and liabilities, net – 0.0%       \$556,53         TOTAL NET ASSETS – 100.0%       \$556,53         Currency Abbreviations ARS       Argentine Peso         Security Abbreviations and Legend CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per         LIBOR       London Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.	54,329 32,305 36,634				
(Cost \$589,819,003) - 100.0%       \$ 556,45         Other assets and liabilities, net - 0.0%       \$ 556,53         TOTAL NET ASSETS - 100.0%       \$ 556,53         Currency Abbreviations       Argentine Peso         ARS       Argentine Peso         Security Abbreviations and Legend       CME         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per         LIBOR       London Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.	32,305 36,634				
Other assets and liabilities, net - 0.0%         TOTAL NET ASSETS - 100.0%         Currency Abbreviations         ARS       Argentine Peso         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per         LIBOR       London Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.	32,305 36,634				
TOTAL NET ASSETS - 100.0%       \$ 556,53         Currency Abbreviations ARS       Argentine Peso         Security Abbreviations and Legend CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per         LIBOR       London Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.					
Currency Abbreviations         ARS       Argentine Peso         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per         LIBOR       London Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.					
ARS       Argentine Peso         Security Abbreviations and Legend       CME         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interst-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per         LIBOR       London Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.					
Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         GO       General Obligation         IBOR       Interbank Offered Rate         IO       Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per         LIBOR       London Interbank Offered Rate         SOFR       Secured Overnight Financing Rate         TBA       To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.         (A)       Security purchased or sold on a when-issued or delayed deliver basis.					
CME         CME Group Published Rates           CMT         Constant Maturity Treasury           GO         General Obligation           IBOR         Interbank Offered Rate           IO         Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per           LIBOR         London Interbank Offered Rate           SOFR         Secured Overnight Financing Rate           TBA         To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.           (A)         Security purchased or sold on a when-issued or delayed deliver basis.					
<ul> <li>CMT Constant Maturity Treasury</li> <li>GO General Obligation</li> <li>IBOR Interbank Offered Rate</li> <li>IO Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per</li> <li>LIBOR London Interbank Offered Rate</li> <li>SOFR Secured Overnight Financing Rate</li> <li>TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>					
<ul> <li>GO General Obligation</li> <li>IBOR Interbank Offered Rate</li> <li>IO Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per</li> <li>LIBOR London Interbank Offered Rate</li> <li>SOFR Secured Overnight Financing Rate</li> <li>TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>					
<ul> <li>IBOR Interbank Offered Rate</li> <li>IO Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per</li> <li>LIBOR London Interbank Offered Rate</li> <li>SOFR Secured Overnight Financing Rate</li> <li>TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>					
<ul> <li>IO Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the per LIBOR London Interbank Offered Rate</li> <li>SOFR Secured Overnight Financing Rate</li> <li>TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>					
<ul> <li>Pool). Rate shown is the annualized yield at the end of the per</li> <li>LIBOR London Interbank Offered Rate</li> <li>SOFR Secured Overnight Financing Rate</li> <li>TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>					
<ul> <li>LIBOR London Interbank Offered Rate</li> <li>SOFR Secured Overnight Financing Rate</li> <li>TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>					
<ul> <li>SOFR Secured Overnight Financing Rate</li> <li>TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>	iod.				
<ul> <li>TBA To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>					
<ul> <li>issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>					
<ul> <li>agreed-upon future settlement date.</li> <li>(A) Security purchased or sold on a when-issued or delayed deliver basis.</li> </ul>					
basis.					
	ry				
	iete				
periodically based on a weighted average of interest rates and	1313				
prepayments on the underlying pool of assets. The interest rate	;				
shown is the current rate as of period end.					
(C) Variable rate obligation. The coupon rate shown represents the	rate				
at period end.					
(D) Non-income producing security.					
(E) These securities are exempt from registration under Rule 144A					
the Securities Act of 1933. Such securities may be resold, norm	nally				
to qualified institutional buyers, in transactions exempt from	17.20				
registration. Rule 144A securities amounted to \$96,405,056 or of the fund's net assets as of 12-31-23.	17.3%				
(F) All or a portion of this security is on loan as of 12-31-23.					
<ul><li>(G) Perpetual bonds have no stated maturity date. Date shown as</li></ul>					
maturity date is next call date.					
(H) The rate shown is the annualized seven-day yield as of 12-31-2					
(I) Investment is an affiliate of the fund, the advisor and/or subad	23.				
A portion of this security represents the investment of cash col	visor.				
received for securities lending. Market value of this investment	visor. lateral				
amounted to \$1,838,055.	visor. lateral				
* Yield represents either the annualized yield at the date of purch	visor. lateral t				
the stated coupon rate or, for floating rate securities, the rate at period end.	visor. lateral t hase,				
period end.	visor. lateral t hase,				

#### DERIVATIVES

#### FUTURES

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
10-Year U.S. Treasury Note Futures	21	Long	Mar 2024	\$2,369,990	\$2,370,703	\$713

#### Active Bond Trust (continued) FUTURES (continued)

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
Ultra U.S. Treasury Bond Futures	4	Long	Mar 2024	\$488,009	\$534,375	\$46,366
						\$47,079

^ Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

See Notes to financial statements regarding investment transactions and other derivatives information.

#### **Core Bond Trust**

	_	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY O	BLIGA	ATIONS -	
54.9%			
U.S. Government – 25.7%			
U.S. Treasury Bonds			
1.125%, 05/15/2040 to 08/15/2040	\$	25,310,000	\$ 16,160,342
1.375%, 11/15/2040		25,838,000	17,142,902
1.625%, 11/15/2050		3,054,000	1,819,516
1.750%, 08/15/2041		17,416,000	12,112,284
2.000%, 11/15/2041 to 08/15/2051		13,292,000	9,433,600
2.375%, 02/15/2042		1,260,000	966,755
2.875%, 05/15/2052		2,062,000	1,641,706
3.000%, 08/15/2052		3,639,000	2,975,878
3.625%, 02/15/2053 to 05/15/2053		7,166,000	6,618,552
3.875%, 05/15/2043		3,896,000	3,713,984
4.125%, 08/15/2053		6,045,000	6,110,173
4.375%, 08/15/2043		890,000	908,495
4.750%, 11/15/2043		998,000	1,070,511
4.750%, 11/15/2053 (A)		2,421,000	2,714,925
U.S. Treasury Notes			
0.375%, 07/31/2027		5,865,000	5,173,113
0.750%, 05/31/2026		4,000	3,692
1.000%, 07/31/2028		2,988,000	2,628,156
1.125%, 08/31/2028		615,000	542,978
1.500%, 08/15/2026		2,988,000	2,796,581
2.000%, 11/15/2026		2,538,000	2,399,401
2.375%, 03/31/2029		5,921,000	5,497,047
2.625%, 07/31/2029		642,000	601,173
2.750%, 07/31/2027		3,203,000	3,074,630
2.875%, 08/15/2028		2,107,000	2,016,383
3.250%, 06/30/2029		8,751,000	8,469,669
3.500%, 09/15/2025		4,209,000	4,147,016
3.750%, 12/31/2028		13,312,000	13,250,640
3.875%, 04/30/2025 to 11/30/2027		1,809,000	1,804,889
4.000%, 02/28/2030		3,703,000	3,720,502
4.125%, 01/31/2025		3,613,000	3,590,419
4.250%, 05/31/2025 to 10/15/2025		4,527,000	4,510,395
4.375%, 10/31/2024 to 11/30/2030		13,322,000	13,488,569
4.375%, 11/30/2028 (A)		6,318,000	6,465,091
4.500%, 11/30/2024 to 11/15/2033		6,077,000	6,377,653
4.625%, 11/15/2026		3,250,000	3,301,289
4.875%, 11/30/2025 to 10/31/2028		18,026,000	18,540,802
5.000%, 08/31/2025 to 09/30/2025		9,764,000	9,859,376
			205,649,087
U.S. Government Agency – 29.2%			,0.19,007
Federal Home Loan Bank			
1.250%, (1.250% to 9-30-24, 1.500%			
to 9-30-25, 1.750% to 9-30-26,			
2.000% to 9-30-27, 2.250% to			
9-30-28, 2.500% to 9-30-29, 3.000%			
to 3-30-30, 3.500% to 9-30-30,			
4.000% to 3-30-31, then 4.500%			
4.000% to 5-50-51, then 4.500% thereafter), 09/30/2031		1,450,000	1,251,305
dicicalut, 07/50/2051		1,+50,000	1,201,000

(	 Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY		
OBLIGATIONS (continued)		
U.S. Government Agency (continued)		
Federal Home Loan Mortgage Corp.		
2.000%, 07/01/2032 to 12/01/2051	\$ 16,822,541	\$ 14,438,768
2.500%, 04/01/2042 to 03/01/2052	6,099,109	5,349,718
2.983%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +		
1.642%), 05/01/2049 (B)	261,906	261,762
3.000%, 09/01/2033 (A)	305,102	290,058
3.000%, 04/01/2040 to 02/01/2047	6,428,312	5,881,258
3.067%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +		
1.633%), 02/01/2050 (B)	564,171	559,840
3.130%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +	105 000	410,100
1.640%), 11/01/2048 (B)	425,323	418,120
3.913%, (30 day Average SOFR +	202.270	260.416
2.130%), 07/01/2052 (B)	382,279	368,416
3.970%, (30 day Average SOFR + 2.140%), 08/01/2052 (B)	504,077	477,799
4.000%, 07/01/2049 to 03/01/2050	3,058,107	2,963,147
4.123%, (30 day Average SOFR +	5,056,107	2,905,147
2.380%), 09/01/2052 (B)	260,096	252,162
4.124%, 12/14/2029 (C)	1,179,000	923,564
4.124%, $1214/2029$ (C) 4.186%, (30 day Average SOFR +	1,179,000	925,504
2.304%), 05/01/2053 (B)	1,461,625	1,428,872
4.299%, (30 day Average SOFR +	1,401,025	1,420,072
2.130%), 07/01/2052 (B)	451,282	440,377
4.500%, 06/01/2039 to 07/01/2039	83,144	81,235
5.129%, (30 day Average SOFR +	00,111	01,200
2.215%), 08/01/2053 (B)	304,068	304,374
5.197%, (30 day Average SOFR +	,	
2.301%), 06/01/2053 (B)	284,658	285,378
5.218%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +		
1.638%), 03/01/2049 (B)	325,512	327,552
5.712%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +		
1.637%), 04/01/2048 (B)	779,182	788,078
5.942%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +		
1.730%), 01/01/2044 (B)	127,276	129,033
6.263%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +	254 552	261.562
1.679%), 09/01/2047 (B)	356,553	361,563
6.809%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +	50.264	50.046
1.642%), 08/01/2043 (B)	58,364	58,946
6.840%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +	542 010	547 017
1.637%), 09/01/2045 (B)	542,010	547,917

Shares or

### **Core Bond Trust (continued)**

		Principal Amount	Value
	-	Amount	value
U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)			
U.S. Government Agency (continued)			
Federal Home Loan			
Mortgage Corp. (continued) 6.881%, (1 Year Refinitiv USD IBOR			
Consumer Cash Fallback Rate +			
1.635%), 07/01/2043 (B)	\$	36,693	\$ 37,247
7.036%, (1 Year Refinitiv USD IBOR			
Consumer Cash Fallback Rate +		(2.2.5.1	(1.000)
1.645%), 10/01/2043 (B) 7.043%, (1 Year Refinitiv USD IBOR		63,354	64,229
Consumer Cash Fallback Rate +			
1.650%), 03/01/2043 (B)		57,768	58,404
7.171%, (1 Year Refinitiv USD IBOR			
Consumer Cash Fallback Rate +			
1.603%), 09/01/2043 (B)		32,754	33,238
7.188%, (1 Year Refinitiv USD IBOR Consumer Cash Fallback Rate +			
1.629%), 11/01/2043 (B)		47,142	47,593
7.345%, (1 Year Refinitiv USD IBOR		,	,
Consumer Cash Fallback Rate +			
1.674%), 02/01/2043 (B)		88,357	89,526
7.431%, (1 Year Refinitiv USD IBOR Consumer Cash Fallback Rate +			
1.609%), 10/01/2043 (B)		61,835	62,550
7.461%, (1 Year Refinitiv USD IBOR		01,055	02,550
Consumer Cash Fallback Rate +			
1.770%), 09/01/2042 (B)		53,358	54,383
Federal National Mortgage Association		( 220 2(1	5 077 922
1.500%, 11/01/2041 to 07/01/2051 1.520%, 08/21/2035		6,330,361 1,478,000	5,077,833 1,086,877
1.900%, 01/25/2036		1,322,000	1,000,077
2.000%, 03/01/2028 to 03/01/2047		43,121,269	36,937,319
2.000%, 10/01/2040 (A)		2,254,934	1,942,128
2.500%, 12/01/2040 to 03/01/2052		10,246,464	9,042,066
2.778%, (1 Year Refinitiv USD IBOR Consumer Cash Fallback Rate +			
1.606%), 06/01/2050 (B)		387,872	358,022
3.000%, 11/01/2039 to 07/01/2060		59,781,263	54,376,010
3.044%, (1 Year Refinitiv USD IBOR			
Consumer Cash Fallback Rate +			
1.603%), 03/01/2050 (B)		907,065	
3.500%, 05/01/2037 to 04/01/2050 3.677%, (30 day Average SOFR +		16,619,783	15,634,900
2.370%), 08/01/2052 (B)		541,796	519,347
3.962%, (30 day Average SOFR +		- ,	,
2.120%), 08/01/2052 (B)		215,696	205,094
4.000%, 01/01/2027 to 05/01/2049		9,411,974	9,202,097
4.000%, 04/01/2045 (A) 4.122%, (30 day Average SOFR +		4,145,406	3,995,495
2.120%), 09/01/2052 (B)		750,735	735,923
4.132%, (30 day Average SOFR +		*	,
2.120%), 07/01/2052 (B)		768,269	736,561
4.147%, (30 day Average SOFR +		1.016.071	1 701 571
2.132%), 10/01/2052 (B) 4.213%, (30 day Average SOFR +		1,816,871	1,781,571
4.213%, (30 day Average SOFK + 2.370%), 09/01/2052 (B)		246,019	239,977
4.222%, (30 day Average SOFR +		,	,
2.127%), 11/01/2052 (B)		638,425	627,046
4.250%, 11/15/2030 (C)		3,465,000	2,591,998
4.295%, (30 day Average SOFR +		005 001	065 100
2.126%), 08/01/2052 (B) 4.355%, (30 day Average SOFR +		985,231	965,128
2.125%), 07/01/2052 (B)		919,155	902,175
4.489%, (30 day Average SOFR +			
2.120%), 11/01/2052 (B)		388,565	384,616

Core Dona Trast (continu	cu)	Shares or Principal	
	_	Amount	Value
U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)			
U.S. Government Agency (continued)			
Federal National			
Mortgage Association (continued) 4.500%, 06/01/2041 to 11/01/2048	\$	2,146,250	\$ 2,137,286
4.616%, (30 day Average SOFR + 2.125%), 08/01/2052 (B) 4.630%, (30 day Average SOFR +		1,062,636	1,051,832
4.649%, (30 day Average SOFR + 2.123%), 08/01/2052 (B) 4.649%, (30 day Average SOFR +		816,522	799,592
2.130%), 08/01/2052 (B) 4.793%, (1 Year Refinitiv USD IBOR		837,855	830,199
Consumer Cash Fallback Rate +			
1.582%), 01/01/2046 (B)		636,854	648,746
5.391%, (1 Year Refinitiv USD IBOR Consumer Cash Fallback Rate +			
1.578%), 06/01/2045 (B)		253,138	257,039
6.000%, TBA (A) 6.500%, TBA (A)		2,600,000 8,200,000	2,641,438 8,401,150
6.723%, (1 Year Refinitiv USD IBOR		8,200,000	8,401,130
Consumer Cash Fallback Rate + 1.560%), 06/01/2043 (B)		40,684	41,279
6.952%, (1 Year Refinitiv USD IBOR		40,004	41,277
Consumer Cash Fallback Rate + 1.560%), 03/01/2043 (B)		9,465	9,592
7.000%, TBA (A)		8,700,000	8,972,306
7.138%, (1 Year Refinitiv USD IBOR			
Consumer Cash Fallback Rate + 1.582%), 10/01/2043 (B)		132,699	134,548
7.357%, (1 Year Refinitiv USD IBOR		152,077	134,340
Consumer Cash Fallback Rate +		20.040	20 (71
1.664%), 01/01/2043 (B) Government National		38,048	38,671
Mortgage Association			
2.500%, 12/20/2037 to 06/20/2038		2,032,470	1,871,853
3.000%, 06/20/2043 to 10/20/2050		7,471,918	6,780,171
3.500%, 01/20/2048 4.000%, 03/20/2048 to 04/20/2048		437,386 573,923	409,024 551,355
4.500%, 08/15/2047 to 02/20/2049		570,078	563,301
6.000%, 01/20/2053		1,510,709	1,561,865
6.500%, TBA (A)		8,500,000	8,699,476
			234,288,235
TOTAL U.S. GOVERNMENT AND AGEN (Cost \$452,314,340)	CY O	BLIGATIONS	\$ 439,937,322
FOREIGN GOVERNMENT OBLIGATIO	DNS -	0.7%	
Australia – 0.1%			
Export Finance & Insurance Corp.			
4.625%, 10/26/2027 (D)		1,045,000	1,062,982
Bermuda – 0.1%			
Government of Bermuda 5.000%, 07/15/2032 (D)		311,000	308,512
Israel – 0.1%			
State of Israel		227.000	102.055
3.875%, 07/03/2050		237,000	182,855
4.500%, 01/17/2033		669,000	635,042 817,897
Mexico – 0.2%			017,097
Government of Mexico			
2.659%, 05/24/2031		545,000	460,704
3.250%, 04/16/2030		227,000	205,292
3.500%, 02/12/2034		797,000	674,280
3.750%, 04/19/2071		443,000	295,335
3.771%, 05/24/2061		217,000	146,984
			1,782,393

#### **Core Bond Trust (continued)**

	Shares or Principal Amount	Value
FOREIGN GOVERNMENT OBLIGATIONS	(continued)	
Panama – 0.1%		
Republic of Panama 6.853%, 03/28/2054 \$	866,000	\$ 809,203
Paraguay – 0.1%	800,000	\$ 809,203
Republic of Paraguay		
5.400%, 03/30/2050 (D)	317,000	281,496
5.850%, 08/21/2033 (D)	471,000	478,444
		759,940
TOTAL FOREIGN GOVERNMENT OBLIGATI	ONS	¢ 5541.100
(Cost \$5,712,263)		\$ 5,541,129
CORPORATE BONDS – 22.3%		
Communication services – 1.7% AT&T, Inc.		
3.500%, 06/01/2041 to 09/15/2053	730,000	549,389
3.550%, 09/15/2055	442,000	317,788
3.650%, 09/15/2059	281,000	201,391
3.800%, 12/01/2057	807,000	599,877
5.400%, 02/15/2034 Charter Communications Operating LLC	1,535,000	1,583,084
3.500%, 06/01/2041 to 03/01/2042	1,126,000	784,957
6.150%, 11/10/2026	617,000	630,777
Comcast Corp.		
2.987%, 11/01/2063	336,000	216,572
4.049%, 11/01/2052	290,000	244,544
5.350%, 11/15/2027 Discovery Communications LLC	590,000	609,846
4.000%, 09/15/2055	314,000	223,424
Meta Platforms, Inc.		
5.600%, 05/15/2053	565,000	612,366
5.750%, 05/15/2063	565,000	618,363
Paramount Global 4.950%, 05/19/2050	362,000	293,315
T-Mobile USA, Inc.	502,000	275,515
1.500%, 02/15/2026	201,000	187,158
2.250%, 02/15/2026	627,000	594,133
2.550%, 02/15/2031	449,000	386,730
3.750%, 04/15/2027	953,000	924,340
4.800%, 07/15/2028 (E) 4.950%, 03/15/2028	595,000	599,978 604,004
4.950%, 05/15/2028 5.050%, 07/15/2033	596,000 744,000	749,785
5.750%, 01/15/2034	593,000	628,961
Verizon Communications, Inc.	,	,
2.355%, 03/15/2032	900,000	748,594
2.650%, 11/20/2040	376,000	270,915
WarnerMedia Holdings, Inc. 5.050%, 03/15/2042	289,000	254,777
5.141%, 03/15/2052	271,000	234,777
5.391%, 03/15/2062	281,000	240,646
		13,908,328
Consumer discretionary – 1.3%		
Ford Motor Credit Company LLC		
2.900%, 02/10/2029 (E)	1,224,000	1,071,990
General Motors Financial Company, Inc.	001.000	001 502
5.800%, 01/07/2029 6.100%, 01/07/2034	881,000 293,000	901,582 301,675
Harley-Davidson Financial Services, Inc.	293,000	501,075
6.500%, 03/10/2028 (D)(E)	447,000	464,001
Hyundai Capital America	.,	,
0.800%, 01/08/2024 (D)	236,000	235,839
1.300%, 01/08/2026 (D)	565,000	521,626
5.500%, 03/30/2026 (D)	306,000	307,588
5.600%, 03/30/2028 (D)	933,000	946,806 299,982
5 700% 06/26/2030 (D)/E)		
5.700%, 06/26/2030 (D)(E) 5.950%, 09/21/2026 (D)	293,000 831,000	845,125

CORPORATE BONDS (continued)         Image: Consumer discretionary (continued)           Lowe's Companies, Inc.         5         563,000         \$         476,634           5.625%, 04/01/2053         299,000         316,773         5,850%, 040/12033         109,000           5.850%, 040/12033         149,000         1007,878         5,750%, 070/12033         299,000         203,431           4.700%, 12/09/2015         206,000         203,431         44,700%, 08/14/2028         593,000         603,230           7.350%, 11/20/2026         221,000         226,295         73,50%, 11/20/2026         221,000         226,295           Tapestry, Inc.         7,700%, 11/27/2038         147,000         154,202         7,700           7,700%, 11/27/2030         920,000         623,201         10,753,751           Consumer staples - 1.5%         147,000         124,202         7,700           7,700%, 11/27/2030         920,000         920,902         43,755         040,702         909,902           Anheuser-Busch InBew Worldwide, Inc.         43,755%, 04/15/2035         387,000         249,832           Bunge, Luf, Finance Corp.         16,30%, 03/15/2034 (D)         294,000         309,767           7,250%, 11/15/2048         620,000         13,721         5,050%, 03/22	Core Bond Trust (continued	f) Shares or Principal Amount	Value
Consumer discretionary (continued)         Image: Companies, Inc.         4.250%, 04/01/2052         \$ 5.53,000         \$ 476.634           5.255%, 04/01/2053         1.030,000         1.079.878         316.773           5.750%, 07/01/2053         299,000         316.773           5.850%, 04/01/2063         149,000         156,048           McDonald's Corp.         221,000         226,295           7.350%, 11/20/2026         221,000         226,295           Tapestry, Inc.         7.350%, 11/27/2030         52.000         623,201           7.700%, 11/27/2030         52.000         623,201         10,753,751           Consumer staples - 1.5%         41ria Group, Inc.         6.875%, 11/01/2033         838,000         922,381           Anheuser-Busch InBew Worldwide, Inc.         4.375%, 04/15/2038         387,000         367,001           5.250%, 11/15/2048         620,000         613,721         1630%, 08/17/2025         308,000         291,168           Constellation Brands, Inc.         5.250%, 03/15/2034 (D)         294,000         309,767         5.250%, 11/15/2045         51,294           4.500%, 04/15/2053 (D)         325,000         1325,100         325,198         325,198         325,199           5.125%, 11/15/2043 (D)         294,000         309,767<	CORPORATE BONDS (continued)		
Lowe's Companies, Inc. 4 250%, 0401/2023 \$ 563,000 \$ 476,543 5,625%, 04/15/2053 1,030,000 1361,773 5,850%, 0401/2063 149,000 136,048 McDonald's Corp. 4.700%, 12/09/2035 206,000 203,431 4.800%, 08/14/2028 593,000 603,230 5,450%, 08/14/2028 253,000 603,230 5,450%, 08/14/2028 253,000 603,230 7,700%, 11/27/2036 221,000 154,202 7,700%, 11/27/2030 592,000 633,231 1,700%, 02/12/2059 223,000 249,832 Bunge, Ltd. Finance Corp. 1,630%, 03/17/2025 308,000 291,168 Consumer staples - 1.5% Antria Group, Inc. 6,875%, 11/01/2033 837,000 367,001 5,800%, 01/23/2059 223,000 249,832 Bunge, Ltd. Finance Corp. 1,630%, 03/17/2025 308,000 613,721 1,630%, 03/17/2025 308,000 613,721 1,630%, 03/17/2025 508,000 613,721 1,630%, 03/17/2025 508,000 613,721 1,630%, 03/17/2025 508,000 613,721 1,630%, 03/17/2025 508,000 613,721 1,630%, 03/12/2034 (D) 294,000 309,767 7,250%, 11/15/2048 620,000 353,159 Kenvic, Inc. 5,125%, 11/10/2048 1620,000 353,159 Kenvic, Inc. 5,125%, 11/10/2025 561,000 712,940 6,500%, 03/12/2028 643,000 636,507 5,125%, 11/17/2025 661,000 7512,944 9,500%, 03/12/2033 163,013 5,250%, 03/12/2033 163,013 5,250%, 03/12/2033 143,000 636,507 5,125%, 11/17/2025 73,000 830,000 1,007,855 5,750%, 03/12/2033 163,000 1352,000 1352,000 1352,000 1353,159 Kenvic, Inc. 5,125%, 11/17/2025 761,000 1352,000 135			
4.250%, 04/01/2052         \$ 553,000         \$ 476,634           5.625%, 04/01/2063         1,079,878         1,079,878           6.850%, 04/01/2063         149,000         156,048           McDonal's Corp,         4700%, 12/09/2035         206,000         203,431           4.800%, 08/14/2028         593,000         603,230         5450%, 08/14/2053         277,000         294,698           O'Reilly Automotive, Inc.         5.750%, 11/12/2028         147,000         154,202         7.350%, 11/27/203         592,000         623,201           7.350%, 11/27/2030         592,000         623,201         10,753,751         10,753,751           Anheuser-Busch Companies LLC         4.700%, 02/01/2036         912,000         909,024           Anheuser-Busch InBew Worldwide, Inc.         4.750%, 03/15/2038         387,000         249,832           Bunge, LLC, finance Corp.         1.630%, 08/17/2025         308,000         249,832           SUSA LUX SA         6.750%, 03/15/2034 (D)         294,000         309,767           7.250%, 11/15/2033 (D)         325,000         512,944           Peipsic, Inc.         5.125%, 11/10/2026         51,156,000           S125%, 03/15/2034 (D)         292,000         309,767           7.250%, 11/15/2033 (D)         325,000	Lowe's Companies Inc		
		563.000	\$ 476.634
5.750%, 07/01/2053       299,000       316,773         5.850%, 04/01/2063       149,000       156,048         McDonald's Corp.       206,000       203,431         4.800%, 08/14/2023       593,000       603,230         5.450%, 08/14/2023       593,000       603,230         5.750%, 11/20/2026       221,000       226,295         Tapestry, Inc.       7.350%, 11/27/2030       592,000       623,201         7.700%, 11/27/2030       592,000       623,201       10,753,751         Consumer staples - 1.5%       11/01/2033       838,000       922,381         Anheuser-Busch Companies LLC       909,024       367,001       367,001         5.800%, 01/23/2039       223,000       249,832       800%       291,168         Constellation Brands, Inc.       5.250%, 11/15/2048       620,000       613,721         JBS USA LUX SA       6.750%, 03/15/2034 (D)       294,000       309,767         7.250%, 11/15/2048       620,000       11,007,855       Keurig Dr. Pepper, Inc.       4.300%, 04/15/2052       561,000       512,944         Philip Morris International, Inc.       5.125%, 11/10/2025       561,000       512,944         Pepico, Inc.       5.125%, 00/15/2033       12,920,000       136,379		. ,	
5.850%, 04/01/2063         149,000         156,048           McDonald's Corp.         203,431           4.700%, 12/09/2035         206,000         203,431           4.800%, 08/14/2028         593,000         603,230           5.450%, 08/14/2028         221,000         226,295           Tapestry, Inc.         7.350%, 11/27/2028         147,000         154,202           7.700%, 11/27/2030         592,000         623,201         0.63,250           Altria Group, Inc.         6.875%, 11/01/2033         838,000         922,381           Anheuser-Busch Companies LLC         4.705%, 02/01/2036         912,000         999,024           Anheuser-Busch InBev Worldwide, Inc.         4.375%, 04/15/2038         387,000         367,001           5.800%, 01/23/2059         223,000         291,168         Constellation Brands, Inc.         5.050%, 03/15/2034         0.00           5.125%, 11/15/2048         620,000         613,721         1185         USA LUX SA         6.750%           6.750%, 03/15/2034         0.322/2053         980,000         1.007,855         Keurig Dr. Peper, Inc.         4.500%, 04/15/2052         561,000         512,944           PepsiCo, Inc.         5.125%, 11/10/2026         1,156,000         1,180,434         710/100         363,159			
4.700%, 12(0)/2035         206,000         203,431           4.800%, 08/14/2035         277,000         224,698           0'Reilly Automotive, Inc.         277,000         224,698           5.750%, 11/20/2026         221,000         226,295           Tapestry, Inc.         7.350%, 11/27/2028         147,000         632,201           7.00%, 11/27/2030         592,000         632,3201         10,753,751           Consumer staples - 1.5%         Altria Group, Inc.         6,875%, 11/01/2033         838,000         922,381           Anheuser-Busch Companies LLC         4.700%, 02/01/2036         912,000         909,024           Anheuser-Busch InBev Worldwide, Inc.         4.375%, 04/15/2038         387,000         367,001           5.205%, 11/15/2048         620,000         613,721         IBS         USA LUX SA         6.750%, 031/5/2034 (D)         294,000         399,767           7.25%, 11/15/2051 (D)         325,000         33,3159         S61,000         S12,944           PepsiCo, Inc.         51,000         512,944         Philip Morris International, Inc.         4.875%, 02/15/2033         980,000         1,007,855           Keurig Dr. Pepper, Inc.         4.305%, 02/15/2033         483,000         636,507           5.125%, 11/10/2025         561,000	5.850%, 04/01/2063	149,000	156,048
4.800%, 08/14/2028         \$93,000         603,230           5.450%, 08/14/2023         277,000         294,698           O'Reilly Automotive, Inc.         21,000         226,295           Tapestry, Inc.         7.350%, 11/27/2028         147,000         154,202           7.000%, 11/27/2030         592,000         623,201         10,753,751           Consumer staples - 1.5%         10,753,751         10,753,751         10,753,751           Consumer staples - 1.5%         818,000         922,381           Anheuser-Busch Companies LLC         4.700%, 02/01/2036         912,000         909,024           Anheuser-Busch Thev Worldwide, Inc.         387,000         367,001         5.800%, 01/23/2059         223,000         249,832           Bunge, Ltd. Finance Corp.         16,30%, 08/17/2025         308,000         613,721           JBS USA LUX SA         6         6.750%, 03/15/2034 (D)         294,000         309,767           7.250%, 11/15/2048         620,000         613,721         180         10,78,855           Kenrue, Inc.         5.050%, 03/22/2028 to 03/22/2053         980,000         1.007,855           Kenrue, Inc.         5.050%, 03/15/2052         561,000         512,944           PepsiCo, Inc.         5.125%, 11/17/2025         634,0	McDonald's Corp.		
5.450%, 08/14/2053         277,000         294,698           O'Reilly Automotive, Inc.         221,000         226,295           Tapestry, Inc.         7,350%, 11/27/2028         147,000         63,201           7.00%, 11/27/2030         592,000         63,201         10,753,751           Consumer staples - 1.5%         Altria Group, Inc.         6,875%, 11/01/2033         838,000         922,381           Anheuser-Busch Companies LLC         4,700%, 0,201/2036         912,000         909,024           Anheuser-Busch InBev Worldwide, Inc.         34375%, 0/1/32/059         223,000         249,832           Bunge, Ltd. Finance Corp.         1,630%, 08/17/2025         308,000         291,168           Constellation Brands, Inc.         5,250%, 11/15/2048         620,000         613,721           JBS USA LUX SA         6,750%, 03/15/2034 (D)         294,000         309,767           7,250%, 11/15/2048         03/22/2053         980,000         1,007,855           Kenrig Dr. Pepper, Inc.         5         5         5         1,305,00         512,944           Philip Morris International, Inc.         4,500%, 11/17/2025         561,000         512,944           Philip Morris International, Inc.         1,292,000         63,507         5,250%, 0907/2033         243,000	4.700%, 12/09/2035	206,000	203,431
O'Reilly Automotive, Inc.       221,000       226,295         Tapestry, Inc.       147,000       154,200         7.350%, 11/27/2030       529,000       623,201         10,753,751       Interpretation       10,753,751         Consumer staples – 1.5%         Ahtria Group, Inc.       6,875%, 11/01/2033       838,000       922,381         Anheuser-Busch Companies LLC       4,700%, 02/01/2036       912,000       909,024         Anheuser-Busch InBev Worldwide, Inc.       4,375%, 04/15/2038       387,000       367,001         5,875%, 04/15/2038       387,000       223,000       249,832         Bunge, Lid, Finance Corp.       16,30%, 08/17/2025       308,000       291,168         Constellation Brands, Inc.       5,250%, 01/15/2048       620,000       613,721         JBS USA LUX SA       5,000%, 04/15/2052       561,000       512,944         PepsiCo, Inc.       5,150%, 04/15/2052       634,000       636,507         5,100%, 04/15/2052       634,000       636,507       5,129,44         PepsiCo, Inc.       4,375%, 02/15/2028       1,292,000       1,305,804       5,000%, 64,63,318         5,250%, 09/07/2033       252,000       263,195       5,505%, 09/07/2033       252,000       263,195			
5,750%, 11/20/2026       221,000       226,295         Tapestry, Inc.       7.350%, 11/27/2030       592,000       623,201         7.700%, 11/27/2030       592,000       623,201       10,753,751         Consumer staples – 1.5%       110,753,751       10,753,751       10,753,751         Altria Group, Inc.       6,875%, 11/01/2033       838,000       922,381         Anheuser-Busch Companies LLC       4,700%, 02/01/2036       912,000       909,024         Anheuser-Busch InBev Worldwide, Inc.       387,000       367,001         4,375%, 04/15/2038       387,000       367,001         5,200%, 04/17/2025       308,000       291,168         Constellation Brands, Inc.       5,250%, 11/15/2048       620,000       613,721         JBS USA LUX SA       6,550%, 03/15/2034 (D)       294,000       309,767         7,250%, 11/15/2053 (D)       325,000       512,944         PesiCo, Inc.       5,125%, 11/10/2026       1,156,000       1,180,434         Philip Morris International, Inc.       4,875%, 02/15/2025       561,000       512,944         5,250%, 02/15/2028       643,000       636,507       5,250%, 00/63,203       636,507         5,125%, 11/10/2026       1,156,000       1,180,434       5,000%, 04/36,318       5,250%		277,000	294,698
Tapestry, Inc.       147,000       154,202         7.350%, 11/27/2030       592,000       623,201         7.700%, 11/27/2030       592,000       10,753,751         Consumer staples - 1.5%         Altria Group, Inc.       6,875%, 11/01/203       838,000       922,381         Anheuser-Busch Companies LLC       4,700%, 02/01/2036       912,000       909,024         Anheuser-Busch InBev Worldwide, Inc.       4,375%, 04/15/2038       387,000       367,001         5,800%, 04/15/2059       223,000       249,832       Bunge, Ltd. Finance Corp.       1         1,630%, 08/17/2025       308,000       613,721       JBS       USA LUX SA         5,250%, 11/15/2048       620,000       613,721       JBS       USA LUX SA       5.050%, 03/15/2034 (D)       294,000       309,767         7,250%, 11/15/2048       620,000       512,944       PepsiCo, Inc.       5.125%, 11/10/2025       561,000       512,944         Philip Morris International, Inc.       4.875%, 02/15/2028       1,292,000       1,305,804       5.000%, 64,333         5.125%, 11/17/2025       561,000       512,944       Philip Morris International, Inc.       4.875%, 02/15/2033       488,000       500,436, 318         5.250%, 09/07/2038       643,000       661,373	5	221 000	224.202
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		221,000	226,295
7.700%, 11/27/2030         592,000         623,201           I0.753,751         I0.753,751           Consumer staples - 1.5%         Altria Group, Inc.         6,875%, 11/01/2033         838,000         922,381           Anheuser-Busch Companies LLC         4,700%, 02/01/2035         912,000         909,024           Anheuser-Busch InBev Worldwide, Inc.         4,375%, 04/15/2038         387,000         367,001           5.800%, 01/23/2059         223,000         249,832           Bunge, Ltd. Finance Corp.         1         1,630%, 08/17/2025         308,000         291,168           Constellation Brands, Inc.         5         5050%, 03/15/2034 (D)         294,000         309,767           7.250%, 11/15/2048         620,000         613,721         JB         JB <usa lux="" sa<="" td="">         6           Kenvue, Inc.         5         5050%, 03/22/2028 to 03/22/2053         980,000         1,007,855           Keurig Dr. Pepper, Inc.         4,507%, 02/15/2028         1,292,000         1,305,804           4,507%, 02/15/2028         1,292,000         1,305,804         5,000%           5,125%, 11/11/2025         634,000         666,507         5,125%, 11/15/2033         482,000         500,546,313           5,250%, 09/07/2033         252,000         145,318</usa>	· ·	1 47 000	154 202
ID         10,753,751           Consumer staples - 1.5%         Altria Group, Inc.         6,875%, 11/01/2033         838,000         922,381           Anheuser-Busch Companies LLC         4,700%, 02/01/2036         912,000         909,024           Anheuser-Busch InBev Worldwide, Inc.         4,375%, 04/15/2038         387,000         367,001           5.800%, 01/23/2059         223,000         249,832           Bunge, Ltd. Finance Corp.         1630%, 08/17/2025         308,000         291,168           Constellation Brands, Inc.         5.250%, 11/15/2048         620,000         613,721           JBS USA LUX SA         6.750%, 03/15/2034 (D)         294,000         309,767           7.250%, 01/15/2052         561,000         512,944           PepsiCo, Inc.         4.500%, 04/15/2052         561,000         512,944           PepsiCo, Inc.         4.500%, 04/15/2052         561,000         512,944           S.250%, 09/07/2028         634,000         636,507         5.125%, 11/17/2027         79,000         80,408           S.250%, 09/07/2033         248,000         500,544         5.500%, 09/07/2033         252,000         13,3759           Vallardt, Inc.         4,100%, 04/15/2033         147,000         453,759         19,518           The			
Consumer staples - 1.5%           Altria Group, Inc.           6.875%, 11/01/2033         838,000           922,381           Anheuser-Busch Companies LLC         912,000           4.700%, 02/01/2036         912,000           Anheuser-Busch InBev Worldwide, Inc.         4.375%, 04/15/2038           4.375%, 04/15/2038         387,000           5.800%, 01/23/2059         223,000           Punge, Ltd. Finance Corp.         1.630%, 08/17/2025           1.630%, 08/17/2025         308,000           5.250%, 11/15/2048         620,000           6.750%, 03/15/2034 (D)         294,000           7.250%, 11/15/2043 (D)         294,000           6.750%, 03/15/2034 (D)         294,000           7.250%, 03/15/2052 (D)         325,000           8.000%, 03/22/2028 to 03/22/2053         980,000           980,000         1,007,855           Keurig Dr. Pepper, Inc.         4.500%, 04/15/2052           5.125%, 11/102026         1,156,000           5.125%, 11/17/2025         634,000           6.500%, 09/07/2033         422,000           5.205%, 09/07/2033         252,000           5.425%, 02/15/2033         142,000           5.605%, 09/07/2033         252,000           5.605%, 0	/./00%, 11/2//2030	592,000	
Anheuser-Busch Companies LLC         912,000         909,024           Anheuser-Busch InBev Worldwide, Inc.         4.375%, 04/15/2038         387,000         249,832           Bunge, Lit, Finance Corp.         1.630%, 08/17/2025         308,000         291,168           Constellation Brands, Inc.         5.250%, 11/15/2048         620,000         613,721           JBS USA LUX SA         6.750%, 03/15/2034 (D)         294,000         309,767           7.250%, 11/15/2043 to 03/22/2053         980,000         1,007,855           Keurig Dr. Pepper, Inc.         4.500%, 04/15/2052         561,000         512,944           PepsiCo, Inc.         5.125%, 11/10/2026         1,156,000         1,180,434           Philip Morris International, Inc.         4.875%, 02/15/2028         1,292,000         1,305,804           5.000%, 09/07/2028         643,000         661,373         5.375%, 02/15/2033         488,000         500,544           5.500%, 09/07/2030         421,000         436,318         5.602%, 09/07/2033         252,000         163,759           Walmart, Inc.         4.100%, 04/15/2033         147,000         163,759         113,951,88           The JM Smucker Company         6.500%, 01/15/2033         294,000         285,667           6.000%, 01/15/2033 (D)         971,000			10,700,701
4.700%, 02/01/2036       912,000       909,024         Anheuser-Busch InBev Worldwide, Inc.		838,000	922,381
Anheuser-Busch InBev Worldwide, Inc.         387,000         367,001           4.375%, 04/15/2038         387,000         249,832           Bunge, Ltd. Finance Corp.         1.630%, 08/17/2025         308,000         291,168           Constellation Brands, Inc.         5.250%, 11/15/2048         620,000         613,721           JBS USA LUX SA         6.750%, 03/15/2034 (D)         294,000         309,767           7.250%, 11/15/2048         03/22/2028 to 03/22/2053         980,000         1,007,855           Kenrue, Inc.         5.050%, 03/15/2052         561,000         512,944           PepsiCo, Inc.         5.125%, 11/10/2025         561,000         512,944           PepsiCo, Inc.         4.875%, 02/15/2028         1,292,000         1,305,804           5.000%, 11/17/2025         634,000         663,507           5.125%, 11/10/2026         1,300         663,517           5.2500%, 09/07/2033         488,000         500,544           5.500%, 09/07/2033         252,000         163,719           S.518         5.625%, 09/07/2033         248,000         436,318           5.625%, 09/07/2033         252,000         159,518         163,759           Walmart, Inc.         4.100%, 04/15/2033         748,000         249,000         285		912 000	909 024
4.375%, 04/15/2038       387,000       367,001         5.800%, 01/23/2059       223,000       249,832         Bunge, Ltd. Finance Corp.       -         1.630%, 08/17/2025       308,000       291,168         Constellation Brands, Inc.       -       -         5.250%, 11/15/2048       620,000       613,721         JBS USA LUX SA       -       -         6.750%, 03/15/2034 (D)       294,000       309,767         7.250%, 11/15/2053 (D)       325,000       353,159         Kenvue, Inc.       -       -         5.050%, 03/22/2028 to 03/22/2053       980,000       1,007,855         Keurig Dr. Pepper, Inc.       -       -         4.500%, 04/15/2052       561,000       512,944         PepsiCo, Inc.       -       -         5.125%, 11/17/2025       634,000       663,507         5.250%, 09/07/2028       1,292,000       1,305,804         5.250%, 09/07/2033       488,000       500,544         5.500%, 09/07/2033       488,000       500,544         5.500%, 09/07/2033       152,000       153,158         The JM Smucker Company       -       -         6.500%, 11/15/2043       147,000       163,759		712,000	707,024
5.800%, 01/23/2059       223,000       249,832         Bunge, Ltd. Finance Corp.       1.630%, 08/17/2025       308,000       291,168         Constellation Brands, Inc.       5.250%, 11/15/2048       620,000       613,721         JBS USA LUX SA       6750%, 03/15/2034 (D)       294,000       309,767         7.250%, 11/15/2053 (D)       325,000       353,159         Kenrue, Inc.       5.050%, 03/22/2028 to 03/22/2053       980,000       512,944         PepsiCo, Inc.       5.125%, 11/10/2026       1,156,000       512,944         PepsiCo, Inc.       5.125%, 11/10/2026       1,156,000       1,180,434         Philip Morris International, Inc.       4.875%, 02/15/2028       643,000       666,507         5.125%, 11/17/2027       79,000       80,408       5.250%, 09/07/2028       643,000       661,373         5.375%, 02/15/2033       488,000       500,544       5.500%, 09/07/203       252,000       1263,195         5.750%, 11/17/2032       152,000       159,518       163,739       5,613,00       661,373         5.425%, 09/07/2033       252,000       263,195       5,750%, 11/15/2043       147,000       463,188         5.605%, 09/17/2033       249,000       285,667       11,951,284       11,951,284		387.000	367.001
Bunge, Ltd. Finance Corp.         308,000         291,168           Constellation Brands, Inc.         5.250%, 11/15/2048         620,000         613,721           JBS USA LUX SA         6.750%, 03/15/2034 (D)         294,000         309,767           7.250%, 11/15/2053 (D)         325,000         3053,159           Kenvue, Inc.         5.050%, 03/22/2028 to 03/22/2053         980,000         1,007,855           Keurig Dr. Pepper, Inc.         4.500%, 04/15/2052         561,000         512,944           PepsiCo, Inc.         5.125%, 11/10/2026         1,156,000         1,180,434           Philip Morris International, Inc.         4.875%, 02/15/2028         1,292,000         1,305,804           5.000%, 09/07/2028         643,000         661,373         5.375%, 09/07/2023         488,000         500,544           5.500%, 09/07/2030         421,000         436,318         5.625%, 09/07/2033         252,000         263,195           5.750%, 11/17/2032         152,000         159,518         The JM Smucker Company         6.500%, 04/15/2033         748,000         285,667           Valamart, Inc.         4.100%, 04/15/2033         147,000         163,759         11,951,284           Energy - 2.0%         Aker BP ASA         5.600%, 06/13/2028 (D)         883,000         900,087 <td></td> <td></td> <td></td>			
1.630%, 08/17/2025         308,000         291,168           Constellation Brands, Inc.         5.250%, 11/15/2048         620,000         613,721           JBS USA LUX SA         6.750%, 03/15/2034 (D)         294,000         309,767           7.250%, 11/15/2053 (D)         325,000         353,159           Kenvue, Inc.         5.050%, 03/22/2028 to 03/22/2053         980,000         1,007,855           Keurig Dr. Pepper, Inc.         4.500%, 04/15/2052         561,000         512,944           PepsiCo, Inc.         5.125%, 11/10/2026         1,156,000         1,180,434           Philip Morris International, Inc.         4.875%, 02/15/2028         1,292,000         1,305,804           5.000%, 01/17/2025         634,000         636,507         5.125%, 11/17/2027         79,000         80,408           5.250%, 09/07/2028         643,000         661,373         5.375%, 02/15/2033         488,000         500,544           5.050%, 09/07/2030         421,000         436,318         5.625%, 09/07/2033         252,000         263,195           5.750%, 11/17/2032         152,000         159,518         The JM Smucker Company         6.500%, 04/15/2053         294,000         285,667           6.000%, 04/15/2033 (D)         971,000         1,008,584         90,0087         11,		- ,	- /
5.250%, 11/15/2048         620,000         613,721           JBS USA LUX SA         309,767           6.750%, 03/15/2034 (D)         294,000         309,767           7.250%, 11/15/2053 (D)         325,000         353,159           Kenvue, Inc.         5.050%, 03/22/2028 to 03/22/2053         980,000         1,007,855           Keurig Dr. Pepper, Inc.         4.500%, 04/15/2052         561,000         512,944           PepsiCo, Inc.         5.125%, 11/10/2026         1,156,000         1,180,434           Philip Morris International, Inc.         4.875%, 02/15/2028         1,292,000         636,507           5.125%, 11/17/2027         79,000         80,408         5.250%, 09/07/2033         252,000         636,313           5.125%, 09/07/2033         252,000         263,195         5.750%, 11/17/2032         152,000         163,759           Walmart, Inc.         4.100%, 04/15/2033         748,000         740,905         4.500%, 04/15/2033         748,000         285,667           Values P ASA         5.600%, 06/13/2033 (D)         971,000         1,008,584         BP         Capital Markets America, Inc.         3.001%, 03/15/2052         89,000         749,495         4.812%, 02/13/2033         1,635,000         249,733         4.812%, 02/13/2033         1,635,000         14		308,000	291,168
JBS USA LUX SA         309,767           6.750%, 03/15/2034 (D)         294,000         309,767           7.250%, 11/15/2053 (D)         325,000         353,159           Kenvue, Inc.         5.050%, 03/22/2028 to 03/22/2053         980,000         1,007,855           Keurig Dr. Pepper, Inc.         4.500%, 04/15/2052         561,000         512,944           PepsiCo, Inc.         5.125%, 11/10/2026         1,156,000         1,180,434           Philip Morris International, Inc.         4.875%, 02/15/2028         1,292,000         1,305,804           5.025%, 11/17/2027         79,000         80,408         5.250%, 09/07/2028         643,000         661,373           5.375%, 02/15/2033         488,000         500,544         5.500%, 09/07/2030         421,000         436,318           5.625%, 09/07/2030         421,000         436,318         5.625,00         75,915           The JM Smucker Company         6.500%, 11/15/2033         748,000         740,905           4.500%, 06/13/2028 (D)         883,000         900,087         6.000%, 06/13/2023 (D)         883,000         900,087           6.000%, 06/13/2028 (D)         883,000         900,087         6.000%, 06/13/2033 (D)         971,000         1,008,584           BP Capital Markets America, Inc.         3.	Constellation Brands, Inc.		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	5.250%, 11/15/2048	620,000	613,721
7.250%, 11/15/2053 (D)       325,000       353,159         Kenvue, Inc.       5.050%, 03/22/2028 to 03/22/2053       980,000       1,007,855         Keurig Dr. Pepper, Inc.       4.500%, 04/15/2052       561,000       512,944         PepsiCo, Inc.       5.125%, 11/10/2026       1,156,000       1,180,434         Philip Morris International, Inc.       4.875%, 02/15/2028       1,292,000       1,305,804         5.000%, 01/17/2025       634,000       636,507         5.125%, 11/17/2027       79,000       80,408         5.250%, 09/07/2028       643,000       661,373         5.375%, 02/15/2033       488,000       500,544         5.605%, 09/07/2030       421,000       436,318         5.625%, 09/07/2033       252,000       263,195         5.750%, 11/17/2032       152,000       159,518         The JM Smucker Company       6500%, 04/15/2033       748,000         4.100%, 04/15/2033       748,000       740,905         4.500%, 04/15/2033       748,000       285,667         11.951,284       Energy - 2.0%       11,951,284         Aker BP ASA       5.600%, 04/13/2028 (D)       883,000       900,087         6.000%, 06/13/2023 (D)       971,000       1,008,584       BP Capital Markets America, I	JBS USA LUX SA		
Kenvue, Inc. $5.050\%, 03/22/2028 to 03/22/2053$ $980,000$ $1,007,855$ Keurig Dr. Pepper, Inc. $4.500\%, 04/15/2052$ $561,000$ $512,944$ PepsiCo, Inc. $5.125\%, 11/10/2026$ $1,156,000$ $1,180,434$ Philip Morris International, Inc. $4.875\%, 02/15/2028$ $1,292,000$ $1,305,804$ $5.000\%, 11/17/2025$ $634,000$ $636,507$ $5.125\%, 11/17/2027$ $79,000$ $80,408$ $5.250\%, 09/07/2028$ $643,000$ $661,373$ $5.375\%, 02/15/2033$ $488,000$ $500,544$ $5.500\%, 09/07/2030$ $421,000$ $436,318$ $5.625\%, 09/07/2033$ $252,000$ $263,195$ $5.750\%, 11/17/2032$ $152,000$ $159,518$ The JM Smucker Company $6.500\%, 11/15/2043$ $147,000$ $6.500\%, 04/15/2033$ $748,000$ $740,905$ $4.100\%, 04/15/2033$ $748,000$ $285,667$ Walmart, Inc. $1.10,951,284$ $11.951,284$ Energy - $2.0\%$ Aker BP ASA $5.600\%, 06/13/2028$ (D) $883,000$ $900,087$ $6.000\%, 06/13/2033$ (D) $971,000$ $1,008,584$ BP Capital Markets America, Inc. $3.001\%, 03/17/2052$ $356,000$ $249,733$ $4.812\%, 02/13/2033$ (D) $971,000$ $1,648,431$ Diamondback Energy, Inc. $4.250\%, 03/15/2053$ $1,204,000$ $1,284,597$ Enbridge, Inc. $6.000\%, 11/15/2028$ $445,000$ $476,158$ $6.200\%, 11/15/2030$ $445,000$ $476,158$	6.750%, 03/15/2034 (D)		309,767
5.050%, 03/22/2028 to 03/22/2053         980,000         1,007,855           Keurig Dr. Pepper, Inc.         4         5         561,000         512,944           PepsiCo, Inc.         5         1,156,000         1,180,434           Philip Morris International, Inc.         4         875%, 02/15/2028         1,292,000         1,305,804           5.000%, 11/17/2025         634,000         636,507         5.125%, 11/10/2026         643,000         661,373           5.375%, 02/15/2033         488,000         5000,544         5.500%, 09/07/2030         421,000         436,318           5.625%, 09/07/2030         421,000         436,318         5.625%, 09/07/2033         252,000         263,195           5.750%, 11/17/2032         152,000         159,518         The JM Smucker Company         6.500%, 11/15/2043         147,000         163,759           Walmart, Inc.         4.100%, 04/15/2033         748,000         740,905         4.500%, 06/13/2028 (D)         883,000         900,087           6.000%, 06/13/2028 (D)         883,000         900,087         6.000%, 06/13/2033 (D)         971,000         1,008,84           BP Capital Markets America, Inc.         3.001%, 03/17/2052         356,000         249,733         4.812%, 02/13/2033         1,635,000         1,648,431		325,000	353,159
Keurig Dr. Pepper, Inc.561,000512,9444.500%, 04/15/2052561,000512,944PepsiCo, Inc. $3.125\%, 11/10/2026$ 1,156,0001,180,434Philip Morris International, Inc. $4.875\%, 02/15/2028$ 1,292,0001,305,8045.000%, 11/17/2025634,000636,5075.125%, 11/17/202779,00080,4085.250%, 09/07/2038643,000661,3735.375%, 02/15/2033488,000500,5445.500%, 09/07/2030421,000436,3185.625%, 09/07/2033252,000263,1955.750%, 11/17/2032152,000159,518The JM Smucker Company6,500%, 11/15/2033748,0006.500%, 04/15/2033748,000740,9054.100%, 04/15/2053294,000285,66711,951,284147,000163,759BP Capital Markets America, Inc.3001%, 03/17/2052356,0003.001%, 03/15/20531,635,0001,648,431Diamondback Energy, Inc.4,250%, 03/15/20531,204,0004.250%, 03/15/20531,204,0001,284,597Enbridge, Inc.6,000%, 11/15/2028445,0006,000%, 03/15/20531,204,0001,284,597Enbridge, Inc.6,000%, 047,1886,200%, 11/15/2033 to 03/15/20536,000%, 11/15/2028445,000467,1886,200%, 11/15/2030445,000476,158		000 000	1 007 055
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		980,000	1,007,855
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		561.000	512 944
5.125%, $11/10/2026$ $1,156,000$ $1,180,434$ Philip Morris International, Inc. $4.875%$ , $02/15/2028$ $1,292,000$ $1,305,804$ $5.000%$ , $11/17/2025$ $634,000$ $636,507$ $5.125%$ , $11/17/2027$ $79,000$ $80,408$ $5.250%$ , $09/07/2028$ $643,000$ $661,373$ $5.375%$ , $02/15/2033$ $488,000$ $500,544$ $5.000%$ , $09/07/2030$ $421,000$ $436,318$ $5.625%$ , $09/07/2033$ $252,000$ $263,195$ $5.750%$ , $11/17/2032$ $152,000$ $159,518$ The JM Smucker Company $6.500%$ , $04/15/2033$ $748,000$ $740,905$ $4.100%$ , $04/15/2033$ $294,000$ $285,667$ Walmart, Inc. $147,000$ $163,759$ Walmart, Scow, $06/13/2028$ (D) $883,000$ $900,087$ $6.000%$ , $06/13/2028$ (D) $883,000$ $900,087$ $6.000%$ , $06/13/2033$ (D) $971,000$ $1,008,584$ BP Capital Markets America, Inc. $3.001%$ , $03/17/2052$ $356,000$ $3.001%$ , $03/17/2052$ $89,000$ $71,842$ $6.250%$ , $03/15/2053$ $1,204,000$ $1,284,597$ Enbridge, Inc. $6.000%$ , $11/15/2028$ $445,000$ $467,188$ $6.200%$ , $11/15/2030$ $445,000$ $476,158$		501,000	512,744
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	5.125%, 11/10/2026	1,156,000	1,180,434
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			· · · · · · · · · · · · · · · · · · ·
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		· · · · ·	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		,	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			
		152,000	159,510
Walmart, Inc.       748,000         4.100%, 04/15/2033       748,000         4.500%, 04/15/2053       294,000         285,667       11,951,284         Energy - 2.0%       883,000         Aker BP ASA       900,087         6.000%, 06/13/2028 (D)       883,000         900,087       6.000%, 06/13/2033 (D)         971,000       1,008,584         BP Capital Markets America, Inc.       3.001%, 03/17/2052         3.001%, 03/17/2052       356,000         249,733       1,635,000         1,648,431       Diamondback Energy, Inc.         4.250%, 03/15/2052       89,000         71,842       6.250%, 03/15/2053         1,204,000       1,284,597         Enbridge, Inc.       4000%, 11/15/2028         6.000%, 11/15/2028       445,000         6.200%, 11/15/2030       445,000		147 000	163 759
4.100%, 04/15/2033       748,000       740,905         4.500%, 04/15/2053       294,000       285,667         11,951,284       11,951,284         Energy - 2.0%       883,000       900,087         6.000%, 06/13/2028 (D)       883,000       900,087         6.000%, 06/13/2033 (D)       971,000       1,008,584         BP Capital Markets America, Inc.       3.001%, 03/17/2052       356,000       249,733         3.001%, 03/17/2052       356,000       1,648,431       1         Diamondback Energy, Inc.       4.250%, 03/15/2052       89,000       71,842         6.250%, 03/15/2033 to 03/15/2053       1,204,000       1,284,597         Enbridge, Inc.       6.000%, 11/15/2028       445,000       467,188         6.200%, 11/15/2030       445,000       476,158		147,000	105,757
4.500%, 04/15/2053       294,000       285,667         11,951,284         Energy - 2.0%         Aker BP ASA         5.600%, 06/13/2028 (D)       883,000         6.000%, 06/13/2033 (D)       971,000         1,008,584         BP Capital Markets America, Inc.       356,000         3.001%, 03/17/2052       356,000         249,733       1,635,000         4.812%, 02/13/2033       1,635,000         Diamondback Energy, Inc.       71,842         6.250%, 03/15/2052       89,000         71,842       6.250%, 03/15/2053         1,204,000       1,284,597         Enbridge, Inc.       6.000%, 11/15/2028         6.000%, 11/15/2028       445,000         4.250%, 03/15/2030       445,000		748,000	740,905
I1,951,284           Energy - 2.0%           Aker BP ASA           5.600%, 06/13/2028 (D)           883,000           900,087           6.000%, 06/13/2033 (D)           971,000           1,008,584           BP Capital Markets America, Inc.           3.001%, 03/17/2052           356,000           249,733           4.812%, 02/13/2033           1,635,000           1,648,431           Diamondback Energy, Inc.           4.250%, 03/15/2052         89,000           71,842           6.250%, 03/15/2033 to 03/15/2053         1,204,000           I,284,597           Enbridge, Inc.           6.000%, 11/15/2028         445,000           6.200%, 11/15/2030         445,000		,	
Aker BP ASA         900,087           5.600%, 06/13/2028 (D)         883,000         900,087           6.000%, 06/13/2033 (D)         971,000         1,008,584           BP Capital Markets America, Inc.         3,001%, 03/17/2052         356,000         249,733           3.001%, 03/17/2052         356,000         1,648,431           Diamondback Energy, Inc.         4.250%, 03/15/2052         89,000         71,842           6.250%, 03/15/2053         1,204,000         1,284,597           Enbridge, Inc.         6.000%, 11/15/2028         445,000           6.200%, 11/15/2030         445,000         476,158			
5.600%, 06/13/2028 (D)         883,000         900,087           6.000%, 06/13/2033 (D)         971,000         1,008,584           BP Capital Markets America, Inc.         3.001%, 03/17/2052         356,000         249,733           4.812%, 02/13/2033         1,635,000         1,648,431           Diamondback Energy, Inc.			
6.000%, 06/13/2033 (D)         971,000         1,008,584           BP Capital Markets America, Inc.         3.001%, 03/17/2052         356,000         249,733           4.812%, 02/13/2033         1,635,000         1,648,431           Diamondback Energy, Inc.         71,842         6.250%, 03/15/2052         89,000         71,842           6.250%, 03/15/2033 to 03/15/2053         1,204,000         1,284,597         Enbridge, Inc.         445,000         467,188           6.200%, 11/15/2030         445,000         476,158         476,158         62,000         1,158		883 000	000 097
BP Capital Markets America, Inc.         3.001%, 03/17/2052         356,000         249,733           4.812%, 02/13/2033         1,635,000         1,648,431           Diamondback Energy, Inc.         4.250%, 03/15/2052         89,000         71,842           6.250%, 03/15/2033 to 03/15/2053         1,204,000         1,284,597           Enbridge, Inc.         6.000%, 11/15/2028         445,000         467,188           6.200%, 11/15/2030         445,000         476,158			
3.001%, 03/17/2052         356,000         249,733           4.812%, 02/13/2033         1,635,000         1,648,431           Diamondback Energy, Inc.         -         -           4.250%, 03/15/2052         89,000         71,842           6.250%, 03/15/2033 to 03/15/2053         1,204,000         1,284,597           Enbridge, Inc.         -         -           6.000%, 11/15/2028         445,000         467,188           6.200%, 11/15/2030         445,000         476,158		771,000	1,000,504
4.812%, 02/13/2033       1,635,000       1,648,431         Diamondback Energy, Inc.       4.250%, 03/15/2052       89,000       71,842         6.250%, 03/15/2033 to 03/15/2053       1,204,000       1,284,597         Enbridge, Inc.       6.000%, 11/15/2028       445,000       467,188         6.200%, 11/15/2030       445,000       476,158		356,000	249 733
Diamondback Energy, Inc.         89,000         71,842           4.250%, 03/15/2052         89,000         71,842           6.250%, 03/15/2033 to 03/15/2053         1,204,000         1,284,597           Enbridge, Inc.         445,000         467,188           6.200%, 11/15/2028         445,000         476,158	4 812% 02/13/2033		
4.250%, 03/15/2052       89,000       71,842         6.250%, 03/15/2033 to 03/15/2053       1,204,000       1,284,597         Enbridge, Inc.       445,000       467,188         6.200%, 11/15/2030       445,000       476,158		1,055,000	1,010,151
6.250%, 03/15/2033 to 03/15/2053       1,204,000       1,284,597         Enbridge, Inc.		89.000	71.842
Enbridge, Inc.         445,000           6.000%, 11/15/2028         445,000           6.200%, 11/15/2030         445,000			
6.000%, 11/15/2028445,000467,1886.200%, 11/15/2030445,000476,158	Enbridge, Inc.		
6.200%, 11/15/2030 445,000 476,158		445,000	467,188
6.700%, 11/15/2053 652,000 758,297	6.200%, 11/15/2030		
	6.700%, 11/15/2053	652,000	758,297

Shares or

#### **Core Bond Trust (continued)**

4.950%, 05/15/2028563,000565.300%, 04/15/2047772,000705.400%, 10/01/2047227,000215.750%, 02/15/20331,085,0001,116.100%, 12/01/2028708,00074	9,045 0,167 7,805 1,515 8,612 5,097 0,720 6,173 0,628
Energy (continued)         \$         132,000         \$         12           4.400%, 03/15/2027         \$         132,000         \$         12           4.950%, 05/15/2028         563,000         56         56         563,000         56           5.300%, 04/15/2047         772,000         70         70         70           5.400%, 10/01/2047         227,000         21         5.750%, 02/15/2033         1,085,000         1,11           6.100%, 12/01/2028         708,000         74         70         70	0,167 7,805 1,515 8,612 5,097 0,720 6,173
Energy (continued)         \$         132,000         \$         12           4.400%, 03/15/2027         \$         132,000         \$         12           4.950%, 05/15/2028         563,000         56         56         563,000         56           5.300%, 04/15/2047         772,000         70         70         70           5.400%, 10/01/2047         227,000         21         5.750%, 02/15/2033         1,085,000         1,11           6.100%, 12/01/2028         708,000         74         70         70	0,167 7,805 1,515 8,612 5,097 0,720 6,173
Energy Transfer LP         132,000         12           4.400%, 03/15/2027         \$ 132,000         \$ 12           4.950%, 05/15/2028         563,000         56           5.300%, 04/15/2047         772,000         70           5.400%, 10/01/2047         227,000         21           5.750%, 02/15/2033         1,085,000         1,11           6.100%, 12/01/2028         708,000         74	0,167 7,805 1,515 8,612 5,097 0,720 6,173
4.950%, 05/15/2028         563,000         56           5.300%, 04/15/2047         772,000         70           5.400%, 10/01/2047         227,000         21           5.750%, 02/15/2033         1,085,000         1,11           6.100%, 12/01/2028         708,000         74	0,167 7,805 1,515 8,612 5,097 0,720 6,173
5.300%, 04/15/2047         772,000         70           5.400%, 10/01/2047         227,000         21           5.750%, 02/15/2033         1,085,000         1,11           6.100%, 12/01/2028         708,000         74	7,805 1,515 8,612 5,097 0,720 6,173
5.400%, 10/01/2047227,000215.750%, 02/15/20331,085,0001,116.100%, 12/01/2028708,00074	1,515 8,612 5,097 0,720 6,173
5.750%, 02/15/20331,085,0001,116.100%, 12/01/2028708,00074	8,612 5,097 0,720 6,173
6.100%, 12/01/2028 708,000 74	5,097 0,720 6,173
	0,720 6,173
	0,628
Galaxy Pipeline Assets Bidco, Ltd.	0.628
	8,928 8,061
MPLX LP	0,001
4.950%, 03/14/2052 553,000 49	1,919
	8,696
	8,999
ONEOK, Inc. 772,000	2 074
6.625%, 09/01/2053 772,000 86 Petroleos Mexicanos	3,974
	8,052
	5,710
15,55	
Financials – 6.4%	
American Express Company	
5.282%, (5.282% to 7-27-28, then	
Overnight SOFR + 1.280%),	
	6,743
5.389%, (5.389% to 7-28-26, then Overnight SOFR + 0.970%),	
•	6,173
6.489%, (6.489% to 10-30-30, then	0,170
Overnight SOFR + 1.940%),	
	4,757
Banco Bilbao Vizcaya Argentaria SA	
7.883%, (7.883% to 11-15-33, then 1 Year CMT + 3.300%), 11/15/2034 600,000 65	2,878
Banco Santander SA	2,070
6.527%, (6.527% to 11-7-26, then 1	
	7,231
	1,579
	6,113
Bank of America Corp. 1.734%, (1.734% to 7-22-26, then	
Overnight SOFR $+ 0.960\%$ ),	
	1,697
3.419%, (3.419% to 12-20-27, then 3	
month CME Term SOFR +	
1.302%), 12/20/2028 2,083,000 1,96 5.288%, (5.288% to 4-25-33, then	2,038
Overnight SOFR + 1.910%,	
•	1,862
5.819%, (5.819% to 9-15-28, then	,
Overnight SOFR + 1.570%),	
	7,714
5.872%, (5.872% to 9-15-33, then	
Overnight SOFR + 1.840%), 09/15/2034 1,142,000 1,19	5,412
5.933%, (5.933% to 9-15-26, then	5,412
Overnight SOFR + 1.340%),	
	4,152
Barclays PLC	
6.224%, (6.224% to 5-9-33, then	
Overnight SOFR + 2.980%), 05/09/2034 918,000 95	2,128
710,000	_,120

Core Dona Trast (continue	u)	Shares or	
	_	Principal Amount	Value
CORPORATE BONDS (continued)			
Financials (continued)			
Barclays PLC (continued)			
6.490%, (6.490% to 9-13-28, then			
Overnight SOFR + 2.220%), 09/13/2029	\$	896,000	\$ 932,888
6.692%, (6.692% to 9-13-33, then	Ψ	070,000	φ 952,000
Overnight SOFR + 2.620%),			
09/13/2034		972,000	1,039,067
BNP Paribas SA			
5.335%, (5.335% to 6-12-28, then 1 Year CMT + 1.500%),			
06/12/2029 (D)		1,178,000	1,194,885
5.894%, (5.894% to 12-5-33, then		-,	-,,-,
Overnight SOFR + 1.866%),			
12/05/2034 (D)		882,000	921,392
BPCE SA 6.612%, (6.612% to 10-19-26, then			
Overnight SOFR $+ 1.980\%$ ),			
10/19/2027 (D)		906,000	932,299
6.714%, (6.714% to 10-19-28, then			
Overnight SOFR + 2.270%),			
10/19/2029 (D)		619,000	651,748
7.003%, (7.003% to 10-19-33, then Overnight SOFR + 2.590%),			
10/19/2034 (D)		465,000	505,365
Canadian Imperial Bank of Commerce		,	,
6.092%, 10/03/2033		891,000	950,642
Capital One Financial Corp. 7.149%, (7.149% to 10-29-26, then			
Overnight SOFR $+ 2.440\%$ ),			
10/29/2027		745,000	773,408
7.624%, (7.624% to 10-30-30, then			
Overnight SOFR + 3.070%),		- /	
10/30/2031 Citibank NA		745,000	818,670
5.803%, 09/29/2028		1,490,000	1,555,751
Citigroup, Inc.			, ,
6.174%, (6.174% to 5-25-33, then			
Overnight SOFR + 2.661%), 05/25/2034		706,000	730,551
Cooperatieve Rabobank UA		700,000	750,551
5.564%, (5.564% to 2-28-28, then 1			
Year CMT + 1.400%), 02/28/2029 (D)		2,128,000	2,161,061
Deutsche Bank AG			
3.742%, (3.742% to 1-7-32, then Overnight SOFR + 2.257%),			
01/07/2033		1,166,000	957,186
Fiserv, Inc.		-,	
5.375%, 08/21/2028		883,000	908,375
5.600%, 03/02/2033		153,000	159,712
5.625%, 08/21/2033 HSBC Holdings PLC		883,000	925,011
3.973%, (3.973% to 5-22-29, then 3			
month CME Term SOFR +			
1.872%), 05/22/2030		747,000	697,692
4.583%, (4.583% to 6-19-28, then 3			
month CME Term SOFR + 1.796%), 06/19/2029		235,000	227,858
7.399%, (7.399% to 11-13-33, then		255,000	227,030
Overnight SOFR + 3.020%),			
11/13/2034		747,000	819,436
ING Groep NV 6.083% (6.083% to 9-11-26 then			
6.083%, (6.083% to 9-11-26, then Overnight SOFR + 1.560%),			
09/11/2027		897,000	915,392

#### **Core Bond Trust (continued)**

Core Dona Trast (contin		Shares or Principal Amount	Value	Core Dona Hast (continue	)	Shares or Principal Amount	,	Value
CORPORATE BONDS (continued)	_			<b>CORPORATE BONDS</b> (continued)				
Financials (continued)				Financials (continued)				
ING Groep NV (continued)				Wells Fargo & Company (continued)				
6.114%, (6.114% to 9-11-33, then				6.491%, (6.491% to 10-23-33, then				
Overnight SOFR + 2.090%),				Overnight SOFR + 2.060%),				
09/11/2034	\$	618,000	\$ 648,138	10/23/2034	\$	1,632,000	\$	1,775,433
KeyBank NA							-	51,477,254
5.000%, 01/26/2033		411,000	384,219	Health care – 1.9%				
M&T Bank Corp.				Abbott Laboratories				
7.413%, (7.413% to 10-30-28, then				1.400%, 06/30/2030		672,000		568,597
Overnight SOFR + 2.800%), 10/30/2029		610,000	656,132	4.750%, 11/30/2036		297,000		304,208
Morgan Stanley		010,000	050,152	AbbVie, Inc.				
5.123%, (5.123% to 2-1-28, then				3.200%, 11/21/2029		1,106,000		1,033,877
Overnight SOFR $+ 1.730\%$ ),				4.050%, 11/21/2039		317,000		286,234
02/01/2029		295,000	296,342	4.250%, 11/21/2049		761,000		678,168
5.164%, (5.164% to 4-20-28, then				4.500%, 05/14/2035 4.550%, 03/15/2035		651,000 743,000		636,699 728,626
Overnight SOFR + 1.590%),				Amgen, Inc.		745,000		720,020
04/20/2029		295,000	296,686	5.250%, 03/02/2025		888,000		889,813
5.250%, (5.250% to 4-21-33, then				5.650%, 03/02/2053		2,048,000		2,154,672
Overnight SOFR + 1.870%), 04/21/2034		894,000	893,909	CVS Health Corp.				
5.449%, (5.449% to 7-20-28, then		894,000	895,909	5.875%, 06/01/2053		206,000		216,674
Overnight SOFR + $1.630\%$ ),				DH Europe Finance II Sarl				=12.010
07/20/2029		590,000	601,181	2.200%, 11/15/2024		733,000		713,919
6.342%, (6.342% to 10-18-32, then			,	Gilead Sciences, Inc.		465 000		242 441
Overnight SOFR + 2.560%),				2.600%, 10/01/2040 HCA, Inc.		465,000		342,441
10/18/2033		1,019,000	1,098,787	3.625%, 03/15/2032		604,000		540,082
Santander Holdings USA, Inc.				4.625%, 03/15/2052		287,000		244,068
7.660%, (7.660% to 11-9-30, then				5.500%, 06/01/2033		302,000		306,742
Overnight SOFR + $3.280\%$ ),		741.000	001 020	5.900%, 06/01/2053		1,200,000		1,230,064
11/09/2031 The Charles Schwab Corp.		741,000	801,838	Merck & Company, Inc.				
6.136%, (6.136% to 8-24-33, then				5.000%, 05/17/2053		303,000		311,547
Overnight SOFR $+ 2.010\%$ ,				5.150%, 05/17/2063		227,000		236,661
08/24/2034		589,000	620,850	Pfizer Investment Enterprises Pte, Ltd.		1 151 000		1 152 504
Truist Financial Corp.				4.750%, 05/19/2033 5.300%, 05/19/2053		1,151,000 1,056,000		1,153,584 1,078,054
7.161%, (7.161% to 10-30-28, then				5.340%, 05/19/2063		597,000		602,731
Overnight SOFR + $2.446\%$ ),				UnitedHealth Group, Inc.		551,000		002,701
10/30/2029		1,043,000	1,126,474	3.050%, 05/15/2041		141,000		110,176
Trust Fibra Uno		256 000	297 102	5.200%, 04/15/2063		308,000		314,335
6.390%, 01/15/2050 (D) UBS AG		356,000	287,103	5.875%, 02/15/2053		556,000		629,717
5.650%, 09/11/2028		664,000	688,670					15,311,689
UBS Group AG		304,000	000,070	Industrials – 1.6%				
4.194%, (4.194% to 4-1-30, then				Adani International Container Terminal				
Overnight SOFR + 3.730%),				Private, Ltd.				
04/01/2031 (D)		469,000	436,659	3.000%, 02/16/2031 (D)		250,275		205,066
4.282%, 01/09/2028 (D)		645,000	624,740	Burlington Northern Santa Fe LLC		110.000		110.151
6.301%, (6.301% to 9-22-33, then 1				4.450%, 01/15/2053 Canadian Pacific Pailway Company		119,000		112,154
Year CMT + $2.000\%$ ), 00/22/2024 (D)		166 000	402 210	Canadian Pacific Railway Company 1.350%, 12/02/2024		665,000		641,141
09/22/2034 (D) Wells Fargo & Company		466,000	493,318	1.750%, 12/02/2024		129,000		118,981
4.611%, (4.611% to 4-25-52, then				Carrier Global Corp.		129,000		,>01
Overnight SOFR + $2.130\%$ ),				5.900%, 03/15/2034 (D)		592,000		640,304
04/25/2053		295,000	265,212	6.200%, 03/15/2054 (D)		207,000		239,286
4.897%, (4.897% to 7-25-32, then				Crowley Conro LLC				
Overnight SOFR + 2.100%),				4.181%, 08/15/2043		453,205		437,690
07/25/2033		2,077,000	2,023,361	Delta Air Lines, Inc.		000 000		060.016
5.574%, (5.574% to 7-25-28, then				4.750%, 10/20/2028 (D)		980,000		963,819
Overnight SOFR + $1.740\%$ ),		007.000	202.255	John Deere Capital Corp.		506 000		592 204
07/25/2029 6 202% (6 202% to 10 22 28 then		297,000	303,257	4.150%, 09/15/2027 4.950%, 07/14/2028		586,000 237,000		582,204 242,974
6.303%, (6.303% to 10-23-28, then Overnight SOFR + 1.790%),				5.150%, 09/08/2026		1,036,000		1,054,660
10/23/2029		1,040,000	1,096,079	Northrop Grumman Corp.		1,000,000		1,00 1,000
10/20/2022		1,040,000	1,070,077	4.400%, 05/01/2030		344,000		342,112
				Quanta Services, Inc.		-		
				0.950%, 10/01/2024		534,000		514,582

Shares or

#### **Core Bond Trust (continued)**

## **Core Bond Trust (continued)**

Shares or

	_	Principal Amount	Value	
CORPORATE BONDS (continued)				CORPORATE BONI
Industrials (continued)				Materials - 0.3%
Republic Services, Inc.				Anglo American Capi
5.000%, 04/01/2034	\$	449,000	\$ 459,776	4.750%, 03/16/2052
RTX Corp.		765.000	020 212	Celanese US Holdings
6.100%, 03/15/2034 6.400%, 03/15/2054		765,000	830,212	6.700%, 11/15/2033
6.400%, 03/15/2054 The Boeing Company		612,000	708,501	Glencore Finance Can 5.550%, 10/25/2042
2.196%, 02/04/2026		1,014,000	958,115	6.000%, 11/15/2041
3.250%, 02/01/2035		329,000	277,468	6.900%, 11/15/2037
3.750%, 02/01/2050		587,000	455,518	Glencore Funding LL
5.805%, 05/01/2050		1,327,000	1,374,176	6.500%, 10/06/2033
Union Pacific Corp.				
2.375%, 05/20/2031		284,000	246,877	Real estate - 1.7%
2.800%, 02/14/2032		385,000	341,556	Agree LP
3.375%, 02/14/2042		321,000	262,069	2.000%, 06/15/2028
Veralto Corp.		270.000	201 540	2.600%, 06/15/2033
5.500%, 09/18/2026 (D)		278,000	281,548	4.800%, 10/01/2032
Waste Management, Inc.		586,000	507 745	American Homes 4 Re
4.875%, 02/15/2034		380,000	597,745	3.625%, 04/15/2032
			12,888,534	4.300%, 04/15/2052
Information technology – 1.8%				American Tower Corp
Apple, Inc.		210.000	150 220	2.950%, 01/15/2051
2.375%, 02/08/2041		218,000	159,320	3.125%, 01/15/2027
2.650%, 05/11/2050 to 02/08/2051		419,000 420,000	287,727 367,581	5.500%, 03/15/2028
3.950%, 08/08/2052 4.850%, 05/10/2053		420,000	153,861	5.900%, 11/15/2033 Brixmor Operating Pa
Broadcom, Inc.		151,000	155,001	2.500%, 08/16/2031
2.450%, 02/15/2031 (D)		468,000	400,169	Crown Castle, Inc.
3.150%, 11/15/2025		351,000	339,977	1.050%, 07/15/2020
3.469%, 04/15/2034 (D)		300,000	261,002	2.100%, 04/01/2031
4.926%, 05/15/2037 (D)		428,000	414,189	2.900%, 04/01/2041
Intel Corp.				5.000%, 01/11/2028
2.800%, 08/12/2041		255,000	190,960	5.100%, 05/01/2033
5.625%, 02/10/2043		172,000	183,867	5.600%, 06/01/2029
5.700%, 02/10/2053		595,000	643,260	5.800%, 03/01/2034
5.900%, 02/10/2063		417,000	464,790	Essex Portfolio LP
Intuit, Inc. 5.125%, 09/15/2028		587,000	606,669	2.550%, 06/15/2031 Federal Realty Investr
5.200%, 09/15/2028		587,000	614,523	3.950%, 01/15/2024
5.250%, 09/15/2026		735,000	749,253	Invitation Homes Ope
5.500%, 09/15/2053		593,000	648,510	Partnership LP
KLA Corp.		,	,	2.000%, 08/15/2031
3.300%, 03/01/2050		245,000	187,003	4.150%, 04/15/2032
Marvell Technology, Inc.				NNN REIT, Inc.
5.750%, 02/15/2029		445,000	459,773	5.600%, 10/15/2033
5.950%, 09/15/2033		445,000	471,873	Realty Income Corp.
Micron Technology, Inc.				2.200%, 06/15/2028
3.477%, 11/01/2051		147,000	106,537	2.850%, 12/15/2032
5.375%, 04/15/2028		1,496,000	1,522,334	4.900%, 07/15/2033
5.875%, 02/09/2033		177,000	183,971	5.625%, 10/13/2032
NXP BV 2.500%, 05/11/2031		208 000	252 160	Regency Centers LP
3.250%, 05/11/2041		298,000 293,000	253,169 223,308	2.950%, 09/15/2029 STORE Capital Corp.
Oracle Corp.		295,000	225,508	2.700%, 12/01/2031
4.000%, 07/15/2046		520,000	416,802	2.750%, 11/18/2030
4.375%, 05/15/2055		180,000	149,123	4.500%, 03/15/2028
5.550%, 02/06/2053		181,000	181,050	4.625%, 03/15/2029
Qualcomm, Inc.		,	,	Sun Communities Ope
6.000%, 05/20/2053		674,000	775,524	4.200%, 04/15/2032
Texas Instruments, Inc.				
5.000%, 03/14/2053		657,000	672,587	Utilities – 2.1%
VMware LLC				American Transmissio
1.000%, 08/15/2024		928,000	901,301	2.650%, 01/15/2032
1.400%, 08/15/2026		869,000	794,860	Baltimore Gas & Elec
4 7000/ 05/15/2020		£20,000	E20 (02	Dattinoit Gas & Lice
4.700%, 05/15/2030		538,000	530,683 14,315,556	2.250%, 06/15/2031

		Shares or Principal	
		Amount	Value
CORPORATE BONDS (continued)	-		
Materials – 0.3% Anglo American Capital PLC			
4.750%, 03/16/2052 (D)	\$	840,000	\$ 720,500
Celanese US Holdings LLC	Ψ	040,000	φ 720,500
6.700%, 11/15/2033		592,000	642,082
Glencore Finance Canada, Ltd.		,	. ,
5.550%, 10/25/2042 (D)		134,000	129,791
6.000%, 11/15/2041 (D)		109,000	110,927
6.900%, 11/15/2037 (D)		309,000	340,421
Glencore Funding LLC			
6.500%, 10/06/2033 (D)		589,000	642,139
			2,585,860
Real estate – 1.7%			
Agree LP			
2.000%, 06/15/2028		560,000	485,604
2.600%, 06/15/2033		127,000	100,650
4.800%, 10/01/2032		281,000	265,371
American Homes 4 Rent LP 3.625%, 04/15/2032		514,000	460 220
4.300%, 04/15/2052		514,000 231,000	460,329 186,022
American Tower Corp.		251,000	100,022
2.950%, 01/15/2051		149,000	99,302
3.125%, 01/15/2027		253,000	239,124
5.500%, 03/15/2028		595,000	608,148
5.900%, 11/15/2033		890,000	942,265
Brixmor Operating Partnership LP			
2.500%, 08/16/2031		493,000	413,514
Crown Castle, Inc.			
1.050%, 07/15/2026		803,000	724,455
2.100%, 04/01/2031		500,000	407,229
2.900%, 04/01/2041		298,000	212,681
5.000%, 01/11/2028 5.100%, 05/01/2033		997,000 429,000	993,087 424,656
5.600%, 06/01/2029		470,000	480,579
5.800%, 03/01/2034		907,000	938,745
Essex Portfolio LP		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2.550%, 06/15/2031		266,000	222,507
Federal Realty Investment Trust			
3.950%, 01/15/2024		356,000	355,625
Invitation Homes Operating			
Partnership LP			<b>71</b> (10)
2.000%, 08/15/2031		90,000	71,618
4.150%, 04/15/2032		513,000	471,401
NNN REIT, Inc. 5.600%, 10/15/2033		442,000	456,276
Realty Income Corp.		442,000	430,270
2.200%, 06/15/2028		276,000	247,258
2.850%, 12/15/2032		373,000	316,913
4.900%, 07/15/2033		498,000	497,226
5.625%, 10/13/2032		520,000	547,022
Regency Centers LP			
2.950%, 09/15/2029		706,000	633,049
STORE Capital Corp.			
2.700%, 12/01/2031		179,000	135,584
2.750%, 11/18/2030		456,000	356,032
4.500%, 03/15/2028		294,000	270,180
4.625%, 03/15/2029 Sun Communities Operating LP		329,000	303,411
4.200%, 04/15/2032		514,000	468,707
4.20070, 04/13/2032		514,000	
11/11/2 0.10/			13,334,570
Utilities – 2.1%			
American Transmission Systems, Inc.		107 000	157.070
2.650%, 01/15/2032 (D) Baltimore Gas & Electric Company		186,000	157,363
2.250%, 06/15/2031		400,000	340,577
5.400%, 06/01/2053		400,000	462,264
5.10070, 00/01/2055		++0,000	402,204

Shares or

#### **Core Bond Trust (continued)**

	Shares or Principal	
	Amount	Value
CORPORATE BONDS (continued)		
Utilities (continued)		
CenterPoint Energy Houston		
Electric LLC		
3.600%, 03/01/2052	\$ 295,000	\$ 234,015
5.200%, 10/01/2028	447,000	461,122
Consolidated Edison Company of New York, Inc.		
3.200%, 12/01/2051	88,000	62,215
5.200%, 03/01/2033	157,000	162,276
5.500%, 03/15/2034	738,000	773,988
5.900%, 11/15/2053	295,000	324,407
Consumers Energy Company		
2.500%, 05/01/2060	242,000	147,772
DTE Electric Company 2.950%, 03/01/2050	466,000	325,240
3.650%, 03/01/2052	213,000	167,892
Duke Energy Carolinas LLC	215,000	107,072
2.550%, 04/15/2031	272,000	235,708
2.850%, 03/15/2032	496,000	432,344
3.550%, 03/15/2052	361,000	276,528
4.950%, 01/15/2033	442,000	450,186
5.350%, 01/15/2053	597,000	611,117
Duke Energy Corp. 2.550%, 06/15/2031	443,000	377,987
3.500%, 06/15/2051	82,000	60,240
5.750%, 09/15/2033	239,000	252,818
Duke Energy Florida LLC	*	,
2.400%, 12/15/2031	398,000	335,782
Duke Energy Progress LLC	102.000	0.50 4.50
2.500%, 08/15/2050	403,000	253,158
5.250%, 03/15/2033 Entergy Arkansas LLC	295,000	304,048
2.650%, 06/15/2051	359,000	225,702
5.150%, 01/15/2033	598,000	609,623
Israel Electric Corp., Ltd.		
3.750%, 02/22/2032 (D)	278,000	235,021
Jersey Central Power & Light Company	120.000	270 500
2.750%, 03/01/2032 (D) Metropolitan Edison Company	439,000	370,508
4.300%, 01/15/2029 (D)	468,000	452,923
5.200%, 04/01/2028 (D)	449,000	452,264
MidAmerican Energy Company	*	,
2.700%, 08/01/2052	346,000	223,483
Mississippi Power Company		
3.100%, 07/30/2051	479,000	321,379
4.250%, 03/15/2042 NSTAR Electric Company	203,000	172,705
3.100%, 06/01/2051	246,000	172,741
Pacific Gas & Electric Company	210,000	
2.100%, 08/01/2027	214,000	192,864
3.950%, 12/01/2047	933,000	682,114
4.200%, 06/01/2041	232,000	185,116
4.500%, 07/01/2040	137,000	115,804
4.750%, 02/15/2044 4.950%, 07/01/2050	134,000 1,274,000	111,812 1,088,238
PacifiCorp	1,274,000	1,000,230
5.500%, 05/15/2054	132,000	129,506
PECO Energy Company	*	,
2.850%, 09/15/2051	482,000	324,079
Pennsylvania Electric Company		
3.250%, 03/15/2028 (D)	389,000	362,454
5.150%, 03/30/2026 (D) Public Service Company of Oklahoma	299,000	298,518
3.150%, 08/15/2051	270,000	184,240
Public Service Electric & Gas Company	270,000	107,270
1.900%, 08/15/2031	682,000	559,636

Core Bond ITust (continued)	Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
Utilities (continued)		
Public Service Electric &		
Gas Company (continued) 2.050%, 08/01/2050 \$	111.000	¢ 64.290
2.700%, 05/01/2050	111,000 186,000	\$ 64,280 127,332
Public Service Enterprise Group, Inc.	100,000	127,002
5.875%, 10/15/2028	892,000	934,656
6.125%, 10/15/2033 Southern California Edison Company	358,000	384,760
4.125%, 03/01/2048	300,000	251,822
Virginia Electric & Power Company	,	- ,-
2.950%, 11/15/2051	400,000	272,058
		16,714,685
TOTAL CORPORATE BONDS (Cost \$178,726,281)		\$ 178,800,529
MUNICIPAL BONDS - 0.4%		
Board of Regents of the University of		
Texas System 2.439%, 08/15/2049	285,000	190,364
County of Clark Department of Aviation	285,000	190,304
(Nevada)		
6.820%, 07/01/2045	750,000	918,086
North Texas Tollway Authority 6.718%, 01/01/2049	697,000	859,998
Ohio State University	077,000	057,770
4.800%, 06/01/2111	464,000	440,981
Port Authority of New York & New		
Jersey 4.458%, 10/01/2062	571,000	521,017
TOTAL MUNICIPAL BONDS (Cost \$3,491,211)		\$ 2,930,446
COLLATERALIZED MORTGAGE OBLIGA		
Commercial and residential – 2.3%		
Angel Oak Mortgage Trust LLC		
Series 2020-2, Class A1A,	110.015	100.015
2.531%, 01/26/2065 (D)(F) Series 2020-5, Class A1,	112,045	103,217
1.373%, 05/25/2065 (D)(F)	71,449	64,097
Series 2021-6, Class A1,		
1.458%, 09/25/2066 (D)(F)	459,135	369,200
BBCMS Mortgage Trust Series 2018-C2, Class ASB		
4.236%, 12/15/2051	195,371	190,623
Bunker Hill Loan Depositary Trust		
Series 2019-2, Class A1	280.052	274 165
2.879%, 07/25/2049 (D) BX Commercial Mortgage Trust	289,052	274,165
Series 2021-VOLT, Class A (1 month		
CME Term SOFR + 0.814%),		
6.176%, 09/15/2036 (B)(D)	2,021,000	1,968,978
6.176%, 09/15/2036 (B)(D) Series 2021-XL2, Class A (1 month	2,021,000	1,968,978
6.176%, 09/15/2036 (B)(D)	2,021,000 781,148	1,968,978 766,454
6.176%, 09/15/2036 (B)(D) Series 2021-XL2, Class A (1 month CME Term SOFR + 0.803%), 6.165%, 10/15/2038 (B)(D) CFCRE Commercial Mortgage Trust		
6.176%, 09/15/2036 (B)(D) Series 2021-XL2, Class A (1 month CME Term SOFR + 0.803%), 6.165%, 10/15/2038 (B)(D) CFCRE Commercial Mortgage Trust Series 2017-C8, Class ASB	781,148	766,454
6.176%, 09/15/2036 (B)(D) Series 2021-XL2, Class A (1 month CME Term SOFR + 0.803%), 6.165%, 10/15/2038 (B)(D) CFCRE Commercial Mortgage Trust Series 2017-C8, Class ASB 3.367%, 06/15/2050		
6.176%, 09/15/2036 (B)(D) Series 2021-XL2, Class A (1 month CME Term SOFR + 0.803%), 6.165%, 10/15/2038 (B)(D) CFCRE Commercial Mortgage Trust Series 2017-C8, Class ASB 3.367%, 06/15/2050	781,148	766,454
6.176%, 09/15/2036 (B)(D) Series 2021-XL2, Class A (1 month CME Term SOFR + 0.803%), 6.165%, 10/15/2038 (B)(D) CFCRE Commercial Mortgage Trust Series 2017-C8, Class ASB 3.367%, 06/15/2050 COLT Mortgage Loan Trust Series 2021-2, Class A1, 0.924%, 08/25/2066 (D)(F)	781,148	766,454 192,395
<ul> <li>6.176%, 09/15/2036 (B)(D)</li> <li>Series 2021-XL2, Class A (1 month CME Term SOFR + 0.803%),</li> <li>6.165%, 10/15/2038 (B)(D)</li> <li>CFCRE Commercial Mortgage Trust Series 2017-C8, Class ASB</li> <li>3.367%, 06/15/2050</li> <li>COLT Mortgage Loan Trust Series 2021-2, Class A1,</li> <li>0.924%, 08/25/2066 (D)(F)</li> <li>Series 2021-4, Class A1,</li> </ul>	781,148 198,775 619,770	766,454 192,395 495,758
<ul> <li>6.176%, 09/15/2036 (B)(D)</li> <li>Series 2021-XL2, Class A (1 month CME Term SOFR + 0.803%),</li> <li>6.165%, 10/15/2038 (B)(D)</li> <li>CFCRE Commercial Mortgage Trust Series 2017-C8, Class ASB</li> <li>3.367%, 06/15/2050</li> <li>COLT Mortgage Loan Trust Series 2021-2, Class A1,</li> <li>0.924%, 08/25/2066 (D)(F)</li> <li>Series 2021-4, Class A1,</li> <li>1.397%, 10/25/2066 (D)(F)</li> </ul>	781,148 198,775	766,454 192,395 495,758
<ul> <li>6.176%, 09/15/2036 (B)(D)</li> <li>Series 2021-XL2, Class A (1 month CME Term SOFR + 0.803%),</li> <li>6.165%, 10/15/2038 (B)(D)</li> <li>CFCRE Commercial Mortgage Trust Series 2017-C8, Class ASB</li> <li>3.367%, 06/15/2050</li> <li>COLT Mortgage Loan Trust Series 2021-2, Class A1,</li> <li>0.924%, 08/25/2066 (D)(F)</li> <li>Series 2021-4, Class A1,</li> <li>1.397%, 10/25/2066 (D)(F)</li> </ul>	781,148 198,775 619,770	766,454 192,395 495,758
<ul> <li>6.176%, 09/15/2036 (B)(D)</li> <li>Series 2021-XL2, Class A (1 month CME Term SOFR + 0.803%),</li> <li>6.165%, 10/15/2038 (B)(D)</li> <li>CFCRE Commercial Mortgage Trust Series 2017-C8, Class ASB</li> <li>3.367%, 06/15/2050</li> <li>COLT Mortgage Loan Trust Series 2021-2, Class A1,</li> <li>0.924%, 08/25/2066 (D)(F)</li> <li>Series 2021-4, Class A1,</li> <li>1.397%, 10/25/2066 (D)(F)</li> <li>Commercial Mortgage Trust (Cantor</li> </ul>	781,148 198,775 619,770	766,454

#### **Core Bond Trust (continued)**

Core Bond Trust (continued	·		Core Bond Trust (continued		
	Shares or Principal Amount	Value		Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
Commercial and			Commercial and		
residential (continued)			residential (continued)		
Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche			Verus Securitization Trust (continued) Series 2020-2, Class A1,		
Bank AG) (continued)			2.226%, 05/25/2060 (D)(F) \$	61,329	\$ 60,028
Series 2015-LC23, Class A3,			Series 2021-1, Class A1,		
	\$ 363,680	\$ 354,427	0.815%, 01/25/2066 (D)(F)	281,903	240,895
EQUS Mortgage Trust Series 2021-EQAZ, Class A (1 month			Series 2021-2, Class A1, 1.031%, 02/25/2066 (D)(F)	548,761	473,585
CME Term SOFR + 0.869%)			Series 2021-3, Class A1,	,	
6.231%, 10/15/2038 (B)(D)	786,984	771,164	1.046%, 06/25/2066 (D)(F)	423,580	352,185
GS Mortgage Securities Trust Series 2015-GC32, Class A3,			Series 2021-4, Class A1, 0.938%, 07/25/2066 (D)(F)	543,238	431,248
3.498%, 07/10/2048	301,749	292,113	Series 2021-5, Class A1,	545,250	+51,2+6
Series 2020-GSA2, Class A4,			1.013%, 09/25/2066 (D)(F)	1,270,435	1,042,254
1.721%, 12/12/2053	995,000	797,650	Series 2021-7, Class A1,	(10.265	520.070
Impact Funding Affordable Multifamily Housing Mortgage Loan Trust			1.829%, 10/25/2066 (D)(F) Series 2021-8, Class A1,	610,365	529,878
Series 2010-1, Class A1			1.824%, 11/25/2066 (D)(F)	587,008	507,514
5.314%, 01/25/2051 (D)	368,742	361,892	Series 2021-R1, Class A1,		
JPMBB Commercial Mortgage Securities Trust			0.820%, 10/25/2063 (D)(F) Series 2021 P3 Class A1	229,214	207,430
Securities flust Series 2014-C23, Class A4,			Series 2021-R3, Class A1, 1.020%, 04/25/2064 (D)(F)	256,146	227,666
3.670%, 09/15/2047	274,149	270,500	Visio Trust		,
Series 2015-C28, Class A3,	002 215	0(0.7()	Series 2020-1R, Class A1	154 (00	156 000
2.912%, 10/15/2048 Series 2015-C30, Class A5,	993,317	968,766	1.312%, 11/25/2055 (D)	174,622	156,923
3.822%, 07/15/2048	535,000	511,608	U.S. Government Agency – 13.4%		18,564,321
JPMorgan Chase Commercial Mortgage			Federal Home Loan Mortgage Corp.		
Securities Trust Series 2016-JP4, Class A3			Series 264, Class 30,		
3.393%, 12/15/2049	198,000	187,262	3.000%, 07/15/2042	923,700	849,137
Med Trust			Series 271, Class F5 (30 day Average SOFR + 0.614%),		
Series 2021-MDLN, Class A (1 month			5.953%, 08/15/2042 (B)	274,789	268,771
CME Term SOFR + 1.064%) 6.426%, 11/15/2038 (B)(D)	1,266,920	1,242,270	Series 272, Class F1 (30 day Average		
MFA Trust	, - ,	, ,	SOFR + 0.614%), 5.953%, 08/15/2042 (B)	436,678	427,188
Series 2021-NQM2, Class A1	054 102	014 400	Series 280, Class F1 (30 day Average	450,070	427,100
1.029%, 11/25/2064 (D)(F) Morgan Stanley Capital I Trust	254,103	214,420	SOFR + 0.614%),		
Series 2020-HR8, Class A3			5.953%, 09/15/2042 (B) Series 3924, Class NC,	439,703	430,059
1.790%, 07/15/2053	557,000	458,871	4.000%, 09/15/2041	432,654	418,933
New Residential Mortgage Loan Trust Series 2019-NQM4, Class A1			Series 4047, Class CX,		
2.492%, 09/25/2059 (D)(F)	124,521	114,528	3.500%, 05/15/2042 Series 4091, Class BX,	812,000	744,670
NewRez Warehouse Securitization Trust			3.250%, 10/15/2041	443,900	412,139
Series 2021-1, Class A (1 month CME Term SOFR + 0.864%)			Series 4091, Class EX,	,	,
6.220%, 05/25/2055 (B)(D)	844,133	842,863	3.375%, 07/15/2042	280,425	261,024
Starwood Mortgage Residential Trust	. ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Series 4091, Class MX, 3.250%, 02/15/2042	356,433	329,436
Series 2020-1, Class A1, 2 275% 02/25/2050 (D)(E)	11 610	41.017	Series 4117, Class HB,	550,455	525,450
2.275%, 02/25/2050 (D)(F) Series 2020-3, Class A1,	44,610	41,917	2.500%, 10/15/2042	279,000	241,150
1.486%, 04/25/2065 (D)(F)	183,051	170,034	Series 4122, Class FP (30 day Average SOFR + 0.514%),		
Series 2020-INV1, Class A1,	160 700	146 644	5.853%, 10/15/2042 (B)	319,205	311,205
1.027%, 11/25/2055 (D)(F) Series 2021-1, Class A1,	163,722	146,644	Series 4205, Class PA,		
1.219%, 05/25/2065 (D)(F)	217,053	191,870	1.750%, 05/15/2043 Series 4240, Class FA (30 day	298,830	253,500
Series 2021-4, Class A1,			Average SOFR $+ 0.614\%$ ),		
1.162%, 08/25/2056 (D)(F) Verus Securitization Trust	592,265	495,226	5.953%, 08/15/2043 (B)	808,615	789,742
Series 2019-4, Class A1,			Series 4248, Class FT (30 day		
3.642%, 11/25/2059 (D)	204,636	198,215	Average SOFR + 0.614%), 5.953%, 09/15/2043 (B)	280,666	275,059
Series 2019-INV3, Class A1, 3.692%, 11/25/2059 (D)(F)	80,420	78,138		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
5.07270, 11/25/2057 (D)(1')	00,420	/0,130			

#### **Core Bond Trust (continued)**

	Shares or Principal Amount	Value			Shares or Principal Amount	Value
- COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)	_		
U.S. Government Agency (continued)			U.S. Government Agency (continued)			
Federal Home Loan Mortgage Corp. (continued)			Federal Home Loan Mortgage Corp. (continued)			
Series 4286, Class VF (30 day			Series 5116, Class PB,			
Average SOFR $+ 0.564\%$ ),	50( 275	¢ 592.012	2.250%, 02/25/2051	\$	571,428	\$ 486,728
5.903%, 12/15/2043 (B) \$ Series 4446, Class CP,	596,275	\$ 582,913	Series 5118, Class CA, 1.500%, 10/15/2033		474,000	416,484
2.250%, 03/15/2045	380,859	333,468	Series 5119, Class AB,			
Series 4582, Class HA, 3.000%, 09/15/2045	1,412,862	1,312,517	1.500%, 08/25/2049 Series 5119, Class QF (30 day		424,198	338,776
Series 4614, Class FG (30 day	1,412,002	1,012,017	Average SOFR + 0.200%),			
Average SOFR $+ 0.614\%$ ),	222.000	214 520	5.537%, 06/25/2051 (B)		692,269	655,116
5.953%, 09/15/2046 (B) Series 4628, Class KF (30 day	322,908	314,538	Series 5143, Class GA, 2.000%, 06/25/2049		345,730	284,862
Average SOFR + 0.614%),			Series 5156, Class DC,			
5.953%, 01/15/2055 (B) Series 4631, Class FA (30 day	406,280	393,552	2.000%, 09/25/2051 Series 5159, Class UA,		617,591	526,590
Average SOFR $+ 0.614\%$ ),			2.500%, 12/25/2048		605,899	531,034
5.953%, 11/15/2046 (B)	536,075	522,699	Series 5178, Class TP,		752 402	(55 700
Series 4719, Class LA, 3.500%, 09/15/2047	404,150	371,912	2.500%, 04/25/2049 Series 5182, Class D,		753,402	655,722
Series 4719, Class LM,		,	2.500%, 11/25/2043		2,317,363	2,114,087
3.000%, 09/15/2047 Series 4742, Class PA,	313,878	280,308	Series 5182, Class M, 2.500%, 05/25/2049		461,603	403,799
3.000%, 10/15/2047	795,688	722,755	Series 5184, Class AB,		401,005	405,777
Series 4793, Class FD (30 day			2.500%, 05/25/2048		339,616	299,641
Average SOFR + 0.414%), 5.753%, 06/15/2048 (B)	123,071	118,603	Series 5194, Class G, 2.500%, 01/25/2051		684,893	564,886
Series 4826, Class KF (30 day			Series 5201, Class CA,		(00.000	(12.002
Average SOFR + 0.414%), 5.753%, 09/15/2048 (B)	258,306	250,104	2.500%, 07/25/2048 Series 5202, Class BH,		689,888	613,983
Series 4857, Class JA,			2.000%, 12/25/2047		369,299	332,506
3.350%, 01/15/2049 Series 4880, Class DA,	1,266,385	1,203,954	Series 5202, Class LA, 2.500%, 05/25/2049		685,391	600,379
3.000%, 05/15/2050	608,665	553,762	Series 5202, Class MB,		005,571	000,577
Series 4903, Class NF (30 day			3.000%, 11/25/2048 Series 5202, Class TA		881,227	796,849
Average SOFR + 0.514%), 5.852%, 08/25/2049 (B)	246,773	240,484	Series 5202, Class TA, 2.500%, 12/25/2048		1,056,420	956,986
Series 4927, Class BG,	545 000	402 214	Series 5203, Class G,		205 210	260,482
3.000%, 11/25/2049 Series 4937, Class MD,	545,898	492,314	2.500%, 11/25/2048 Series 5206, Class CD,		305,318	269,483
2.500%, 10/25/2049	545,832	478,767	3.500%, 05/25/2049		689,589	630,301
Series 4941, Class GA, 2.000%, 12/15/2047	310,702	260,790	Series 5207, Class PA, 3.000%, 06/25/2051		728,873	654,643
Series 4957, Class MY,			Series 5209, Class EA,			001,015
3.000%, 02/25/2050 Series 4979, Class UC,	317,000	264,649	3.000%, 08/25/2050 Series 5209, Class EJ,		565,943	515,133
1.500%, 06/25/2050	1,008,437	816,495	3.000%, 08/25/2050		565,943	515,133
Series 4990, Class FN (30 day			Series 5210, Class DC,		500 ((0	
Average SOFR + 0.464%), 5.802%, 05/25/2050 (B)	694,696	670,716	3.000%, 09/25/2051 Series 5217, Class CD,		533,662	493,175
Series 4993, Class KF (30 day		,	2.500%, 07/25/2049		570,975	523,377
Average SOFR + 0.564%), 5.902%, 07/25/2050 (B)	2,277,632	2,208,037	Series 5220, Class QK, 3.500%, 09/25/2050		1,077,409	1,021,522
Series 5004, Class FM (30 day	2,211,052	2,200,037	Series 5228, Class TN,			1,021,022
Average SOFR + 0.464%), 5.802%, 08/25/2050 (B)	482,659	161 627	3.500%, 07/25/2039 Series 5300, Class C,		375,718	358,667
Series 5020, Class ET,	482,039	464,637	2.000%, 09/25/2047		930,768	857,010
3.500%, 10/25/2050	454,844	415,173	Series 5335, Class FB (30 day			
Series 5058, Class BC, 5.000%, 11/25/2050	326,412	327,547	Average SOFR + 0.814%), 6.153%, 10/15/2039 (B)		928,109	931,541
Series 5091, Class AB,			Series 5338, Class FH (30 day		,_0,10)	201,011
1.500%, 03/25/2051 Series 5092, Class HE,	959,396	777,139	Average SOFR + 0.414%), 5.753%, 04/15/2045 (B)		904,248	876,979
2.000%, 02/25/2051	546,589	457,147			, o 1,2 PO	010,919

### **Core Bond Trust (continued)**

Core Donu Trust (continue	Shares or		Core Dona Trust (continu	Shares or	
	Principal Amount	Value		Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
U.S. Government Agency (continued)			U.S. Government Agency (continued)		
Federal National Mortgage Association			Federal National		
Series 2012-111, Class FC (30 day Average SOFR + 0.514%),			Mortgage Association (continued) Series 2018-8, Class KL,		
5.852%, 10/25/2042 (B)	\$ 351,078	\$ 344,268	2.500%, 03/25/2047	\$ 436,385	5 \$ 392,041
Series 2012-133, Class JF (30 day	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , ,	Series 2018-85, Class EA,		1
Average SOFR + 0.464%),	2.60.050	250.000	3.500%, 12/25/2048	347,070	329,658
5.802%, 12/25/2042 (B) Series 2012 151, Class NX	368,273	358,089	Series 2019-15, Class FA (30 day Average SOEP + $0.614\%$ )		
Series 2012-151, Class NX, 1.500%, 01/25/2043	312,450	263,153	Average SOFR + 0.614%), 5.952%, 04/25/2049 (B)	247,903	241,900
Series 2013-11, Class AP,	,	,	Series 2019-25, Class PA,	,.	,
1.500%, 01/25/2043	1,020,193	911,572	3.000%, 05/25/2048	791,578	726,256
Series 2013-15, Class FA (30 day			Series 2019-41, Class FG (30 day $A_{\text{Max}} = SOFP + 0.(14\%)$		
Average SOFR + 0.464%), 5.802%, 03/25/2043 (B)	442,009	429,689	Average SOFR + 0.614%), 5.952%, 08/25/2059 (B)	598,444	582,146
Series 2013-43, Class BP,	112,009	129,009	Series 2019-43, Class FC (30 day	570,11	502,110
1.750%, 05/25/2043	370,079	314,863	Average SOFR + 0.514%),		
Series 2014-17, Class DY,	526 000	170.022	5.852%, 08/25/2049 (B)	488,84	475,810
3.500%, 04/25/2044 Series 2014-25, Class EL,	526,000	478,933	Series 2019-67, Class FB (30 day Average SOFR + 0.564%),		
3.000%, 05/25/2044	417,153	375,576	5.902%, 11/25/2049 (B)	246,672	240,117
Series 2014-74, Class PC,	.,		Series 2020-34, Class F (30 day	- ,	
2.500%, 06/25/2044	333,535	308,468	Average SOFR $+ 0.564\%$ ),		
Series 2015-20, Class EF (30 day $A_{\text{current}} = SOEP + 0.4(4\%)$			5.902%, 06/25/2050 (B)	340,060	330,360
Average SOFR + 0.464%), 5.802%, 04/25/2045 (B)	1,021,345	991,207	Series 2020-37, Class DA, 1.500%, 06/25/2050	258,028	224,999
Series 2015-26, Class GF (30 day	1,021,010	,,20,	Series 2020-45, Class JL,	200,020	
Average SOFR + 0.414%),			3.000%, 07/25/2040	851,773	772,211
5.752%, 05/25/2045 (B)	643,872	624,970	Series 2020-48, Class AB,	202.920	207.097
Series 2015-32, Class FA (30 day Average SOFR + 0.414%),			2.000%, 07/25/2050 Series 2020-48, Class DA,	393,838	3 327,087
5.752%, 05/25/2045 (B)	393,517	380,814	2.000%, 07/25/2050	1,187,507	1,001,942
Series 2015-48, Class FB (30 day			Series 2020-59, Class NC,		
Average SOFR $+ 0.414\%$ ),	490 252	465 170	3.000%, 08/25/2040	513,445	469,610
5.752%, 07/25/2045 (B) Series 2015-8, Class AP,	480,353	465,170	Series 2021-22, Class MN, 2.750%, 10/25/2050	581,869	508,277
2.000%, 03/25/2045	751,442	656,139	Series 2021-26, Class BD,	501,00	500,211
Series 2015-84, Class PA,			1.750%, 05/25/2051	315,749	275,060
1.700%, 08/25/2033	1,182,961	1,080,342	Series 2021-27, Class EC,	1 (51.00)	1 255 504
Series 2016-19, Class FD (30 day Average SOFR + 0.514%),			1.500%, 05/25/2051 Series 2021-33, Class AV,	1,674,222	1,357,794
5.852%, 04/25/2046 (B)	1,418,979	1,397,838	2.500%, 03/25/2048	233,045	176,296
Series 2016-48, Class MA,			Series 2021-42, Class AC,		
2.000%, 06/25/2038	1,233,294	1,127,422	2.000%, 02/25/2051	463,68	389,988
Series 2016-57, Class PC, 1.750%, 06/25/2046	2,494,134	2,078,268	Series 2021-42, Class DC, 2.000%, 11/25/2050	1,106,792	934,561
Series 2017-13, Class PA,	2,474,134	2,070,200	Series 2021-73, Class A,	1,100,772	,501
3.000%, 08/25/2046	496,568	455,425	2.500%, 11/25/2049	597,208	517,545
Series 2017-30, Class FA (30 day Average SOEP + $0.464\%$ )			Series 2021-73, Class DJ,	(01.00)	500 004
Average SOFR + 0.464%), 5.802%, 05/25/2047 (B)	243,331	236,379	2.000%, 03/25/2049 Series 2021-76, Class KB,	621,938	506,264
Series 2017-78, Class FC (30 day	2+3,331	250,577	1.250%, 11/25/2051	276,58	226,659
Average SOFR + 0.464%),			Series 2021-78, Class ND,		
5.802%, 10/25/2047 (B)	468,106	453,883	1.500%, 11/25/2051	916,240	748,671
Series 2018-14, Class KC, 3.000%, 03/25/2048	816,329	766,650	Series 2021-78, Class PA, 2.500%, 11/25/2051	542,198	470,015
Series 2018-38, Class MA,	010,529	700,050	Series 2021-86, Class MA,	572,170	+70,015
3.300%, 06/25/2048	622,276	588,467	2.500%, 11/25/2047	982,039	879,033
Series 2018-45, Class TM,	108.855	100.000	Series 2021-91, Class AB,		502.000
3.000%, 06/25/2048 Series 2018-55, Class GA,	487,222	438,982	2.500%, 09/25/2049 Series 2021-95, Class MA,	578,084	503,088
3.375%, 08/25/2048	475,518	449,400	2.500%, 04/25/2050	724,039	623,794
Series 2018-64, Class A,			Series 2021-96, Class AH,	,	,
3.000%, 09/25/2048	420,188	370,863	2.500%, 03/25/2049	647,065	5 560,732

Shares or

Core	Bond	Trust	(continued)
------	------	-------	-------------

		Principal	
	-	Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			
U.S. Government Agency (continued)			
Federal National			
Mortgage Association (continued) Series 2022-11, Class A,			
2.500%, 07/25/2047	\$	1,473,904	\$ 1,328,825
Series 2022-11, Class D,			
3.000%, 01/25/2050 Series 2022-18, Class DL,		637,572	576,787
3.250%, 07/25/2046		827,577	768,213
Series 2022-28, Class CA, 2.000%, 01/25/2048		568,202	510,189
Series 2022-3, Class N,		1 (50 705	1 400 227
2.000%, 10/25/2047 Series 2022-4, Class MH,		1,650,795	1,429,337
3.000%, 09/25/2048		671,153	615,105
Series 2022-89, Class AY,			
3.000%, 02/25/2048		623,000	529,646
Series 2022-9, Class DJ,		455 021	415 206
3.250%, 03/25/2049 Series 2023-37, Class FG (30 day		455,931	415,396
Average SOFR $+ 0.414\%$ ),			
5.752%, 08/25/2050 (B)		1,593,497	1,540,312
Series 2023-37, Class FH (30 day			
Average SOFR $+ 0.514\%$ ),		0.95 777	060 242
5.852%, 01/25/2050 (B) Series 2023-38, Class FC (30 day		985,727	960,343
Average SOFR $+ 0.664\%$ ),			
6.002%, 06/25/2040 (B)		635,597	630,773
Series 414, Class A35,		1 001 010	000 550
3.500%, 10/25/2042 Government National		1,006,060	939,750
Mortgage Association			
Series 2010-163, Class NC,			
4.000%, 12/20/2040		510,339	501,935
Series 2012-141, Class WA,		161 124	157.05(
4.513%, 11/16/2041 (F) Series 2013-152, Class HA,		161,134	157,256
2.500%, 06/20/2043		538,109	489,607
Series 2014-181, Class L,			
3.000%, 12/20/2044		334,000	298,577
Series 2015-144, Class CA, 2.500%, 10/20/2045		561,245	491,363
Series 2015-161, Class GF (1 month		501,215	171,505
CME Term SOFR + 0.414%),			
5.772%, 11/20/2045 (B)		303,436	294,172
Series 2016-93, Class AB, 1.750%, 07/20/2044		610,271	490,649
Series 2017-139, Class GA,			
3.000%, 09/20/2047		1,282,021	1,163,033
Series 2017-167, Class BQ, 2.500%, 08/20/2044		425,028	389,046
Series 2018-65, Class DC,		125,020	505,010
3.500%, 05/20/2048 Series 2020-133, Class GA,		410,000	373,546
1.000%, 09/20/2050		666,928	563,188
Series 2020-138, Class LE, 1.500%, 09/20/2050		1,512,098	1,207,331
Series 2021-215, Class GA, 2.000%, 12/20/2051		342,968	293,433
Series 2021-227, Class E, 2.500%, 07/20/2050		2,382,532	2,075,994
Series 2021-27, Class BD, 5.000%, 02/20/2051		475,928	475,120
Series 2021-27, Class CW,			
5.001%, 02/20/2051 (F)		616,556	606,683

Core Dona Trust (continue	cu)	~	
	_	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			
U.S. Government Agency (continued)			
Government National Mortgage Association (continued)			
Series 2021-27, Class NT,			
5.000%, 02/20/2051	\$	488,762	\$ 472,391
Series 2021-27, Class Q, 5.000%, 02/20/2051		430,566	417,406
Series 2021-8, Class CY, 5.000%, 01/20/2051		437,527	440,234
Series 2022-107, Class C, 2.500%, 06/20/2051		2,034,585	1,695,586
Series 2022-153, Class KA, 4.000%, 12/20/2049		568,322	552,274
Series 2022-191, Class B,			
4.000%, 06/20/2041 Series 2022-191, Class BY,		2,382,000	2,238,146
4.000%, 08/20/2041 Series 2022-197, Class LF (30 day Average SOFR + 0.700%),		2,598,000	2,442,411
6.038%, 11/20/2052 (B) Series 2022-205, Class A,		1,844,343	1,827,235
2.000%, 09/20/2051		738,408	592,363
Series 2022-31, Class GH, 2.500%, 12/20/2049		1,290,329	1,142,277
Series 2022-34, Class DN, 3.500%, 09/20/2041		1,060,669	992,031
Series 2022-5, Class BA, 2.000%, 10/20/2049		2,533,391	2,169,276
Series 2022-50, Class DC, 2.500%, 08/20/2051		593,578	519,252
Series 2022-66, Class CG, 3.500%, 04/20/2052		1,169,670	1,107,036
Series 2022-84, Class A, 2.500%, 01/20/2052		605,154	507,916
			107,442,572
TOTAL COLLATERALIZED MORTGAGE (Cost \$129,798,637)	OBL	IGATIONS	\$ 126,006,893
			φ 120,000,075
ASSET BACKED SECURITIES – 7.3% Ally Auto Receivables Trust			
Series 2022-3, Class A4		221.000	222,122
5.070%, 06/15/2031 American Express Credit Account Master		331,000	332,133
Trust			
Series 2023-1, Class A 4.870%, 05/15/2028		432,000	435,165
AmeriCredit Automobile		,	,
Receivables Trust			
Series 2022-2, Class A3 4.380%, 04/18/2028		633,000	626,852
Series 2023-1, Class A3 5.620%, 11/18/2027		295,000	296,737
Series 2023-2, Class A3 5.810%, 05/18/2028		599,000	606,110
BA Credit Card Trust		599,000	000,110
Series 2023-A2, Class A2 4.980%, 11/15/2028 BMW Vabicle Lesse Trust		2,487,000	2,515,938
BMW Vehicle Lease Trust Series 2023-1, Class A4		157 000	456 070
5.070%, 06/25/2026 Capital One Prime Auto Receivables Trust		457,000	456,972
Series 2023-1, Class A3		1 070 000	1.070.015
4.870%, 02/15/2028		1,070,000	1,070,215

## **Core Bond Trust (continued)**

Core Dona Trust (continuea)	Shares or Principal Amount	Value	Core Dona Trast (continued)	Shares or Principal Amount	Value
ASSET BACKED SECURITIES (continued)			ASSET BACKED SECURITIES (continued)		
Chase Auto Owner Trust			Navient Private Education		
Series 2022-AA, Class A4	416 000	¢ 407.(22	Loan Trust (continued)		
3.990%, 03/27/2028 (D) \$ Citibank Credit Card Issuance Trust	416,000	\$ 407,622	Series 2016-AA, Class A2B (1 month CME Term SOFR + 2.264%)		
Series 2023-A1, Class A1			7.626%, 12/15/2045 (B)(D) \$	174,735	\$ 175,690
5.230%, 12/08/2027	1,170,000	1,178,727	Navient Private Education Refi	111,755	φ 175,070
College Ave Student Loans LLC	, ,	, ,	Loan Trust		
Series 2017-A, Class A1 (1 month			Series 2018-CA, Class A2		
CME Term SOFR + 1.764%)			3.520%, 06/16/2042 (D)	12,777	12,643
7.120%, 11/26/2046 (B)(D)	268,407	269,505	Series 2018-DA, Class A2A	161 125	440 104
Series 2018-A, Class A2 4.130%, 12/26/2047 (D)	200,893	192,642	4.000%, 12/15/2059 (D) Series 2019-CA, Class A2	464,435	448,184
4.130%, 12/20/2047 (D) Series 2019-A, Class A2	200,895	192,042	3.130%, 02/15/2068 (D)	364,493	349,939
3.280%, 12/28/2048 (D)	354,913	327,148	Series 2019-D, Class A2A	501,195	517,757
Discover Card Execution Note Trust	,		3.010%, 12/15/2059 (D)	931,365	875,134
Series 2023-A1, Class A			Series 2019-FA, Class A2		
4.310%, 03/15/2028	1,151,000	1,142,962	2.600%, 08/15/2068 (D)	517,282	481,608
Series 2023-A2, Class A	2 (22 000	0 (50 000	Series 2020-EA, Class A	00.020	01.220
4.930%, 06/15/2028 Ford Credit Auto Owner Trust	2,632,000	2,652,082	1.690%, 05/15/2069 (D) Series 2020-GA, Class A	89,820	81,338
Series 2022-1, Class A			1.170%, 09/16/2069 (D)	362,123	324,157
3.880%, 11/15/2034 (D)	933,000	907,692	Series 2021-BA, Class A	002,120	021,107
Series 2022-D, Class A4	,	,	0.940%, 07/15/2069 (D)	214,552	186,584
5.300%, 03/15/2028	299,000	302,221	Series 2021-CA, Class A		
Series 2023-A, Class A3			1.060%, 10/15/2069 (D)	895,368	776,069
4.650%, 02/15/2028	1,281,000	1,276,266	Series 2021-EA, Class A	1 220 200	1.050.200
GM Financial Automobile Leasing Trust Series 2023-2, Class A4			0.970%, 12/16/2069 (D) Series 2021-FA, Class A	1,229,299	1,059,388
5.090%, 05/20/2027	416,000	415,787	1.110%, 02/18/2070 (D)	774,865	659,852
Series 2023-3, Class A4	410,000	+15,707	Series 2021-GA, Class A	774,005	057,052
5.440%, 08/20/2027	264,000	266,175	1.580%, 04/15/2070 (D)	192,834	167,180
GM Financial Consumer Automobile			Series 2022-A, Class A		
Receivables Trust			2.230%, 07/15/2070 (D)	1,888,056	1,664,274
Series 2022-4, Class A3	510.000	500.055	Navient Student Loan Trust		
4.820%, 08/16/2027 Hertz Vehicle Financing LLC	510,000	508,055	Series 2021-3A, Class A1A 1.770%, 08/25/2070 (D)	859,443	755,535
Series 2022-4A, Class A			Nelnet Student Loan Trust	059,445	155,555
3.730%, 09/25/2026 (D)	526,000	512,165	Series 2004-3, Class A5 (90 day		
Series 2023-4A, Class A			Average SOFR + 0.442%)		
6.150%, 03/25/2030 (D)	146,000	151,295	5.776%, 10/27/2036 (B)	538,268	528,534
Hyundai Auto Lease Securitization Trust			Series 2004-4, Class A5 (90 day		
Series 2023-B, Class A4	661,000	661,368	Average SOFR + $0.422\%$ )	442,850	437,537
5.170%, 04/15/2027 (D) Series 2023-C, Class A4	001,000	001,508	5.756%, 01/25/2037 (B) Series 2005-1, Class A5 (90 day	442,850	437,337
5.840%, 09/15/2027 (D)	447,000	454,506	Average SOFR $+ 0.372\%$		
Hyundai Auto Receivables Trust	.,	- ,	5.706%, 10/25/2033 (B)	1,686,990	1,656,545
Series 2021-C, Class A4			Series 2005-2, Class A5 (90 day		
1.030%, 12/15/2027	549,000	516,602	Average SOFR + 0.362%)		
Series 2022-A, Class A3	074 077	052 702	5.714%, 03/23/2037 (B)	1,576,559	1,547,504
2.220%, 10/15/2026	974,977	952,792	Series 2005-3, Class A5 (90 day Average SOFR + 0.382%)		
Series 2022-A, Class A4 2.350%, 04/17/2028	341,000	324,879	5.734%, 12/24/2035 (B)	1,082,904	1,064,993
Series 2023-A, Class A4	541,000	524,077	Series 2005-4, Class A4 (90 day	1,002,704	1,004,775
4.480%, 07/17/2028	599,000	593,847	Average SOFR + $0.442\%$ )		
Series 2023-B, Class A3			5.794%, 03/22/2032 (B)	294,693	280,490
5.480%, 04/17/2028	338,000	343,714	Nissan Auto Lease Trust		
Mercedes-Benz Auto Receivables Trust			Series 2023-B, Class A4	505 000	500.000
Series 2022-1, Class A4	602 000	700 855	5.610%, 11/15/2027 Nissan Auto Pacaivables Owner Trust	585,000	590,828
5.250%, 02/15/2029 Series 2023-1, Class A4	693,000	700,855	Nissan Auto Receivables Owner Trust Series 2022-B, Class A4		
4.310%, 04/16/2029	538,000	531,940	4.450%, 11/15/2029	415,000	411,428
Navient Private Education Loan Trust	220,000	,- 10	PenFed Auto Receivables Owner Trust	,	,.=0
Series 2014-AA, Class A3 (1 month			Series 2022-A, Class A3		
CME Term SOFR + 1.714%)			3.960%, 04/15/2026 (D)	602,702	597,621
7.076%, 10/15/2031 (B)(D)	253,637	254,095	Series 2022-A, Class A4	202.000	007.004
			4.180%, 12/15/2028 (D)	302,000	297,884

Shares or

#### **Core Bond Trust (continued)**

Amount         Value           Assert BACKED SECURITIES (continued)         Santander Drive Auto Receivables Trust         Series 2022-2, Class A3           2.980%, 1015/2026         \$ 534,151         \$ 531,219           Series 2022-3, Class A3         303,521         301,235           Series 2022-4, Class A3         4,140%, 0216/2027         630,270         625,877           Series 2022-5, Class A3         4,140%, 0216/2027         630,270         625,877           Series 2022-6, Class A3         4,490%, 0117/2026         414,377         412,423           Series 2022-7, Class A3         5,750%, 0415/2027         354,000         354,075           SMB Private Education Loan Trust         Series 2026-R, Class A2A         2,440%, 0217/2032 (D)         35,177         34,291           Series 2020-FB, Class A2A         1,600%, 0915/2034 (B)(D)         92,554         92,562           Series 2021-B, Class A2B         1,010,813         972,093           Series 2021-B, Class APT1         1,10,813         972,093           1,310%, 01/17/2051 (D)         379,530         342,685           Series 2021-B, Class AFT1         1,1060,0717,010         651,129           SoFi Professional Loan Program LLC         Series 2022-D, Class AFT2         2,500%, 09/25/2040 (D)         74,105           Sofi P			Principal	X7 1
Santander Drive Auto Receivables Trust Series 2022-2, Class A3 2.980%, 10/15/2026 3.3.400%, 12/15/2026 3.3.400%, 12/15/2026 3.3.400%, 10/15/2026 3.3.400%, 02/16/2027 5.8ries 2022-5, Class A3 4.110%, 02/16/2027 6.103 A110%, 08/17/2026 4.14,377 4.190%, 08/17/2026 4.14,377 4.190%, 08/17/2026 4.14,377 4.190%, 08/17/2026 5.87is Series 2022-5, Class A3 5.750%, 04/15/2027 3.54,000 5.750%, 04/15/2027 3.54,000 5.750%, 04/15/2027 3.54,000 5.750%, 04/15/2027 5.8MB Private Education Loan Trust Series 2016-B, Class A2A 2.430%, 02/17/2032 (D) 5.87is Series 2020-PTB, Class A2A 1.600%, 09/15/2034 (B)(D) 9.2,554 9.2,562 5.87is 9.202-PTB, Class A2A 1.600%, 09/15/2034 (B)(D) 9.2,554 9.2,562 5.87is 9.202-PTB, Class A2A 1.600%, 09/15/2034 (D) 1.110,813 9.72,093 5.87is 2021-B, Class A2A 1.600%, 09/15/2034 (D) 1.110,813 9.72,093 5.87is 2021-B, Class A2FX 2.450%, 09/25/2040 (D) 1.110,813 9.72,093 5.87is 2021-B, Class A2FX 2.650%, 09/25/2040 (D) 5.740%, 02/15/2051 (D) 5.740%, 02/15/2047 (D) 5.740%, 03/15/2028 5.740%, 03/15/2028 5.77,200 5.77,20		-	Amount	Value
$\begin{array}{llllllllllllllllllllllllllllllllllll$		inued)		
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				
$\begin{array}{llllllllllllllllllllllllllllllllllll$		\$	534,151	\$ 531,219
$\begin{array}{llllllllllllllllllllllllllllllllllll$		Ŷ	00 1,101	• • • • • • • • • • • • • • • • • • • •
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	3.400%, 12/15/2026		303,521	301,235
Series 2022-5, Class A3       414,377       412,423         4.10%, 08/17/2026       414,377       412,423         Series 2022-7, Class A3       1,163,823       1,158,601         Series 2022-7, Class A3       35,50%, 04/15/2027       354,000       354,075         SMB Private Education Loan Trust       Series 2016-B, Class A2A       4,2430%, 02/17/2032 (D)       35,177       34,291         Series 2016-B, Class A2A       1,000th       0,00%, 09/15/2054 (D)       1,714,244       1,554,960         Series 2021-B, Class A2A       1,100,813       972,093       Series 2021-B, Class A2A       1,100%, 09/15/2054 (D)       1,110,813       972,093         Series 2021-B, Class A       1,110,813       972,093       Series 2021-B, Class A1A       1,560%, 02/15/2051 (D)       720,089       651,129         SorF Professional Loan Program LLC       Series 2021-B, Class AFX       1,140%, 02/15/2046 (D)       74,105       67,404         Series 2021-B, Class AFX       1,140%, 02/15/2047 (D)       626,872       527,257       Synchrony Card Funding LLC       Series 2023-A1, Class A       5,540%, 07/15/2029       1,869,000       1,903,572         T-Mobile US Trust       Series 2023-A1, Class A       5,540%, 07/15/2028       570,000       554,555       55753         Series 2023-A, Class A3       3 <t< td=""><td></td><td></td><td>(20.250</td><td>(25.077</td></t<>			(20.250	(25.077
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			630,270	625,877
Series 2022-6, Class A3       1,163,823       1,158,601         Series 2022-7, Class A3       5,750%, 041/5/2027       354,000       354,075         SMB Private Education Loan Trust       Series 2016-B, Class A2A       2,430%, 02/17/2032 (D)       35,177       34,291         Series 2016-B, Class A2A       2,430%, 02/17/2032 (D)       9,517       34,291         Series 2016-C, Class A2B (1 month CME Term SOFR + 1.214%)       6,576%, 09/15/2034 (B)(D)       92,554       92,562         Series 2021-R, Class A2R       1       1,00%, 09/15/2034 (D)       1,714,244       1,554,960         Series 2021-B, Class A2R       1       1,10,81       972,093         Series 2021-B, Class A1A       1       1,580%, 02/15/2051 (D)       379,530       342,685         Series 2021-B, Class A1A       1,580%, 02/15/2051 (D)       72,0089       651,129         SofFi Professional Loan Program LLC       Series 2017-D, Class AFX       1,140%, 02/15/2046 (D)       74,105       67,404         Series 2017-D, Class AFX       1,140%, 02/15/2047 (D)       626,872       527,257       Synchrony Carl Funding LLC       Series 2022-1A, Class A       5,540%, 07/15/2029       1,869,000       501,349       Series 2022-1A, Class A       5,540%, 07/15/2029       1,869,000       501,349       Series 2022-D, Class A4       5,430%, 04/17/2028       5			414.377	412,423
Series 2022-7, Class A3354,000 $354,075$ SMB Private Education Loan TrustSeries 2016-B, Class A2A $2.430\%, 02/17/2032 (D)$ $35,177$ $34,291$ Series 2016-C, Class A2B (1 monthCME Term SOFR + 1.214%) $6.576\%, 09/15/2034 (B)(D)$ $92,554$ $92,562$ Series 2020-PTB, Class A2A $1.600\%, 09/15/2034 (B)(D)$ $92,554$ $92,562$ Series 2021-A, Class APTI $1.600\%, 09/15/2054 (D)$ $1.714,244$ $1.554,960$ Series 2021-A, Class APTI $1.600\%, 09/15/2053 (D)$ $1.110,813$ $972,093$ Series 2021-E, Class AFA $3.130\%, 07/17/2051 (D)$ $379,530$ $342,685$ Series 2021-E, Class AIA $5.60\%, 09/25/2040 (D)$ $16,947$ $16,307$ Series 2021-E, Class APX $2.650\%, 09/25/2040 (D)$ $16,947$ $16,307$ Series 2021-D, Class A2FX $2.650\%, 09/25/2040 (D)$ $16,947$ $16,307$ Series 2021-B, Class AFX $5.540\%, 07/17/20247 (D)$ $626,872$ $527,257$ Synchrony Card Funding LLCSeries 2023-A, Class A $5.540\%, 07/15/2029$ $1.869,000$ $1,903,572$ T-Mobile US TrustSeries 2022-D, Class A4 $5.430\%, 04/17/2028$ $378,000$ $385,755$ Series 2023-A, Class A4 $4.20\%, 08/15/2028$ $506,000$ $501,349$ Series 2023-A, Class A3 $5.160\%, 041/72028$ $772,000$ $770,816$ Series 2023-B, Class A3 $5.160\%, 041/72028$ $772,000$ $770,816$ Series 2023-C, Class A3 $5.160\%, 041/72028$ $1.025,000$ $1.002,180$ Series 2023-C, Class A3 $5.160\%, 041/72028$ <	· · · · · · · · · · · · · · · · · · ·		11 1,0 / /	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	4.490%, 11/16/2026		1,163,823	1,158,601
SMB Private Education Loan Trust         Series 2016-B, Class A2A         2.430%, 02/17/2032 (D)       35,177         34,291         Series 2016-C, Class A2B (1 month         CME Term SOFR + 1.214%)       6,576%, 09/15/2034 (B)(D)         92,554       92,554         Series 2020-PTB, Class A2A       1,600%, 09/15/2054 (D)         1.070%, 01/15/2053 (D)       1,110,813         972,093       Series 2021-A, Class AFT         1.070%, 01/15/2051 (D)       379,530         342,685       Series 2021-E, Class A1A         1.680%, 02/15/2051 (D)       720,089         SoFi Professional Loan Program LLC       Series 2017-D, Class A2FX         2.650%, 09/25/2040 (D)       16.947         1.640%, 02/15/2046 (D)       74,105         67,404       Series 2020-C, Class AFX         1.140%, 02/15/2047 (D)       626,872         Synchrony Card Funding LLC       Series 2022-B, Class A         Synchrony Card Funding LLC       Series 2022-D, Class A         Series 2022-D, Class A       4.910%, 00/15/2029         Stad%, 04/17/2028       378,000         Systew, 04/17/2028       378,000         Series 2023-A, Class A4       4.420%, 04/17/2028         Series 2023-B, Class A3       5.160%, 04/17/2028			254.000	254 055
Series 2016-B, Class A2A 2.430%, 021/17/2032 (D) $35,177$ $34,291$ Series 2016-C, Class A2A (B (month CME Term SOFR + 1.214%) 6.576%, 09/15/2034 (B)(D) $92,554$ $92,562$ Series 2020-FTB, Class A2A1.600%, 09/15/2054 (D) $1,714,244$ $1,554,960$ Series 2021-R, Class APTI 1.070%, 01/15/2053 (D) $1,110,813$ $972,093$ Series 2021-B, Class A $21,310\%, 07/17/2051$ (D) $399,530$ $342,685$ Series 2021-B, Class AIA $2650\%, 09/25/2040$ (D) $720,089$ $651,129$ SoFi Professional Loan Program LLC Series 2021-B, Class AFX $2.650\%, 09/25/2040$ (D) $16,947$ $16,307$ Series 2021-B, Class AFX $2.650\%, 09/25/2040$ (D) $74,105$ $67,404$ Series 2021-B, Class AFX $2.50\%, 00/15/2046$ (D) $74,105$ $67,404$ Series 2021-B, Class AFX $2.50\%, 00/15/2046$ (D) $74,105$ $67,404$ Series 2021-B, Class AFX $2.50\%, 00/15/2046$ (D) $656,000$ $54,652$ T-Mobile US TrustSeries 2023-A1, Class A $5.40\%, 07/15/2029$ (D) $656,000$ $654,652$ Series 2022-D, Class A4 $4.20\%, 08/15/2028$ $378,000$ $385,755$ Series 2023-A, Class A3 $4.710\%, 02/15/2028$ $772,000$ $770,816$ Series 2023-B, Class A3 $4.710\%, 001/20208$ $577,000$ $555,793$ Series 2023-C, Class A $1.202,000$ $1.002,180$ Series 2023-C, Class A $1.025,000$ $1.002,180$ Series 2023-C, Class A (3.400\% to $6-20-25$ , then $4.150\%$ thereafter) $4.400\%, 01/22/209$ $3.60\%, 01/22/209$ <td></td> <td></td> <td>354,000</td> <td>354,075</td>			354,000	354,075
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				
Series 2016-C, Class A2B (1 month CME Term SOFR + 1.214%) 6.576%, 09/15/2054 (D)92,55492,562Series 2020-PTB, Class A2A 1.600%, 09/15/2054 (D)1,714,2441,554,960Series 2021-B, Class APT1 1.070%, 01/15/2053 (D)1,110,813972,093Series 2021-B, Class A 1.310%, 07/17/2051 (D)379,530342,685Series 2021-E, Class A1A 1.680%, 02/15/2051 (D)720,089651,129SoFi Professional Loan Program LLC Series 2017-D, Class A2FX 2.650%, 09/25/2040 (D)74,10567,404Series 2017-D, Class AFX 1.950%, 02/15/2046 (D)74,10567,404Series 2021-B, Class AFX 1.950%, 02/15/2046 (D)74,10567,404Series 2023-A1, Class AFX 1.140%, 02/15/2047 (D)626,872527,257Synchrony Card Funding LLC Series 2023-A1, Class A 5.540%, 07/15/20291,869,0001,903,572T-Mobile US Trust Series 2023-A, Class A4 4.490%, 08/15/2028378,000654,652Toyota Auto Receivables Owner Trust Series 2023-B, Class A4 4.410%, 08/15/2028506,000501,349Series 2023-C, Class A4 4.410%, 09/15/2028772,000770,816Series 2023-C, Class A3 4.710%, 02/15/2028577,000555,793Series 2023-C, Class A3 4.710%, 01/15/2028577,000555,793Series 2023-C, Class A (3.600% to 6-20-25, then 4.150% thereafter) 3.400% to 6-20-25, then 4.420% thereafter) 3.400% to 7.20-25, then 4.420% thereafter) 3.400% to 7.20-25, then 4.420% thereafter) 3.607% to 7.20-25, then 4.420% thereafter) 3.607% to 7.20-25, then 4.200% thereafter) 3.607% to 7.20-25, then 4.200% there			35,177	34,291
6.576%, 09/15/2034 (B)(D) $92,554$ $92,562$ Series 2020-PTB, Class A2A1,714,2441,554,960Series 2021-A, Class APT11,070%, 01/15/2053 (D)1,110,813972,093Series 2021-B, Class A379,530342,685Series 2021-E, Class A1A1,680%, 02/15/2051 (D)379,530342,685Series 2021-E, Class A1A1,680%, 02/15/2051 (D)720,08965Fi Professional Loan Program LLCSeries 2017-D, Class A2FX651,129SoFi Professional Loan Program LLCSeries 2020-C, Class AFX61,307Series 2021-B, Class AFX1,140%, 02/15/2040 (D)74,10567,404Series 2021-B, Class AFX1,140%, 02/15/2047 (D)626,872527,257Synchrony Card Funding LLCSeries 2023-A1, Class A5,540%, 07/15/20291,869,0001,903,572T-Mobile US TrustSeries 2022-1A, Class A656,000654,652Toyota Auto Receivables Owner TrustSeries 2023-A, Class A4378,000385,755Series 2023-A, Class A44,420%, 08/15/2028506,000501,349Series 2023-C, Class A35,160%, 04/17/20281,222,0001,230,638Verizon Master TrustSeries 2023-C, Class A35,160%, 04/17/20281,222,0001,230,638Series 2023-C, Class A (3,400% to6-20-25, then 4,150% thereafter)3,400%, 01/22/2029765,000Series 2023-L, Class A (3,670% to7-20-25, then 4,420% thereafter)3,400%, 01/22/2029765,000Series 2023-L, Class A (3,670% to7-20-25, then 4,420% thereafter)7-20-26, then 5,240% to7-20-26,0	Series 2016-C, Class A2B (1 month			
Series 2020-PTB, Class A2A 1.600%, 09/15/2054 (D)1,714,2441,554,960Series 2021-A, Class APT1 1.070%, 01/15/2053 (D)1,110,813972,093Series 2021-B, Class A 1.310%, 02/15/2051 (D)379,530342,685Series 2021-E, Class A1A 1.680%, 02/15/2051 (D)720,089651,129SoFi Professional Loan Program LLC Series 2017-D, Class AFX 2.650%, 09/25/2040 (D)16,94716,307Series 2021-B, Class AFX 1.950%, 02/15/2047 (D)626,872527,257Synchrony Card Funding LLC Series 2021-A, Class A 5.540%, 07/15/2029565,000654,652T-Mobile US Trust Series 2022-A1, Class A 4.910%, 04/17/2028 (D)656,000654,652Toyota Auto Receivables Owner Trust Series 2023-A, Class A4 4.420%, 08/15/2028 (D)378,000385,755Series 2023-A, Class A4 4.420%, 08/15/2028506,000501,349Series 2023-C, Class A3 4.710%, 02/15/2048772,000770,816Series 2023-A, Class A4 4.420%, 08/15/2028577,000555,793Series 2023-C, Class A3 5.160%, 04/17/2028577,000555,793Series 2023-C, Class A3 5.160%, 04/17/20281,025,0001,002,180Series 2023-C, Class A 1.530%, 07/20/2028577,000555,793Series 2023-C, Class A (3.400% to 6-20-25, then 4.150% thereafter) 3.670%, 01/22/2029765,000750,014Series 2023-C, Class A (4.490% to 1-20-26, then 5.240% thereafter) 3.670%, 01/22/2029765,000750,014Series 2023-C, Class A (4.490% to 1-20-26, then 5.240% thereafter) 3.670%, 01/22/2029 <td< td=""><td></td><td></td><td></td><td></td></td<>				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			92,554	92,562
Series 2021-A, Class APT11.070%, 01/15/2053 (D)1,110,813972,093Series 2021-B, Class A379,530342,685Series 2021-E, Class A1A720,089651,129SoFi Professional Loan Program LLCSeries 2017-D, Class A2FX650%, 09/25/2040 (D)Series 2017-D, Class A2FX16,94716,307Series 2021-B, Class AFX1,950%, 02/15/2046 (D)74,105SoFi Professional Loan Program LLCSeries 2021-B, Class AFX1,140%, 02/15/2047 (D)Series 2023-A1, Class AFX1,140%, 02/15/2047 (D)626,872Synchrony Card Funding LLCSeries 2023-A1, Class A5,540%, 07/15/2029Series 2023-A1, Class A5,540%, 07/15/20291,869,000Series 2023-A1, Class A5,540%, 07/15/20291,869,000Series 2023-A, Class A5,540%54,30%Series 2023-A, Class A378,000385,755Series 2023-A, Class A4378,000385,755Series 2023-A, Class A4378,000385,755Series 2023-A, Class A43772,000770,816Series 2023-C, Class A333,149Series 2023-C, Class A333,122,000Series 2023-C, Class A1,222,0001,230,638Verizon Master Trust555,793Series 2022-2, Class A1,200,0001,002,180Series 2022-2, Class A (3,400% to6-20-25, then 4,150% thereafter)3,670%,01/20/20283,670%,01/20/20281,025,0001,002,180Series 2023-1, Class A (4,490% to7-20-25, then 4,420% thereafter)3,670%,01/20/2029			1 714 244	1 554 960
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			1,714,244	1,554,500
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			1,110,813	972,093
Series 2021-E, Class AIA720,089 $651,129$ SoFi Professional Loan Program LLCSeries 2017-D, Class A2FX650%, 09/25/2040 (D)16,9472.650%, 09/25/2040 (D)16,94716,307Series 2020-C, Class AFX1,950%, 02/15/2046 (D)74,10567,404Series 2021-B, Class AFX1,140%, 02/15/2047 (D)626,872527,257Synchrony Card Funding LLCSeries 2023-A1, Class A5,540%, 07/15/20291,869,0001,903,572T-Mobile US TrustSeries 2022-1A, Class A4,910%, 05/22/2028 (D)656,000654,652Toyota Auto Receivables Owner TrustSeries 2022-D, Class A45,430%, 04/17/2028378,000385,755Series 2023-A, Class A45,430%, 04/17/2028506,000501,349Series 2023-B, Class A35,160%, 04/17/2028772,000770,816Series 2023-C, Class A35,160%, 04/17/20281,222,0001,230,638Verizon Master TrustSeries 2022-2, Class A555,793Series 2022-2, Class A (3,400% to6-20-25, then 4,150% thereafter)3,400%, 01/22/2029765,0003,400%, 01/22/2029765,000750,014Series 2023-1, Class A (3,670% to72,02,02750,014Series 2023-2, Class A1,025,000750,014Series 2023-1, Class A (4,490% to1,174,0001,167,734Series 2023-2, Class A1,174,0001,167,734				
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			379,530	342,685
SoFi Professional Loan Program LLC Series 2017-D, Class A2FX 2.650%, 09/25/2040 (D)16,94716,307Series 2020-C, Class AFX 1.950%, 02/15/2046 (D)74,10567,404Series 2021-B, Class AFX 1.140%, 02/15/2047 (D)626,872527,257Synchrony Card Funding LLC Series 2023-A1, Class A 5.540%, 07/15/20291,869,0001,903,572T-Mobile US Trust Series 2022-1A, Class A 4.910%, 05/22/2028 (D)656,000654,652Toyota Auto Receivables Owner Trust Series 2022-D, Class A4 5.430%, 04/17/2028378,000385,755Series 2023-A, Class A4 4.420%, 08/15/2028506,000501,349Series 2023-B, Class A3 4.710%, 02/15/2028772,000770,816Series 2023-C, Class A3 5.160%, 04/17/20281,222,0001,230,638Verizon Master Trust Series 2022-2, Class A 1.530%, 07/20/2028577,000555,793Series 2022-4, Class A (3.400% to 6-20-25, then 4.150% thereafter) 3.400%, 11/20/20281,025,0001,002,180Series 2022-4, Class A (3.400% to 6-20-25, then 4.420% thereafter) 3.670%, 01/22/2029765,000750,014Series 2022-4, Class A (3.400% to 6-20-25, then 4.420% thereafter) 3.670%, 01/22/2029765,000750,014Series 2023-1, Class A (4.490% to 1-20-26, then 5.240% thereafter) 3.670%, 01/22/20291,174,0001,167,734Series 2023-2, Class A1,174,0001,167,734Series 2023-2, Class A1,174,0001,167,734			720.080	651 120
Series 2017-D, Class A2FX 2.650%, 09/25/2040 (D)16,94716,307Series 2020-C, Class AFX 1.950%, 02/15/2046 (D)74,10567,404Series 2021-B, Class AFX 1.140%, 02/15/2047 (D)626,872527,257Synchrony Card Funding LLC Series 2023-A1, Class A 5.540%, 07/15/20291,869,0001,903,572T-Mobile US Trust Series 2022-1A, Class A 4.910%, 05/22/2028 (D)656,000654,652Toyota Auto Receivables Owner Trust Series 2022-D, Class A4 5.430%, 04/17/2028378,000385,755Series 2023-A, Class A4 4.420%, 08/15/2028506,000501,349Series 2023-B, Class A3 4.710%, 02/15/2028772,000770,816Series 2023-C, Class A3 5.160%, 04/17/20281,222,0001,230,638Verizon Master Trust Series 2022-2, Class A 1.530%, 07/20/2028577,000555,793Series 2022-4, Class A (3.400% to 6-20-25, then 4.150% thereafter) 3.400%, 11/20/2028577,000555,793Series 2022-4, Class A (3.400% to 6-20-25, then 4.420% thereafter) 3.670%, 01/22/2029765,000750,014Series 2023-1, Class A (4.490% to 1-20-26, then 5.240% thereafter) 3.670%, 01/22/2029765,000750,014Series 2023-2, Class A 3.670%, 01/22/20291,174,0001,167,734Series 2023-2, Class A1,157,341,167,734			720,089	031,129
Series 2020-C, Class AFX74,10567,4041.950%, 02/15/2046 (D)74,10567,404Series 2021-B, Class AFX1.140%, 02/15/2047 (D)626,872Synchrony Card Funding LLCSeries 2023-A1, Class A5.540%, 07/15/2029Series 2023-A1, Class A1.903,572T-Mobile US TrustSeries 2022-1A, Class ASeries 2022-1A, Class A5.540%, 07/15/20291,869,0001.903,572T-Mobile US TrustSeries 2022-1A, Class A4,910%, 05/22/2028 (D)656,000654,6525022-D, Class A45.430%, 04/17/2028378,000Series 2023-A, Class A4385,755Series 2023-B, Class A45.160%, 04/17/20284.710%, 02/15/2028772,0005.160%, 04/17/20281,222,0001.530%, 07/20/208577,000Series 2022-2, Class A1,530%, 07/20/208Series 2022-4, Class A (3.400% to6-20-25, then 4.150% thereafter)3.400%, 11/20/20281,025,000Series 2022-6, Class A (3.670% to750,014Series 2023-1, Class A (3.670% to750,014Series 2023-1, Class A (4.490% to1.167,734Series 2023-2, Class A1.174,0001.120-26, then 5.240% thereafter)1.174,0003.670%, 01/22/20291,174,0001.167,734Series 2023-2, Class A				
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			16,947	16,307
Series 2021-B, Class AFX626,872527,2571.140%, 02/15/2047 (D)626,872527,257Synchrony Card Funding LLCSeries 2023-A1, Class A1,869,0001,903,572T-Mobile US TrustSeries 2022-1A, Class A656,000654,652Toyota Auto Receivables Owner TrustSeries 2022-D, Class A45.430%, 04/17/2028378,000Series 2023-A, Class A45.430%, 04/17/2028506,000501,349Series 2023-B, Class A4506,000501,349Series 2023-B, Class A472,000770,816Series 2023-C, Class A372,000770,816Series 2023-C, Class A35.160%, 04/17/20281,222,0001,530%, 07/20/2028577,000555,793Series 2022-2, Class A506,000555,793Series 2022-4, Class A (3.400% to $6-20-25$ , then 4.150% thereafter)5.000750,014Series 2022-6, Class A (3.670% to $7-20-25$ , then 4.420% thereafter)765,000750,014Series 2023-1, Class A (4.490% to $1-20-26$ , then 5.240% thereafter)765,000750,014Series 2023-2, Class A1.730,614587,034Series 2023-2, Class A1.74,000750,014			74.105	(7.404
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			74,105	67,404
Synchrony Card Funding LLC Series 2023-A1, Class A $5.540\%$ , 07/15/20291,869,0001,903,572T-Mobile US Trust Series 2022-1A, Class A $4.910\%$ , 05/22/2028 (D)656,000654,652Toyota Auto Receivables Owner Trust Series 2022-D, Class A4 $5.430\%$ , 04/17/2028378,000385,755Series 2023-A, Class A4 $4.420\%$ , 08/15/2028506,000501,349Series 2023-B, Class A3 $4.710\%$ , 02/15/2028772,000770,816Series 2023-C, Class A3 $5.160\%$ , 04/17/20281,222,0001,230,638Verizon Master Trust Series 2022-2, Class A $1.530\%$ , 07/20/2028577,000555,793Series 2022-4, Class A (3.400% to $6-20-25$ , then 4.150% thereafter) $3.400\%$ , 11/20/20281,025,0001,002,180Series 2023-1, Class A (3.400% to $7-20-25$ , then 4.420% thereafter) $3.670\%$ , 01/22/2029765,000750,014Series 2023-1, Class A $1-20-26$ , then 5.240% thereafter) $4.490\%$ , 01/22/20291,174,0001,167,734Series 2023-2, Class A1.500% thereafter) $4.490\%$ , 01/22/20291,174,0001,167,734			626 872	527.257
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			020,072	021,201
T-Mobile US Trust Series 2022-1A, Class A 4.910%, 05/22/2028 (D) 656,000 654,652 Toyota Auto Receivables Owner Trust Series 2022-D, Class A4 5.430%, 04/17/2028 378,000 385,755 Series 2023-A, Class A4 4.420%, 08/15/2028 506,000 501,349 Series 2023-B, Class A3 4.710%, 02/15/2028 772,000 770,816 Series 2023-C, Class A3 5.160%, 04/17/2028 1,222,000 1,230,638 Verizon Master Trust Series 2022-2, Class A 1.530%, 07/20/2028 577,000 555,793 Series 2022-4, Class A (3.400% to 6-20-25, then 4.150% thereafter) 3.400%, 11/20/2028 1,025,000 1,002,180 Series 2022-6, Class A (3.670% to 7-20-25, then 4.420% thereafter) 3.670%, 01/22/2029 765,000 750,014 Series 2023-1, Class A (4.490% to 1-20-26, then 5.240% thereafter) 4.490%, 01/22/2029 1,174,000 1,167,734				
Series 2022-1A, Class A $4.910\%$ , 05/22/2028 (D)656,000654,652Toyota Auto Receivables Owner Trust Series 2022-D, Class A4 $5.430\%$ , 04/17/2028378,000385,755Series 2023-A, Class A4 $4.420\%$ , 08/15/2028506,000501,349Series 2023-B, Class A3 $4.710\%$ , 02/15/2028772,000770,816Series 2023-C, Class A3 $5.160\%$ , 04/17/20281,222,0001,230,638Verizon Master Trust Series 2022-2, Class A $1.530\%$ , 07/20/2028577,000555,793Series 2022-4, Class A (3.400% to $6-20-25$ , then 4.150% thereafter) $3.400\%$ , 11/20/20281,025,0001,002,180Series 2022-6, Class A (3.670% to $7-20-25$ , then 4.420% thereafter) $3.670\%$ , 01/22/2029765,000750,014Series 2023-1, Class A (4.490% to $1-20-26$ , then 5.240% thereafter) $4.490\%$ , 01/22/20291,174,0001,167,734Series 2023-2, Class A1,174,0001,167,734			1,869,000	1,903,572
$\begin{array}{c ccccc} 4.910\%, 05/22/2028  (D) & 656,000 & 654,652 \\ \hline Toyota Auto Receivables Owner Trust \\ Series 2022-D, Class A4 & & & & & & \\ 5.430\%, 04/17/2028 & 378,000 & 385,755 \\ \hline Series 2023-A, Class A4 & & & & & & \\ 4.420\%, 08/15/2028 & 506,000 & 501,349 \\ Series 2023-B, Class A3 & & & & & \\ 4.710\%, 02/15/2028 & 772,000 & 770,816 \\ \hline Series 2023-C, Class A3 & & & & \\ 5.160\%, 04/17/2028 & 1,222,000 & 1,230,638 \\ \hline Verizon Master Trust & & & & \\ Series 2022-2, Class A & & & \\ 1.530\%, 07/20/2028 & 577,000 & 555,793 \\ \hline Series 2022-4, Class A (3.400\% to & & & \\ 6-20-25, then 4.150\% thereafter) & & & \\ 3.400\%, 11/20/2028 & 1,025,000 & 1,002,180 \\ \hline Series 2022-6, Class A (3.670\% to & & & \\ 7-20-25, then 4.420\% thereafter) & & \\ 3.670\%, 01/22/2029 & 765,000 & 750,014 \\ \hline Series 2023-1, Class A (4.490\% to & & \\ 1-20-26, then 5.240\% thereafter) & & \\ 4.490\%, 01/22/2029 & 1,174,000 & 1,167,734 \\ \hline Series 2023-2, Class A & & \\ \hline \end{array}$				
Toyota Auto Receivables Owner Trust Series 2022-D, Class A4 $5.430\%, 04/17/2028$ $378,000$ $385,755$ Series 2023-A, Class A4 $4.420\%, 08/15/2028$ $506,000$ $501,349$ Series 2023-B, Class A3 $4.710\%, 02/15/2028$ $772,000$ $770,816$ Series 2023-C, Class A3 $5.160\%, 04/17/2028$ $1,222,000$ $1,230,638$ Verizon Master Trust $577,000$ $555,793$ Series 2022-2, Class A $506,000$ $555,793$ Series 2022-4, Class A ( $3.400\%$ to $6-20-25$ , then $4.150\%$ thereafter) $3.400\%, 11/20/2028$ $3.400\%, 11/20/2028$ $1,025,000$ $1,002,180$ Series 2022-6, Class A ( $3.670\%$ to $7-20-25$ , then $4.420\%$ thereafter) $3.670\%, 01/22/2029$ $3.670\%, 01/22/2029$ $765,000$ $750,014$ Series 2023-1, Class A ( $4.490\%$ to $1-20-26$ , then $5.240\%$ thereafter) $4.490\%, 01/22/2029$ $4.490\%, 01/22/2029$ $1,174,000$ $1,167,734$ Series 2023-2, Class A $1,174,000$ $1,167,734$			656.000	654.652
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			,	,
Series 2023-A, Class A4 $4.420\%$ , 08/15/2028506,000Series 2023-B, Class A3 $4.710\%$ , 02/15/2028772,000Series 2023-C, Class A3 $5.160\%$ , 04/17/20281,222,0001,230,638Verizon Master TrustSeries 2022-2, Class A1.530\%, 07/20/2028577,000Series 2022-4, Class A (3.400% to6-20-25, then 4.150% thereafter)3.400\%, 11/20/20281,025,000Series 2022-6, Class A (3.670% to7-20-25, then 4.420% thereafter)3.670\%, 01/22/2029765,000Series 2023-1, Class A (4.490% to1-20-26, then 5.240% thereafter)4.490\%, 01/22/20291,174,0004.490\%, 01/22/20291,174,0001,167,734Series 2023-2, Class A				
$\begin{array}{c ccccc} 4.420\%, 08/15/2028 & 506,000 & 501,349 \\ Series 2023-B, Class A3 & & & & & & & & \\ 4.710\%, 02/15/2028 & 772,000 & 770,816 \\ Series 2023-C, Class A3 & & & & & & \\ 5.160\%, 04/17/2028 & 1,222,000 & 1,230,638 \\ Verizon Master Trust & & & & & \\ Series 2022-2, Class A & & & & \\ 1.530\%, 07/20/2028 & 577,000 & 555,793 \\ Series 2022-4, Class A (3.400\% to & & & & & \\ 6-20-25, then 4.150\% thereafter) & & & & & \\ 3.400\%, 11/20/2028 & 1,025,000 & 1,002,180 \\ Series 2022-6, Class A (3.670\% to & & & & \\ 7-20-25, then 4.420\% thereafter) & & & & \\ 3.670\%, 01/22/2029 & 765,000 & 750,014 \\ Series 2023-1, Class A (4.490\% to & & & \\ 1-20-26, then 5.240\% thereafter) & & & \\ 4.490\%, 01/22/2029 & 1,174,000 & 1,167,734 \\ Series 2023-2, Class A & & & \\ \end{array}$	,		378,000	385,755
$\begin{array}{c ccccc} & & & & & & & & & & & & & & & & &$			506.000	501 349
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			500,000	501,547
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			772,000	770,816
Verizon Master Trust Series 2022-2, Class A $1.530\%, 07/20/2028$ 577,000Series 2022-4, Class A (3.400% to $6-20-25$ , then 4.150% thereafter) $3.400\%, 11/20/2028$ 1,025,0003.400%, 11/20/20281,025,000Series 2022-6, Class A (3.670% to $7-20-25$ , then 4.420% thereafter) $3.670\%, 01/22/2029$ 765,000750,014Series 2023-1, Class A (4.490% to $1-20-26$ , then 5.240% thereafter) $4.490\%, 01/22/2029$ 1,174,0004.490%, 01/22/20291,174,0001,167,734Series 2023-2, Class A11				
Series 2022-2, Class A         577,000           1.530%, 07/20/2028         577,000           Series 2022-4, Class A (3.400% to         555,793           Series 2022-4, Class A (3.400% to         1,025,000           6-20-25, then 4.150% thereafter)         1,025,000           3.400%, 11/20/2028         1,025,000           Series 2022-6, Class A (3.670% to         7-20-25, then 4.420% thereafter)           3.670%, 01/22/2029         765,000           Series 2023-1, Class A (4.490% to         1-20-26, then 5.240% thereafter)           4.490%, 01/22/2029         1,174,000           Series 2023-2, Class A         1,167,734			1,222,000	1,230,638
1.530%, 07/20/2028       577,000       555,793         Series 2022-4, Class A (3.400% to       6-20-25, then 4.150% thereafter)       3.400%, 11/20/2028       1,025,000         3.400%, 11/20/2028       1,025,000       1,002,180         Series 2022-6, Class A (3.670% to       7-20-25, then 4.420% thereafter)       3.670%, 01/22/2029       765,000         3.670%, 01/22/2029       765,000       750,014         Series 2023-1, Class A (4.490% to       1-20-26, then 5.240% thereafter)       4.490%, 01/22/2029         4.490%, 01/22/2029       1,174,000       1,167,734         Series 2023-2, Class A       1       1.102,130				
Series 2022-4, Class A (3.400% to         6-20-25, then 4.150% thereafter)         3.400%, 11/20/2028         1,025,000         Series 2022-6, Class A (3.670% to         7-20-25, then 4.420% thereafter)         3.670%, 01/22/2029         765,000         Series 2023-1, Class A (4.490% to         1-20-26, then 5.240% thereafter)         4.490%, 01/22/2029         1,174,000         1,167,734			577.000	555 793
3.400%, 11/20/2028       1,025,000       1,002,180         Series 2022-6, Class A (3.670% to       7-20-25, then 4.420% thereafter)       7-20-25, then 4.420% thereafter)         3.670%, 01/22/2029       765,000       750,014         Series 2023-1, Class A (4.490% to       1-20-26, then 5.240% thereafter)       1,174,000         4.490%, 01/22/2029       1,174,000       1,167,734         Series 2023-2, Class A       1       1.167,734			,	,
Series 2022-6, Class A (3.670% to           7-20-25, then 4.420% thereafter)           3.670%, 01/22/2029         765,000           Series 2023-1, Class A (4.490% to           1-20-26, then 5.240% thereafter)           4.490%, 01/22/2029         1,174,000           Series 2023-2, Class A				
7-20-25, then 4.420% thereafter)       3.670%, 01/22/2029       765,000         Series 2023-1, Class A (4.490% to       1-20-26, then 5.240% thereafter)       1,174,000         4.490%, 01/22/2029       1,174,000       1,167,734         Series 2023-2, Class A       1       1.167,734			1,025,000	1,002,180
3.670%, 01/22/2029       765,000       750,014         Series 2023-1, Class A (4.490% to       1-20-26, then 5.240% thereafter)       1,174,000         4.490%, 01/22/2029       1,174,000       1,167,734         Series 2023-2, Class A       1,167,734				
Series 2023-1, Class A (4.490% to 1-20-26, then 5.240% thereafter)           4.490%, 01/22/2029         1,174,000           Series 2023-2, Class A			765,000	750.014
4.490%, 01/22/2029 1,174,000 1,167,734 Series 2023-2, Class A			,,	700,011
Series 2023-2, Class A				
			1,174,000	1,167,734
T,07070, 04/13/2020 4.12.000 4.000			132 000	130 608
Series 2023-4, Class A1A			+52,000	450,000
5.160%, 06/20/2029 1,984,000 2,007,580			1,984,000	2,007,580

## **Core Bond Trust (continued)**

		Shares or Principal Amount	Val	lue
ASSET B	- ACKED SECURITIES (continued)			
	n Auto Loan Enhanced Trust			
Series 2	023-1, Class A3			
,	06/20/2028 \$	853,000	\$	857,549
	ni Select Auto Trust			
	023-A, Class A2A	577.004		570 1(0
	03/15/2027	577,984		578,169
(Cost \$59,	SSET BACKED SECURITIES 680,999)		\$ 58	8,054,530
SHORT-T	ERM INVESTMENTS – 2.4%			
	n funds – 2.4%			
	ock Collateral Trust,	100 0 60		
	b (G)(H)	102,968		1,029,703
	t Institutional vernment Money Market			
	remier Class, 5.2982% (G)	17,865,037	1'	7,865,037
	IORT-TERM INVESTMENTS (Cost \$			8,894,740
	stments (Core Bond Trust)	10,004,704)	ψια	5,074,740
	848,618,525) – 103.7%		\$ 830	0,165,589
	ets and liabilities, net $-(3.7\%)$			9,727,906
	ET ASSETS – 100.0%		<u>`</u>	
IUIAL N			S 800	0.437.683
IOIAL N	E1 ASSE15 - 100.0%		\$ 80	0,437,683
	Abbreviations and Legend		\$ 800	0,437,683
			\$	0,437,683
Security A	bbreviations and Legend		\$ 800	0,437,683
Security A CME	Abbreviations and Legend CME Group Published Rates		\$ 800	0,437,683
Security A CME CMT	Abbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate			<u> </u>
Security A CME CMT IBOR	Abbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward more	rtgage-backed se	curities tra	, , , , , , , , , , , , , , , , , , ,
Security A CME CMT IBOR SOFR	Abbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward more issued by a U.S. Government Age	rtgage-backed se ency, to be delive	curities tra	<u> </u>
Security A CME CMT IBOR SOFR TBA	Abbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward mon issued by a U.S. Government Age agreed-upon future settlement dat	rtgage-backed se ency, to be delive e.	curities tra ered at an	ade
Security A CME CMT IBOR SOFR	Abbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward mor issued by a U.S. Government Age agreed-upon future settlement dat Security purchased or sold on a w	rtgage-backed se ency, to be delive e.	curities tra ered at an	ade
Security A CME CMT IBOR SOFR TBA (A)	Abbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward mor issued by a U.S. Government Age agreed-upon future settlement dat Security purchased or sold on a w basis.	rtgage-backed se ency, to be delive e. vhen-issued or de	curities tra ered at an elayed del	ade ivery
Security A CME CMT IBOR SOFR TBA	Abbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward mor issued by a U.S. Government Age agreed-upon future settlement dat Security purchased or sold on a w basis. Variable rate obligation. The coup	rtgage-backed se ency, to be delive e. vhen-issued or de	curities tra ered at an elayed del	ade ivery
Security A CME CMT IBOR SOFR TBA (A) (B)	Abbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward mor issued by a U.S. Government Age agreed-upon future settlement dat Security purchased or sold on a w basis. Variable rate obligation. The coup at period end.	rtgage-backed se ency, to be delive e. yhen-issued or de pon rate shown r	curities tra ered at an elayed del epresents	ade ivery the rate
Security A CME CMT IBOR SOFR TBA (A)	Abbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward mor issued by a U.S. Government Age agreed-upon future settlement dat Security purchased or sold on a w basis. Variable rate obligation. The coup at period end. Zero coupon bonds are issued at a	rtgage-backed se ency, to be delive e. yhen-issued or de pon rate shown r a discount from	curities tra ered at an elayed del epresents their princ	ade ivery the rate :ipal
Security A CME CMT IBOR SOFR TBA (A) (B)	Abbreviations and Legend           CME Group Published Rates           Constant Maturity Treasury           Interbank Offered Rate           Secured Overnight Financing Rate           To Be Announced. A forward more           issued by a U.S. Government Age           agreed-upon future settlement dat           Security purchased or sold on a w           basis.           Variable rate obligation. The coup           at period end.           Zero coupon bonds are issued at a           amount in lieu of paying interest	rtgage-backed se ency, to be delive e. yhen-issued or de pon rate shown r a discount from	curities tra ered at an elayed del epresents their princ	ade ivery the rate :ipal
Security A CME CMT IBOR SOFR TBA (A) (B) (C)	Abbreviations and Legend           CME Group Published Rates           Constant Maturity Treasury           Interbank Offered Rate           Secured Overnight Financing Rate           To Be Announced. A forward more           issued by a U.S. Government Age           agreed-upon future settlement dat           Security purchased or sold on a w           basis.           Variable rate obligation. The coup           at period end.           Zero coupon bonds are issued at a           amount in lieu of paying interest           effective yield at period end.	rtgage-backed se ency, to be delive e. when-issued or de pon rate shown r a discount from periodically. Rat	curities tra ered at an elayed del epresents t their princ e shown is	ade ivery the rate sipal s the
Security A CME CMT IBOR SOFR TBA (A) (B)	Abbreviations and Legend           CME Group Published Rates           Constant Maturity Treasury           Interbank Offered Rate           Secured Overnight Financing Rate           To Be Announced. A forward more           issued by a U.S. Government Age           agreed-upon future settlement dat           Security purchased or sold on a w           basis.           Variable rate obligation. The coupat           aperiod end.           Zero coupon bonds are issued at a           amount in lieu of paying interest           effective yield at period end.           These securities are exempt from	rtgage-backed se ency, to be delive e. /hen-issued or de pon rate shown r a discount from periodically. Rat registration unde	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14	ade ivery the rate s the 14A of
Security A CME CMT IBOR SOFR TBA (A) (B) (C)	Abbreviations and Legend           CME Group Published Rates           Constant Maturity Treasury           Interbank Offered Rate           Secured Overnight Financing Rate           To Be Announced. A forward more           issued by a U.S. Government Age           agreed-upon future settlement dat           Security purchased or sold on a w           basis.           Variable rate obligation. The coupat           at period end.           Zero coupon bonds are issued at a           amount in lieu of paying interest           effective yield at period end.           These securities are exempt from           the Securities Act of 1933. Such at the securities are period and at the securities are period at the securities a	rtgage-backed se ency, to be delive e. /hen-issued or de pon rate shown r a discount from periodically. Rat registration unde securities may be	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14 e resold, n	ade ivery the rate tipal s the I4A of ormally
Security A CME CMT IBOR SOFR TBA (A) (B) (C)	Abbreviations and Legend           CME Group Published Rates           Constant Maturity Treasury           Interbank Offered Rate           Secured Overnight Financing Rate           To Be Announced. A forward more           issued by a U.S. Government Age           agreed-upon future settlement dat           Security purchased or sold on a w           basis.           Variable rate obligation. The coupat           at period end.           Zero coupon bonds are issued at a           amount in lieu of paying interest           effective yield at period end.           These securities are exempt from           the Securities Act of 1933. Such as           to qualified institutional buyers, in	rtgage-backed se ency, to be delive e. /hen-issued or de pon rate shown r a discount from periodically. Rat registration unde securities may be	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14 e resold, n	ade ivery the rate tipal s the I4A of ormally
Security A CME CMT IBOR SOFR TBA (A) (B) (C) (D)	bbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward moi issued by a U.S. Government Age agreed-upon future settlement dat Security purchased or sold on a w basis. Variable rate obligation. The coup at period end. Zero coupon bonds are issued at a amount in lieu of paying interest effective yield at period end. These securities are exempt from the Securities Act of 1933. Such a to qualified institutional buyers, in registration.	rtgage-backed se ency, to be delive e. yhen-issued or de pon rate shown re a discount from periodically. Rat registration unde securities may be n transactions ex	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14 e resold, n empt fron	ade ivery the rate tipal s the I4A of ormally
Security A CME CMT IBOR SOFR TBA (A) (B) (C) (D) (E)	bbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward mori issued by a U.S. Government Age agreed-upon future settlement dat Security purchased or sold on a w basis. Variable rate obligation. The coup at period end. Zero coupon bonds are issued at a amount in lieu of paying interest effective yield at period end. These securities are exempt from the Securities Act of 1933. Such a to qualified institutional buyers, in registration. All or a portion of this security is	rtgage-backed se ency, to be delive e. /hen-issued or de pon rate shown re a discount from periodically. Rat registration unde securities may be n transactions ex	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14 e resold, n empt fron 2-31-23.	ade ivery the rate sipal s the i4A of ormally
Security A CME CMT IBOR SOFR TBA (A) (B) (C) (D)	bbreviations and Legend CME Group Published Rates Constant Maturity Treasury Interbank Offered Rate Secured Overnight Financing Rate To Be Announced. A forward moi issued by a U.S. Government Age agreed-upon future settlement dat Security purchased or sold on a w basis. Variable rate obligation. The coup at period end. Zero coupon bonds are issued at a amount in lieu of paying interest effective yield at period end. These securities are exempt from the Securities Act of 1933. Such a to qualified institutional buyers, in registration.	rtgage-backed se ency, to be delive e. yhen-issued or de pon rate shown re a discount from periodically. Rat registration unde securities may be n transactions ex s on loan as of 1 the interest rate	curities tra ered at an elayed del epresents their princ e shown is er Rule 14 e resold, n empt fron 2-31-23. of which a	ade ivery the rate s the 4A of ormally 1
Security A CME CMT IBOR SOFR TBA (A) (B) (C) (D) (E)	Abbreviations and Legend           CME Group Published Rates           Constant Maturity Treasury           Interbank Offered Rate           Secured Overnight Financing Rate           To Be Announced. A forward more           issued by a U.S. Government Age           agreed-upon future settlement dat           Security purchased or sold on a w           basis.           Variable rate obligation. The coup           at period end.           Zero coupon bonds are issued at a           amount in lieu of paying interest           effective yield at period end.           These securities are exempt from           the Securities Act of 1933. Such a           to qualified institutional buyers, in           registration.           All or a portion of this security is           Variable or floating rate security,           periodically based on a weighted	rtgage-backed se ency, to be delive e. when-issued or de oon rate shown re a discount from periodically. Rat registration unde securities may be n transactions ex s on loan as of 1 the interest rate average of intere ool of assets. The	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14 e resold, n empt fron 2-31-23. of which a est rates an	ade ivery the rate s the l4A of ormally 1 adjusts nd
Security A CME CMT IBOR SOFR TBA (A) (B) (C) (D) (E)	Abbreviations and Legend           CME Group Published Rates           Constant Maturity Treasury           Interbank Offered Rate           Secured Overnight Financing Rate           To Be Announced. A forward more           issued by a U.S. Government Age           agreed-upon future settlement dat           Security purchased or sold on a we           basis.           Variable rate obligation. The coup           at period end.           Zero coupon bonds are issued at a           amount in lieu of paying interest           effective yield at period end.           These securities are exempt from           the Securities Act of 1933. Such s           to qualified institutional buyers, in           registration.           All or a portion of this security is           Variable or floating rate security,           periodically based on a weighted           prepayments on the underlying po	rtgage-backed se ency, to be delive e. when-issued or de bon rate shown re a discount from periodically. Rat registration unde securities may be n transactions ex con loan as of 1 the interest rate average of intere ool of assets. The riod end.	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14 e resold, n empt from 2-31-23. of which a est rates an e interest n	ade ivery the rate cipal s the l4A of ormally n adjusts nd rate
Security A CME CMT IBOR SOFR TBA (A) (B) (C) (D) (E)	Abbreviations and Legend           CME Group Published Rates           Constant Maturity Treasury           Interbank Offered Rate           Secured Overnight Financing Rate           To Be Announced. A forward more           issued by a U.S. Government Age           agreed-upon future settlement dat           Security purchased or sold on a w           basis.           Variable rate obligation. The coup           at period end.           Zero coupon bonds are issued at a           amount in lieu of paying interest           effective yield at period end.           These securities are exempt from           the Securities Act of 1933. Such a           to qualified institutional buyers, in           registration.           All or a portion of this security is           Variable or floating rate security,           periodically based on a weighted	rtgage-backed se ency, to be delive e. when-issued or de bon rate shown re a discount from periodically. Rat registration unde securities may be n transactions ex con loan as of 1 the interest rate average of intere ool of assets. The riod end.	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14 e resold, n empt from 2-31-23. of which a est rates an e interest n	ade ivery the rate cipal s the l4A of ormally n adjusts nd rate
Security A CME CMT IBOR SOFR TBA (A) (B) (C) (D) (E) (F)	Abbreviations and Legend           CME Group Published Rates           Constant Maturity Treasury           Interbank Offered Rate           Secured Overnight Financing Rate           To Be Announced. A forward more           issued by a U.S. Government Age           agreed-upon future settlement dat           Security purchased or sold on a we           basis.           Variable rate obligation. The coup           at period end.           Zero coupon bonds are issued at a           amount in lieu of paying interest           effective yield at period end.           These securities are exempt from           the Securities Act of 1933. Such s           to qualified institutional buyers, in           registration.           All or a portion of this security is           Variable or floating rate security,           periodically based on a weighted           prepayments on the underlying po	rtgage-backed se ency, to be delive e. yhen-issued or de oon rate shown re a discount from periodically. Rat registration unde securities may be n transactions ex on loan as of 1 the interest rate average of intere ool of assets. The riod end. seven-day yield	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14 e resold, n empt from 2-31-23. of which a est rates an e interest t as of 12-3	ade ivery the rate cipal s the 44A of ormally adjusts adjusts adjusts adjusts adjusts adjusts
Security A CME CMT IBOR SOFR TBA (A) (B) (C) (D) (E) (F) (G)	abbreviations and Legend         CME Group Published Rates         Constant Maturity Treasury         Interbank Offered Rate         Secured Overnight Financing Rate         To Be Announced. A forward more         issued by a U.S. Government Age         agreed-upon future settlement dat         Security purchased or sold on a we         basis.         Variable rate obligation. The coup         at period end.         Zero coupon bonds are issued at a         amount in lieu of paying interest         effective yield at period end.         These securities are exempt from         the Securities Act of 1933. Such s         to qualified institutional buyers, in         registration.         All or a portion of this security is         Variable or floating rate security,         periodically based on a weighted         prepayments on the underlying po         shown is the current rate as of pe         The rate shown is the annualized	rtgage-backed se ency, to be delive e. yhen-issued or de oon rate shown re a discount from periodically. Rat registration unde securities may be n transactions ex s on loan as of 1 the interest rate average of intere ool of assets. The riod end. seven-day yield ind, the advisor	curities tra ered at an elayed del epresents t their princ e shown is er Rule 14 e resold, n empt from 2-31-23. of which a est rates at e interest t as of 12-3 and/or sub	ade ivery the rate cipal s the 44A of ormally adjusts adjusts adjusts adjusts adjusts adjusts adjusts

## **High Yield Trust**

		Principal Amount	Value
FOREIGN GOVERNMENT OBLIGAT	TIONS - (	).4%	
Argentina – 0.4%			
Provincia de Buenos Aires			
6.375%, (6.375% to 9-1-24, then			
6.625% thereafter), 09/01/2037 (A)	\$	756,976	\$ 288,950
Republic of Argentina			
0.750%, (0.750% to 7-9-27, then			
1.750% thereafter), 07/09/2030		598,627	239,305

Shares or

Shares or

## High Yield Trust (continued)

	Shares or Principal	
	Amount	Value
FOREIGN GOVERNMENT OBLIGATIONS	(continued)	
Argentina (continued)	(continucu)	
Republic of Argentina (continued)		
1.000%, 07/09/2029 \$	59,073	\$ 23,452
3.625%, (3.625% to 7-9-24, then		
4.125% to 7-9-27, then 4.750% to		
7-9-28, then 5.000% thereafter), 07/09/2035	526,571	170 727
0110912033	520,571	731,434
TOTAL FOREIGN GOVERNMENT OBLIGATIO	ONS	751,454
(Cost \$1,127,887)	5115	\$ 731,434
CORPORATE BONDS – 82.8%		
Communication services – 10.9%		
Accelerate360 Holdings LLC		
8.000%, 03/01/2028 (A)	719,050	747,812
Allen Media LLC	1 470 000	796 200
10.500%, 02/15/2028 (A) Altice Financing SA	1,470,000	786,200
5.750%, 08/15/2029 (A)	780,000	692,179
Altice France Holding SA	,	,
10.500%, 05/15/2027 (A)	640,000	414,476
Altice France SA	1 (20 000	1 2(9 171
5.125%, 07/15/2029 (A) AMC Entertainment Holdings, Inc.	1,630,000	1,268,171
7.500%, 02/15/2029 (A)(B)	1,060,000	736,261
Banijay Entertainment SASU	,,	,
8.125%, 05/01/2029 (A)	460,000	473,586
CCO Holdings LLC	220.000	106 747
4.250%, 02/01/2031 to 01/15/2034 (A) 4.500%, 05/01/2032	220,000 1,560,000	186,747 1,336,085
4.500%, 06/01/2032 (A)	260,000	219,996
4.750%, 02/01/2032 (A)	1,140,000	1,005,434
Charter Communications Operating LLC		
3.700%, 04/01/2051	610,000	396,762
6.484%, 10/23/2045 Clear Channel Outdoor Holdings, Inc.	230,000	226,001
7.500%, 06/01/2029 (A)(B)	760,000	631,917
CSC Holdings LLC	,	
4.125%, 12/01/2030 (A)	240,000	182,580
5.000%, 11/15/2031 (A)	330,000	199,650
5.750%, 01/15/2030 (A)	600,000 800,000	373,500
6.500%, 02/01/2029 (A) 11.250%, 05/15/2028 (A)	380,000	706,080 391,537
Directv Financing LLC	500,000	571,557
5.875%, 08/15/2027 (A)	880,000	826,828
DISH DBS Corp.	1 000 000	515 000
5.125%, 06/01/2029	1,000,000 900,000	515,390
5.750%, 12/01/2028 (A) 5.875%, 11/15/2024	780,000	717,840 731,455
7.750%, 07/01/2026	870,000	605,964
Gannett Holdings LLC		
6.000%, 11/01/2026 (A)	620,000	547,150
iHeartCommunications, Inc.	100.000	146 169
4.750%, 01/15/2028 (A) 5.250%, 08/15/2027 (A)	190,000 410,000	146,168 325,776
Match Group Holdings II LLC	410,000	525,110
4.625%, 06/01/2028 (A)	670,000	641,525
Playtika Holding Corp.		
4.250%, 03/15/2029 (A)	490,000	427,549
Telecom Italia Capital SA 6.000%, 09/30/2034	500,000	474,839
Time Warner Cable LLC	500,000	474,039
7.300%, 07/01/2038	220,000	226,859
Univision Communications, Inc.	,	
8.000%, 08/15/2028 (A)	390,000	402,332

Then Their Trust (continue	eu)	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			
Communication services (continued) UPC Holding BV			
5.500%, 01/15/2028 (A) Urban One, Inc.	\$	430,000	\$ 405,374
7.375%, 02/01/2028 (A)		340,000	288,993
Viavi Solutions, Inc. 3.750%, 10/01/2029 (A)		270,000	236,369
Virgin Media Secured Finance PLC 5.500%, 05/15/2029 (A)		330,000	318,860
Vmed O2 UK Financing I PLC 4.750%, 07/15/2031 (A)		700,000	624,824
ZipRecruiter, Inc. 5.000%, 01/15/2030 (A)		330,000	288,065
			19,727,134
<b>Consumer discretionary – 18.9%</b> Academy, Ltd.			
6.000%, 11/15/2027 (A) Adtalem Global Education, Inc.		250,000	245,522
5.500%, 03/01/2028 (A) American Axle & Manufacturing, Inc.		161,000	154,867
5.000%, 10/01/2029 American News Company LLC		1,080,000	954,133
8.500%, (8.500% Cash or 10.000%		(20 521	711 (00
PIK), 09/01/2026 (A) Bath & Body Works, Inc.		639,721	711,690
5.250%, 02/01/2028		340,000	336,281
6.625%, 10/01/2030 (A)		560,000	572,349
9.375%, 07/01/2025 (A)		340,000	358,952
Boyne USA, Inc. 4.750%, 05/15/2029 (A)		250,000	235,099
Caesars Entertainment, Inc. 4.625%, 10/15/2029 (A)		300,000	270,602
7.000%, 02/15/2030 (A)		850,000	871,621
8.125%, 07/01/2027 (A)		350,000	358,785
Carnival Corp.			
5.750%, 03/01/2027 (A)		460,000	448,699
6.000%, 05/01/2029 (A) 7.000%, 08/15/2029 (A)		970,000	933,339
10.500%, 06/15/2029 (A) 10.500%, 06/01/2030 (A)		370,000 940,000	386,324 1,028,172
Carnival Holdings Bermuda, Ltd.		710,000	1,020,172
10.375%, 05/01/2028 (A) Carriage Purchaser, Inc.		510,000	555,094
7.875%, 10/15/2029 (A) Carriage Services, Inc.		720,000	589,474
4.250%, 05/15/2029 (A)		390,000	346,375
Carrols Restaurant Group, Inc. 5.875%, 07/01/2029 (A)		350,000	309,104
Dornoch Debt Merger Sub, Inc. 6.625%, 10/15/2029 (A)(B)		410,000	369,643
Empire Communities Corp. 7.000%, 12/15/2025 (A)		650,000	646,750
Fertitta Entertainment LLC 4.625%, 01/15/2029 (A)		640,000	580,717
Fontainebleau Las Vegas Holdings LLC 11.000%, 06/15/2015 (A)(C)		3,600,425	360
Foot Locker, Inc. 4.000%, 10/01/2029 (A)		640,000	529,600
Ford Motor Company 3.250%, 02/12/2032		540,000	449,120
6.100%, 08/19/2032		20,000	20,161
Ford Motor Credit Company LLC		810.000	726 802
4.000%, 11/13/2030 5.113%, 05/03/2029		810,000 900,000	726,803 875,181
7.350%, 03/06/2030		940,000	1,009,843
Full House Resorts, Inc.			
8.250%, 02/15/2028 (A)(B)		1,160,000	1,090,400

Shares or

#### High Yield Trust (continued)

		Shares or Principal	
		Amount	Value
CORPORATE BONDS (continued)	-		
Consumer discretionary (continued)			
Melco Resorts Finance, Ltd.			
5.375%, 12/04/2029 (A)	\$	340,000	\$ 299,295
Mohegan Tribal Gaming Authority		,	,
8.000%, 02/01/2026 (A)(B)		583,000	550,206
13.250%, 12/15/2027 (A)		120,000	127,800
NCL Corp., Ltd.			
5.875%, 02/15/2027 (A)		2,260,000	2,240,490
7.750%, 02/15/2029 (A) 8.125% 01/15/2020 (A)		610,000	613,693
8.125%, 01/15/2029 (A) 8.375%, 02/01/2028 (A)		690,000 800,000	720,762 847,116
NMG Holding Company, Inc.		800,000	047,110
7.125%, 04/01/2026 (A)		300,000	288,284
PetSmart, Inc.		,	, -
7.750%, 02/15/2029 (A)		250,000	243,204
Royal Caribbean Cruises, Ltd.			
3.700%, 03/15/2028		720,000	663,752
7.250%, 01/15/2030 (A)		840,000	877,279
11.625%, 08/15/2027 (A)		990,000	1,077,287
Sands China, Ltd. 3.500%, 08/08/2031		420,000	250 866
5.650%, 08/08/2028		430,000 200,000	359,866 198,330
Sizzling Platter LLC		200,000	170,550
8.500%, 11/28/2025 (A)		430,000	428,935
Speedway Motorsports LLC		,	- ,
4.875%, 11/01/2027 (A)		320,000	300,394
StoneMor, Inc.			
8.500%, 05/15/2029 (A)		360,000	282,600
Sugarhouse HSP Gaming Prop Mezz LP		250 000	<b>A</b> (0. <b>A</b> (0)
5.875%, 05/15/2025 (A)		270,000	268,219
The Michaels Companies, Inc. 5.250%, 05/01/2028 (A)		560,000	442,728
TopBuild Corp.		500,000	442,720
3.625%, 03/15/2029 (A)		490,000	443,995
Upbound Group, Inc.		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
6.375%, 02/15/2029 (A)(B)		790,000	741,423
Viking Cruises, Ltd.			
5.875%, 09/15/2027 (A)		170,000	164,050
7.000%, 02/15/2029 (A)		490,000	485,788
9.125%, 07/15/2031 (A)		1,290,000	1,374,620
VOC Escrow, Ltd. 5.000%, 02/15/2028 (A)		1,000,000	957,819
WW International, Inc.		1,000,000	957,019
4.500%, 04/15/2029 (A)(B)		800,000	524,599
Wynn Macau, Ltd.		000,000	021,000
4.875%, 10/01/2024 (A)		310,000	305,838
5.625%, 08/26/2028 (A)		920,000	852,035
Wynn Resorts Finance LLC			
5.125%, 10/01/2029 (A)		190,000	179,319
7.125%, 02/15/2031 (A)		600,000	624,853
ZF North America Capital, Inc. 7.125%, 04/14/2030 (A)		500,000	532,897
7.125%, 04/14/2030 (A)		500,000	
G			33,982,536
Consumer staples – 0.8%			
Darling Ingredients, Inc. 6.000%, 06/15/2030 (A)		400.000	400 206
Simmons Foods, Inc.		400,000	400,296
4.625%, 03/01/2029 (A)		590,000	510,456
Triton Water Holdings, Inc.		590,000	510,150
6.250%, 04/01/2029 (A)		610,000	531,463
			1,442,215
Energy – 10.8%			1,2,215
Antero Resources Corp.			
5.375%, 03/01/2030 (A)		430,000	412,138
Berry Petroleum Company LLC		, - • •	,
7.000%, 02/15/2026 (Å)		1,000,000	967,500

ingn ficiu frust (continucu)	Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
Energy (continued)		
Blue Racer Midstream LLC		
6.625%, 07/15/2026 (A) \$ 7.625%, 12/15/2025 (A)	670,000 350,000	\$ 663,300 354,537
Chesapeake Energy Corp. 5.500%, 02/01/2026 (A) Chord Energy Corp.	80,000	79,307
6.375%, 06/01/2026 (A) CNX Midstream Partners LP	1,100,000	1,100,000
4.750%, 04/15/2030 (A) Crescent Energy Finance LLC	740,000	664,507
9.250%, 02/15/2028 (A) DCP Midstream Operating LP	540,000	560,288
6.450%, 11/03/2036 (A)	280,000	297,731
6.750%, 09/15/2037 (A)	200,000	219,799
Endeavor Energy Resources LP 5.750%, 01/30/2028 (A)	410,000	410,387
Energy Transfer LP		
6.500%, (6.500% to 11-15-26, then 5 Year CMT + 5.694%), 11/15/2026 (D)	180,000	171,050
EQM Midstream Partners LP 5.500%, 07/15/2028	110,000	102 001
6.500%, 07/15/2028	110,000 920,000	108,991 942,717
7.500%, 06/01/2030 (A)	360,000	387,007
Hilcorp Energy I LP	,	,
6.250%, 04/15/2032 (A)	530,000	509,813
8.375%, 11/01/2033 (A)	440,000	466,154
Howard Midstream Energy Partners LLC 6.750%, 01/15/2027 (A)	610,000	603,212
8.875%, 07/15/2028 (A)	370,000	388,339
Nabors Industries, Ltd.	270,000	000,000
7.250%, 01/15/2026 (A)	620,000	595,950
Noble Finance II LLC	200.000	105.014
8.000%, 04/15/2030 (A) Northern Oil and Gas, Inc.	390,000	405,816
8.125%, 03/01/2028 (A)	850,000	860,625
Permian Resources Operating LLC	000,000	000,020
5.875%, 07/01/2029 (A)	200,000	194,992
7.000%, 01/15/2032 (A)	700,000	722,171
8.000%, 04/15/2027 (A)	260,000	269,510
9.875%, 07/15/2031 (A) Range Resources Corp.	570,000	633,413
4.750%, 02/15/2030 (A)	120,000	110,927
8.250%, 01/15/2029	490,000	507,137
Shelf Drilling Holdings, Ltd.		
9.625%, 04/15/2029 (A)	620,000	606,709
SilverBow Resources, Inc.		
13.135%, (3 month CME Term SOFR + 7.750%), 12/15/2028 (A)(E)(F)	890,000	872,200
Southwestern Energy Company 4.750%, 02/01/2032	790,000	730,917
Summit Midstream Holdings LLC	750,000	750,717
9.000%, 10/15/2026 (A)	380,000	376,968
Tallgrass Energy Partners LP 6.000%, 12/31/2030 (A)	590,000	548,430
Venture Global Calcasieu Pass LLC		
3.875%, 11/01/2033 (A)	320,000	271,183
4.125%, 08/15/2031 (A)	500,000	440,503
6.250%, 01/15/2030 (A) Venture Global LNG, Inc.	570,000	566,916
9.875%, 02/01/2032 (A) Western Midstream Operating LP	800,000	833,311
3.100%, 02/01/2025	530,000	515,776
	,-••	19,370,231

Shares or

### High Yield Trust (continued)

	_	Principal Amount	Value	
<b>CORPORATE BONDS</b> (continued)				CO
Financials – 10.7%				Fin
Acuris Finance U.S., Inc.				Rya
5.000%, 05/01/2028 (A)(B)	\$	200,000	\$ 163,000	4
Apollo Commercial Real Estate				Stor
Finance, Inc.				8
4.625%, 06/15/2029 (A)		790,000	664,380	The
Barclays PLC 8.000%, (8.000% to 6-15-24, then 5				4 }
Year CMT + $5.672\%$ , $06/15/2024$ (D)		380,000	377,387	The
BNP Paribas SA		560,000	577,507	8
7.375%, (7.375% to 8-19-25, then 5				Ŋ
Year U.S. Swap Rate + 5.150%),				UB
08/19/2025 (A)(D)		390,000	390,542	6
7.750%, (7.750% to 8-16-29, then 5				
Year CMT + 4.899%),				
08/16/2029 (A)(D)		500,000	510,385	9
Burford Capital Global Finance LLC		(20.000	(01.100	
6.250%, 04/15/2028 (A)		630,000	604,128	0
6.875%, 04/15/2030 (A) 9.250%, 07/01/2031 (A)		500,000 530,000	482,536 563,284	9
Citigroup, Inc.		550,000	505,264	
5.950%, (5.950% to 5-15-25, then 3				Uni
month CME Term SOFR +				5
4.167%), 05/15/2025 (D)		180,000	176,185	Ŋ
6.300%, (6.300% to 5-15-24, then 3				
month CME Term SOFR +				Hea
3.685%), 05/15/2024 (D)		410,000	404,273	Ada
Coinbase Global, Inc.		540.000	117.004	4
3.625%, 10/01/2031 (A)(B) Credit Agricole SA		540,000	417,226	Akı
8.125%, (8.125% to 12-23-25, then 5				7
Year U.S. Swap Rate $+ 6.185\%$ ),				Ath
12/23/2025 (A)(D)		860,000	875,738	6
FirstCash, Inc.		,	,	Bau 5
4.625%, 09/01/2028 (A)		530,000	494,725	6
5.625%, 01/01/2030 (A)		440,000	421,374	6
Global Aircraft Leasing Company, Ltd.				Car
6.500%, (6.500% Cash or 7.250%		1 025 (70	1 71( 127	6
PIK), 09/15/2024 (A) GTCR W-2 Merger Sub LLC		1,825,678	1,716,137	Cor
7.500%, 01/15/2031 (A)		1,100,000	1,162,395	5
Highlands Holdings Bond Issuer, Ltd.		1,100,000	1,102,575	6
7.625%, (7.625% Cash or 8.375%				6
PIK), 10/15/2025 (A)		945,962	961,291	1 Life
Intesa Sanpaolo SpA				9
4.198%, (4.198% to 6-1-31, then 1				1
Year CMT + 2.600%), 06/01/2032 (A)		460,000	379,301	Me
Jane Street Group		100.000	117 (11	3
4.500%, 11/15/2029 (A)		480,000	447,611	5
Ladder Capital Finance Holdings LLLP 4.250%, 02/01/2027 (A)		460,000	433,422	Par
4.250%, 02/01/2027 (A) 4.750%, 06/15/2029 (A)		300,000	270,505	7
Lloyds Banking Group PLC		500,000	270,505	Tev
8.000%, (8.000% to 3-27-30, then 5				(
Year CMT + 3.913%), 09/27/2029 (D)		760,000	761,518	6
Midcap Financial Issuer Trust				Tev
5.625%, 01/15/2030 (A)		380,000	337,250	N 5
6.500%, 05/01/2028 (A)		430,000	402,265	7
NMI Holdings, Inc.				8
7.375%, 06/01/2025 (A)		410,000	410,681	US
Paysafe Finance PLC		010.000	714 707	1
4.000%, 06/15/2029 (A)(B) Rocket Mortgage LLC		810,000	714,797	
3.875%, 03/01/2031 (A)		630,000	554,083	Ind
4.000%, 10/15/2033 (A)		680,000	577,679	Adv
				6

ingii ficiu frust (continu	 Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
Financials (continued)		
Ryan Specialty LLC		
4.375%, 02/01/2030 (A)	\$ 520,000	\$ 482,300
StoneX Group, Inc.	270 000	252.550
8.625%, 06/15/2025 (A) The Charles Schwab Corp.	270,000	272,759
4.000%, (4.000% to 12-1-30, then 10		
Year CMT + $3.079\%$ ), $12/01/2030$ (D)	340,000	268,535
The Toronto-Dominion Bank		
8.125%, (8.125% to 10-31-27, then 5		
Year CMT + 4.075%), 10/31/2082	510,000	530,802
UBS Group AG 6.537%, (6.537% to 8-12-32, then		
Overnight SOFR + $3.920\%$ ),		
08/12/2033 (A)	480,000	512,235
9.016%, (9.016% to 11-15-32, then		
Overnight SOFR + 5.020%),		
11/15/2033 (A)	310,000	381,063
9.250%, (9.250% to 11-13-28, then 5 Year CMT + 4.745%),		
11/13/2028 (A)(D)	380,000	409,935
UniCredit SpA	500,000	105,555
5.459%, (5.459% to 6-30-30, then 5		
Year CMT + 4.750%), 06/30/2035 (A)	720,000	677,144
		19,208,871
Health care – 4.9%		
AdaptHealth LLC		
4.625%, 08/01/2029 (A)	110,000	84,893
Akumin, Inc. 7.000%, 11/01/2025 (A)(C)	720,000	583,200
AthenaHealth Group, Inc.	720,000	505,200
6.500%, 02/15/2030 (A)(B)	340,000	308,440
Bausch Health Companies, Inc.		
5.250%, 01/30/2030 (A)	600,000	276,582
6.125%, 02/01/2027 (A)(B)	160,000	108,000
6.250%, 02/15/2029 (A) Cano Health LLC	1,220,000	539,992
6.250%, 10/01/2028 (A)	420,000	29,431
Community Health Systems, Inc.	- ,	
5.250%, 05/15/2030 (A)	1,073,000	897,400
6.125%, 04/01/2030 (A)	170,000	110,065
6.875%, 04/15/2029 (A) 10.875%, 01/15/2032 (A)	370,000	238,750 553,919
LifePoint Health, Inc.	530,000	555,919
9.875%, 08/15/2030 (A)	1,010,000	1,020,697
11.000%, 10/15/2030 (Å)	400,000	421,261
Medline Borrower LP		
3.875%, 04/01/2029 (A)	240,000	216,995
5.250%, 10/01/2029 (A)	520,000	490,140
Par Pharmaceutical, Inc. 7.500%, 04/01/2027 (A)(C)	720,000	460,800
Teva Pharmaceutical Finance	720,000	400,800
Company LLC		
6.150%, 02/01/2036 (B)	540,000	516,776
Teva Pharmaceutical Finance		
Netherlands III BV	1 100 000	1 050 551
5.125%, 05/09/2029 (B) 7.875%, 09/15/2029 (B)	1,100,000 200,000	1,050,551 215,552
8.125%, 09/15/2031	460,000	501,667
US Renal Care, Inc.	+00,000	501,007
10.625%, 06/28/2028 (A)	336,000	255,360
		8,880,471
Industrials – 13.7%		
Advanced Drainage Systems, Inc.		
6.375%, 06/15/2030 (A)	350,000	352,623

Shares or

#### High Yield Trust (continued)

		Principal Amount	Value
	-	minum	value
CORPORATE BONDS (continued)			
Industrials (continued)			
Allied Universal Holdco LLC 4.625%, 06/01/2028 (A)	\$	520,000	\$ 475,210
6.625%, 07/15/2026 (A)	ψ	260,000	258,635
Alta Equipment Group, Inc.		,	,
5.625%, 04/15/2026 (A)		650,000	627,047
American Airlines, Inc.		1 7 (0 000	1 71 5 500
5.750%, 04/20/2029 (A) 8.500%, 05/15/2029 (A)		1,760,000 720,000	1,715,582 760,319
Anagram International, Inc.		720,000	700,519
10.000%, (0.000% Cash and 10.000%			
PIK), 08/15/2026 (A)(C)		96,829	968
ATS Corp.			
4.125%, 12/15/2028 (A)		300,000	275,918
Beacon Roofing Supply, Inc. 6.500%, 08/01/2030 (A)		280.000	286 202
Bombardier, Inc.		280,000	286,292
7.500%, 02/01/2029 (A)(B)		570,000	579,449
7.875%, 04/15/2027 (A)		170,000	170,030
8.750%, 11/15/2030 (A)		710,000	755,939
Brundage-Bone Concrete Pumping			
Holdings, Inc.		500.000	400 755
6.000%, 02/01/2026 (A) Clean Harbors, Inc.		500,000	499,755
6.375%, 02/01/2031 (A)		310,000	314,977
CoreCivic, Inc.		510,000	511,577
8.250%, 04/15/2026		1,070,000	1,088,567
Covanta Holding Corp.			
4.875%, 12/01/2029 (A)		510,000	445,582
Doman Building Materials Group, Ltd. 5.250%, 05/15/2026 (A)	CAD	280,000	194,277
GFL Environmental, Inc.	CAD	280,000	194,277
6.750%, 01/15/2031 (A)	\$	600,000	618,169
H&E Equipment Services, Inc.			
3.875%, 12/15/2028 (A)		1,000,000	909,316
JB Poindexter & Company, Inc.		450.000	450.000
8.750%, 12/15/2031 (A) Legends Hospitality Holding		450,000	459,000
Company LLC			
5.000%, 02/01/2026 (A)		850,000	848,725
Madison IAQ LLC		*	, i i i i i i i i i i i i i i i i i i i
4.125%, 06/30/2028 (A)		460,000	418,205
5.875%, 06/30/2029 (A)		550,000	484,596
Mileage Plus Holdings LLC		250,000	250.004
6.500%, 06/20/2027 (A) MIWD Holdco II LLC		350,000	350,994
5.500%, 02/01/2030 (A)		320,000	283,200
Park-Ohio Industries, Inc.			,
6.625%, 04/15/2027 (B)		270,000	249,750
PGT Innovations, Inc.			
4.375%, 10/01/2029 (A) PM General Purchaser LLC		360,000	358,716
9.500%, 10/01/2028 (A)		1,050,000	1,064,789
Prime Security Services Borrower LLC		1,000,000	1,007,707
6.250%, 01/15/2028 (A)		920,000	914,635
R.R. Donnelley & Sons Company			
9.750%, 07/31/2028 (A)		360,000	357,750
Roller Bearing Company of			
America, Inc. 4.375%, 10/15/2029 (A)		730,000	675,564
4.575%, 10/15/2029 (A) RXO, Inc.		730,000	075,504
7.500%, 11/15/2027 (A)		160,000	165,098
Spirit Loyalty Cayman, Ltd.			
8.000%, 09/20/2025 (A)(B)		316,000	227,257
8.000%, 09/20/2025 (A)		530,000	381,159

ingn freid frust (continued)	Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
Industrials (continued)		
The GEO Group, Inc.		
9.500%, 12/31/2028 (A) \$ 10.500%, 06/30/2028	945,000 367,000	\$ 911,926 372,505
Titan International, Inc. 7.000%, 04/30/2028	670,000	670,282
TransDigm, Inc. 6.750%, 08/15/2028 (A)	630,000	644,542
7.125%, 12/01/2031 (A) Tutor Perini Corp.	350,000	366,770
6.875%, 05/01/2025 (A) United Airlines 2020-1 Class B Pass	280,000	273,211
Through Trust 4.875%, 01/15/2026	182,400	176,678
United Airlines, Inc. 4.625%, 04/15/2029 (A)	460,000	430,208
United Rentals North America, Inc.	510,000	162 296
3.875%, 02/15/2031 5.250%, 01/15/2030	510,000 400,000	463,386 393,848
6.000%, 12/15/2029 (A)	280,000	284,275
Vertiv Group Corp. 4.125%, 11/15/2028 (A)	760,000	713,047
VistaJet Malta Finance PLC	(00.000	401.076
6.375%, 02/01/2030 (A)(B) 7.875%, 05/01/2027 (A)(B)	690,000 300,000	481,876
7.875%, 05/01/2027 (A)(B) 9.500%, 06/01/2028 (A) XPO CNW, Inc.	80,000	258,026 67,704
6.700%, 05/01/2034 XPO, Inc.	370,000	378,392
7.125%, 02/01/2032 (A)	220,000	227,058
Information technology – 3.1%		24,681,827
CA Magnum Holdings 5.375%, 10/31/2026 (A)	410,000	381,300
Central Parent, Inc. 7.250%, 06/15/2029 (A)	650,000	662,908
CommScope Technologies LLC 5.000%, 03/15/2027 (A)	730,000	303,863
CommScope, Inc. 4.750%, 09/01/2029 (A)	1,500,000	1,007,108
Elastic NV 4.125%, 07/15/2029 (A)	570,000	523,401
Gen Digital, Inc. 7.125%, 09/30/2030 (A) Helios Software Holdings, Inc.	340,000	355,239
Helios Software Holdings, Inc. 4.625%, 05/01/2028 (A) NCR Atleos Corp.	530,000	483,498
9.500%, 04/01/2029 (A) Open Text Corp.	590,000	626,873
6.900%, 12/01/2027 (A) Rackspace Technology Global, Inc.	360,000	374,274
3.500%, 02/15/2028 (A) Vericast Corp.	630,000	253,011
11.000%, 09/15/2026 (A)	650,000	689,000 5,660,475
Materials – 4.7% ARD Finance SA		5,000,475
AGD Finance SA 6.500%, (6.500% Cash or 7.250% PIK), 06/30/2027 (A)(B) Ardagh Metal Packaging Finance USA LLC	1,150,000	537,257
4.000%, 09/01/2029 (A) 6.000%, 06/15/2027 (A)	800,000 320,000	677,181 318,854
Canpack SA 3.875%, 11/15/2029 (A)	700,000	599,984

Shares or

## High Yield Trust (continued)

$\begin{tabular}{ c c c c c c c c c c c c c c c c c c c$			Shares or Principal	
Materials (continued)         S         5375%, 01/52/028 (A)         \$ 530,000         \$ 512,775           First Quantum Minerals, Ltd.         6.875%, 030/12/026 to 10/15/2027 (A)         900,000         73,319           8.625%, 06/01/2031 (A)         510,000         1.031,211         4.322,225           Freeport-McMoRan, Inc.         5.450%, 03/15/2043         1,060,000         1.031,211           Hudbay Minerals, Inc.         6.125%, 04/01/2029 (A)         530,000         448,187           Midwest Vanadium Proprietary, Ltd.         11.500%, 02/15/2018 (A)(C)         912,943         1,780           Northwest Acquisitions ULC         7.125%, 11/01/2022 (A)(C)         950,000         95           Olin Corp.         5.000%, 02/01/2030         420,000         48,875           Summit Materials LLC         5.250%, 01/15/2029 (A)         600,000         580,500           Summit Materials LLC         5.250%, 01/15/2023 (A)         180,000         190,759           Diversified Healthcare Trust         4.375%, 03/01/2031 (A)         180,000         190,759           View Point Operating Company LP         7.875%, 11/15/2025 (A)         500,000         282,3916           S.500,0515/2026 (A)         550,000         523,3916         550,000         523,3916           S.500,0515/2026 (A)         5		_		Value
Cascades, Inc.       5375%, 01/15/2028 (A)       \$ 530,000       \$ 512,775         First Quantum Minerals, Ltd.       900,000       773,919         6.825%, 050/12/2018 (A)(A)       \$10,000       432,225         5.450%, 031/5/2043       1,060,000       1,031,211         Hudbay Minerals, Inc.       900,000       774,578         5.450%, 031/5/2043       1,060,000       1,031,211         Hudbay Minerals, Inc.       6.125%, 04/01/2029 (A)       50,000       774,578         Service Addition Proprietary, Ltd.       11       11.500%, 02/15/2018 (A)(C)       912,943       1,780         Northwest Acquisitions ULC       71.25%, 11/01/2022 (A)(C)       950,000       95       95         Olin Corp.       5.000%, 02/01/2030       420,000       440,745         Summit Materials LLC       950,000       935,350         Sa75%, 01/15/2029 (A)       600,000       580,500         Summit Materials LLC       850%, 00/15/2025       170,000       166,856         Five Point Operating Company LP       7,875%, 03/01/2031 (A)       180,000       190,759         Diversified Healthcare Trust       4,375%, 03/01/2031 (A)       250,000       186,956         Five Point Operating Company LP       7,875%, 11/15/2023 (A)       200,000       186,956	CORPORATE BONDS (continued)			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Materials (continued)			
First Quantum Minerals, Ltd.       773,919         6.875%, 03/01/2026 to 10/15/2027 (A)       900,000       773,919         8.625%, 06/01/2031 (A)       510,000       432,225         5.450%, 03/15/2043       1,060,000       1,031,211         Hudbay Minerals, Inc.       78,976, 03/15/2043       1,060,000         6.125%, 04/01/2029 (A)       790,000       774,578         LSF11 A5 HoldCo LLC       6625%, 10/15/2029 (A)       530,000         6.625%, 10/15/2029 (A)       530,000       448,187         Midwest Vanadium Proprietary, Ltd.       11.100%, 02/15/2018 (A)(C)       912,943       1,780         Northwest Acquisitions ULC       7.125%, 11/101/2022 (A)(C)       950,000       955       95         Olin Corp.       5.000%, 02/15/2013 (A)       420,000       400,745       Summit Materials LLC       5.250%, 01/15/2029 (A)       600,000       58,518,694         Real estate - 2.7%       Cushman & Wakefield US       800,000       190,759       170,000       166,856         Five Point Operating Company LP       7.875%, 11/15/2023 (A)       800,000       792,000       166,856         Five Point Operating Company LP       7.875%, 11/15/2023 (A)       500,000       232,916       500,000       232,916       500,000       166,856         Fi				
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		\$	530,000	\$ 512,775
8.625%, 06/01/2031 (A)       \$10,000       432,225         Freeport-McMoRan, Inc.       5450%, 03/15/2043       1,060,000       1,031,211         Hudbay Minerals, Inc.       6       6.255%, 04/01/2029 (A)       530,000       448,187         Midwest Vanadium Proprietary, Ltd.       11.500%, 02/15/2018 (A)(C)       912,943       1,780         Northwest Acquisitions ULC       7       7.125%, 11/10/2022 (A)(C)       950,000       95         Olin Corp.       5.000%, 02/01/2030       420,000       4400,745       89,875%, 01/15/2029 (A)       600,000       935,350         Sayrma Ready Mix Concrete LLC       600,000       935,350       85,158,694       85,158,694         Real estate - 2.7%       Cushma & Wacfeid US       800,000       580,500       85,158,694         Real estate - 2.7%       88,0000       190,759       197,500       45,750, 01/15/2029 (A)       800,000       792,000         Forestar Group, Inc.       33,850%, 05/15/2025 (A)       50,000       23,916       50,000       23,916         S.000%, 07/15/2032 (A)       410,000       375,551       116,956       14,7579       14,75023 (A)       410,000       343,557         Forestar Group, Inc.       33,000%, 07/15/2032 (A)       410,000       35,551       14,625%, 08/01/2029 <t< td=""><td></td><td></td><td>900.000</td><td>773 919</td></t<>			900.000	773 919
Freeport-McMoRan, Inc.       1,060,000       1,031,211         5.450%, 03/15/2043       1,060,000       1,031,211         Hudbay Minerals, Inc.       6,125%, 04/01/2029 (A)       790,000       774,578         LSPIL AS HoldCo LLC       6,625%, 10/15/2029 (A)       530,000       448,187         Midwest Vanadium Proprietary, Ltd.       11,500%, 02/15/2018 (A)(C)       912,943       1,780         Northwest Acquisitions ULC       950,000       95       0016 Corp.       5.000%, 02/01/2030       420,000       400,745         Smyrna Ready Mix Concrete LLC       6.000%, 11/01/2028 (A)       950,000       935,350       8.875%, 11/15/2031 (A)       470,000       9494,053         Summit Materials LLC       5.250%, 01/15/2029 (A)       600,000       580,500       8.518,694         Real estate $-2.7\%$ Cushman & Wakefield US       800,000       790,759       016,007         Diversified Healthcare Trust       4.375%, 03/01/2031 (A)       180,000       190,759       016,856         Five Point Operating Company LP       7.875%, 11/15/2025 (A)       500,000       220,000       460,502         Fore Star Group, Inc.       3.500%, 03/12028 (A)       250,000       126,975       160,907         S.500%, 05/15/2026 (A)       550,000       523,916       5500%, 03,052/202				
Hudbay Minerals, Inc.       742,578         6.125%, 04/01/2029 (A)       790,000         Colored			,	,
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			1,060,000	1,031,211
			=	
$\begin{array}{ccccc} 6.625\%, 10/15/2029 (A) & 530,000 & 448,187 \\ Midwest Vanadium Proprietary, Ltd. \\ 11.500\%, 02/15/2018 (A)(C) & 912,943 & 1,780 \\ Northwest Acquisitions ULC & 950,000 & 95 \\ Olin Corp. & 950,000 & 420,000 & 400,745 \\ Smyma Ready Mix Concrete LLC & 950,000 & 935,350 \\ 6.000\%, 11/01/2028 (A) & 950,000 & 935,350 \\ 8.875\%, 11/01/2028 (A) & 950,000 & 580,500 \\ \hline & & & & & & & & & & & & & & & & & &$			790,000	774,578
Midwest Vanadium Proprietary, Ltd.       11.500%, 02/15/2018 (A)(C)       912,943       1,780         Northwest Acquisitions ULC       950,000       95         Olin Corp.       950,000       940,745         Snyma Ready Mix Concrete LLC       6.000%, 02/01/2030       420,000       4400,745         Snyma Ready Mix Concrete LLC       6.000%, 11/01/2028 (A)       950,000       935,350         8.875%, 11/15/2031 (A)       470,000       493,053         Summit Materials LLC       5.250%, 01/15/2029 (A)       600,000       580,500         S.875%, 09/01/2031 (A)       180,000       190,759         Diversified Healthcare Trust       97,50%, 02/15/2028 (B)       220,000       169,007         9.750%, 06/15/2025 (B)       220,000       169,007         9.750%, 06/15/2028 (B)       220,000       166,856         Five Point Operating Company LP       7.875%, 11/15/2025 (A)       800,000       792,000         Forestar Group, Inc.       3.800%, 05/15/2026 (A)       550,000       223,916       5.000%, 03/01/2028 (A)       250,000       140,502         IPO Operating Partnership LP       5.500%, 03/15/2031 (A)       410,000       375,551       MPT Operating Partnership LP       5.500%, 03/15/2031 (A)       300,000       125,045         5.500%, 03/15/2031 (A)			530,000	448 187
11.500%, 02/15/2018 (A)(Č)       912,943       1,780         Northwest Acquisitions ULC       7.125%, 11/01/2022 (A)(C)       950,000       95         Olin Corp.       5.000%, 02/01/2030       420,000       400,745         Smyrna Ready Mix Concrete LLC       6.000%, 11/01/2028 (A)       950,000       935,350         8.875%, 11/15/2031 (A)       470,000       494,053         Summit Materials LLC       5.250%, 01/15/2029 (A)       600,000       580,500         Sar5%, 01/15/2029 (A)       600,000       580,500         Real estate - 2.7%       Cushman & Wakefield US       800000       190,759         Diversified Healthcare Trust       4.375%, 03/01/2031 (A)       180,000       190,759         10/versified Healthcare Trust       4.375%, 03/01/2028 (B)       220,000       169,007         9.750%, 06/15/2025       170,000       166,856       166,856         Five Point Operating Company LP       7.875%, 03/01/2028 (A)       250,000       223,916         5.000%, 05/15/2025 (A)       550,000       223,916       50000       240,502         IIP Operating Partnership LP       5.500%, 03/01/2028 (A)       250,000       125,045       4.625%, 08/01/2031 (A)       300,000       125,045         3.500%, 03/15/2031 (A)       300,000       125,045<			550,000	440,107
7.125%, 11/01/2022 (A)(C)       950,000       95         Olin Corp.       95         5.000%, 02/01/2030       420,000       400,745         Smyrma Ready Mix Concrete LLC       950,000       935,350         6.000%, 11/01/2028 (A)       950,000       935,350         Swrmin Materials LLC       952,000       494,053         5.250%, 01/15/2029 (A)       600,000       580,500         Real estate - 2.7%         Cushman & Wakefield US       875%, 03/01/2031 (A)       180,000       190,759         Diversified Healthcare Trust       4.375%, 03/01/2031 (A)       180,000       190,759         Diversified Healthcare Trust       7.875%, 03/01/2038 (B)       220,000       166,856         Five Point Operating Company LP       7.875%, 05/15/2026 (A)       550,000       523,916         5.000%, 05/15/2026 (A)       550,000       523,916       50,000         5.000%, 05/25/2026       890,000       821,697         Iron Mountain Information Management       550,000       125,045         services, Inc.       5       500%, 03/15/2031       200,000         5.000%, 03/15/2032 (A)       410,000       375,551         MPT Operating Partnership LP       3500%, 03/15/2034       390,000       383,557			912,943	1,780
$\begin{array}{llllllllllllllllllllllllllllllllllll$	1			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			950,000	95
$\begin{array}{llllllllllllllllllllllllllllllllllll$			420,000	400 745
	,		420,000	400,743
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			950.000	935.350
5.250%, 01/15/2029 (A)       600,000       580,500         Real estate - 2.7%       8,518,694         Cushman & Wakefield US       Borrower LLC         8.875%, 09/01/2031 (A)       180,000       190,759         Diversified Healthcare Trust       4.375%, 03/01/2031       250,000       187,500         4.375%, 03/01/2028 (B)       220,000       169,007       9,750%, 06/15/2025       170,000       166,856         Five Point Operating Company LP       7.875%, 11/15/2025 (A)       800,000       792,000         Forestar Group, Inc.       3.850%, 05/15/2026 (A)       550,000       223,916         5.000%, 03/01/2028 (A)       250,000       821,697         IPO operating Partnership LP       200,000       125,045         5.000%, 03/15/2032 (A)       410,000       375,551         MPT Operating Partnership LP       200,000       125,045         3.500%, 03/15/2031       200,000       186,956         Park Intermediate Holdings LLC       5.875%, 10/01/2028 (A)       390,000       383,557         Service Properties Trust       3.500%, 03/01/2031 (A)       300,000       266,223         8.625%, 11/15/2031 (A)       300,000       263,125       Suburban Propane Partners LP       3.750%, 03/01/2031 (A)       340,000       308,239       300,				· · · · · · · · · · · · · · · · · · ·
Real estate - 2.7%         8,518,694           Cushman & Wakefield US Borrower LLC         8,518,694           8.875%, 09/01/2031 (A)         180,000           190,759         190,759           Diversified Healthcare Trust         250,000           4.375%, 03/01/2031         250,000           9.750%, 06/15/2028 (B)         220,000           9.750%, 06/15/2025         170,000           Five Point Operating Company LP         7,875%, 11/15/2025 (A)           7.875%, 11/15/2025 (A)         500,000           5.000%, 03/01/2028 (A)         250,000           1P Operating Partnership LP         5.50,000           5.500%, 05/25/2026         890,000           Iron Mountain Information Management         821,697           Fron Mountain Information Management         5.500,000           9.75,00%, 03/15/2031 (A)         410,000           3.75,551         MPT Operating Partnership LP           3.500%, 03/15/2031 (A)         390,000           3.8625%, 11/15/2027 400,000         125,045           5.500%, 12/15/2027 400,000         366,223           8.625%, 11/15/2031 (A)         300,000           263,125         Suburban Propane Partners LP           5.000%, 06/01/2031 (A)         300,000           3.750%, 03/01/2	Summit Materials LLC			
Real estate - 2.7%         Kit is a state of the image of the image. The image of the imag	5.250%, 01/15/2029 (A)		600,000	580,500
Cushman & Wakefield US $Borrower LLC         Borrower LLC           8.875%, 09/01/2031 (A)         180,000         190,759           Diversified Healthcare Trust         4.375%, 03/01/2031         250,000         187,500           4.750%, 02/15/2028 (B)         220,000         169,007         9,750%, 06/15/2025         170,000         166,856           Five Point Operating Company LP         7,875%, 11/15/2025 (A)         800,000         792,000           Forestar Group, Inc.         3.850%, 05/15/2026 (A)         550,000         223,916           5.000%, 03/01/2028 (A)         250,000         821,697           IP Operating Partnership LP         5.500%, 05/25/2026         890,000         821,697           Iron Mountain Information Management         5.500%, 03/15/2032 (A)         410,000         375,551           MPT Operating Partnership LP         3.500%, 03/15/2031         200,000         125,045           4.625%, 08/01/2029         260,000         186,956         Park Intermediate Holdings LLC         5.875%, 10/01/2028 (A)         390,000         383,557           Service Properties Trust         5.500%, 12/15/2027         400,000         366,223         8.625%, 11/15/2031 (A)         300,000         263,125           Suburban Propane Partners LP         5.000%, 03/01/2031 (A)         34$				8,518,694
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			180.000	100 750
$\begin{array}{c ccccc} 4.375\%, 03/01/2031 & 250,000 & 187,500 \\ 4.750\%, 02/15/2028 (B) & 220,000 & 169,007 \\ 9.750\%, 06/15/2025 & 170,000 & 166,856 \\ \hline Five Point Operating Company LP & & & & & & & & & \\ 7.875\%, 11/15/2025 (A) & 800,000 & 792,000 \\ \hline Forestar Group, Inc. & & & & & & & & & & \\ 3.850\%, 05/15/2026 (A) & 550,000 & 523,916 \\ 5.000\%, 03/01/2028 (A) & 250,000 & 240,502 \\ IIP Operating Partnership LP & & & & & & & \\ 5.500\%, 05/25/2026 & 890,000 & 821,697 \\ Iron Mountain Information Management & & & & & & \\ Services, Inc. & & & & & & & \\ 5.000\%, 07/15/2032 (A) & 410,000 & 375,551 \\ MPT Operating Partnership LP & & & & & & \\ 3.500\%, 03/15/2031 & 200,000 & 125,045 \\ 4.625\%, 08/01/2029 & 260,000 & 186,956 \\ Park Intermediate Holdings LLC & & & & & & \\ 5.500\%, 12/15/2027 & 400,000 & 363,557 \\ Service Properties Trust & & & & & \\ 5.500\%, 12/15/2021 (A) & 390,000 & 408,499 \\ \hline & & & & & & & & \\ 4.938,068 \\ \hline Utilities - 1.6\% & & & & & \\ Calpine Corp. & & & & & & & \\ 5.000\%, 05/01/2031 (A) & 300,000 & 263,125 \\ Suburban Propane Partners LP & & & & & \\ 5.000\%, 05/01/2031 (A) & 340,000 & 308,239 \\ Sunnova Energy Corp. & & & & & & \\ 5.875\%, 09/01/2026 (A)(B) & 1,200,000 & 1,021,512 \\ 11.750\%, 10/01/2028 (A) & 250,000 & 227,500 \\ Superior Plus LP & & & & \\ 4.500\%, 03/15/2029 (A) & 290,000 & 268,908 \\ TransAlta Corp. & & & & & \\ \hline \end{array}$			180,000	190,739
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			250,000	187,500
Five Point Operating Company LP $7.875\%, 11/15/2025 (A)$ $800,000$ $792,000$ Forestar Group, Inc. $3.850\%, 05/15/2026 (A)$ $550,000$ $523,916$ $3.850\%, 03/01/2028 (A)$ $250,000$ $240,502$ IIP Operating Partnership LP $5.500\%, 05/25/2026$ $890,000$ $821,697$ Iron Mountain Information ManagementServices, Inc. $5.000\%, 07/15/2032 (A)$ $410,000$ $375,551$ MPT Operating Partnership LP $3.500\%, 03/15/2031$ $200,000$ $125,045$ $4.625\%, 08/01/2029$ $260,000$ $186,956$ Park Intermediate Holdings LLC $5.875\%, 10/01/2028 (A)$ $390,000$ $383,557$ Service Properties Trust $5.500\%, 12/15/2027$ $400,000$ $366,223$ $8.625\%, 11/15/2027$ $400,000$ $366,223$ $8.625\%, 03/01/2031 (A)$ $300,000$ $263,125$ Suburban Propane Partners LP $5.000\%, 06/01/2031 (A)$ $340,000$ $5.875\%, 09/01/2026 (A)(B)$ $1,200,000$ $1,021,512$ $11.750\%, 10/01/2028 (A)$ $250,000$ $227,500$ Superior Plus LP $4.500\%, 03/15/2029 (A)$ $290,000$ $268,908$	4.750%, 02/15/2028 (B)		220,000	169,007
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			170,000	166,856
Forestar Group, Inc. $3.850\%$ , 05/15/2026 (A) $550,000$ $523,916$ $5.000\%$ , 03/01/2028 (A) $250,000$ $240,502$ IIP Operating Partnership LP $890,000$ $821,697$ Iron Mountain Information ManagementServices, Inc. $5.000\%$ , 07/15/2032 (A) $410,000$ $375,551$ MPT Operating Partnership LP $3.500\%$ , 03/15/2031 $200,000$ $125,045$ $4.625\%$ , 08/01/2029 $260,000$ $186,956$ Park Intermediate Holdings LLC $5.875\%$ , 10/01/2028 (A) $390,000$ $383,557$ Service Properties Trust $5.500\%$ , 12/15/2027 $400,000$ $366,223$ $8.625\%$ , 11/15/2031 (A) $390,000$ $408,499$ <b>Utilities – 1.6%</b> $4,938,068$ $4,938,068$ Utilities – 1.6% $340,000$ $308,239$ Sunova Energy Corp. $5.757\%$ , 09/01/2026 (A)(B) $1,200,000$ $1,021,512$ $1.750\%$ , 09/01/2021 (A) $250,000$ $227,500$ Superior Plus LP $4.500\%$ , 03/15/2029 (A) $290,000$ $268,908$			800.000	702.000
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			800,000	792,000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	1		550,000	523,916
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
Iron Mountain Information Management Services, Inc. $5.000\%$ , 07/15/2032 (A)410,000375,551MPT Operating Partnership LP $3.500\%$ , 03/15/2031200,000125,045 $4.625\%$ , 08/01/2029260,000186,956Park Intermediate Holdings LLC $5.875\%$ , 10/01/2028 (A)390,000383,557Service Properties Trust $5.500\%$ , 12/15/2027400,000366,223 $8.625\%$ , 11/15/2031 (A)390,000408,4994,938,0684,938,068Utilities - 1.6% Calpine Corp. 				
Services, Inc.410,000 $5.000\%$ , 07/15/2032 (A)410,000MPT Operating Partnership LP200,000 $3.500\%$ , 03/15/2031200,000 $4.625\%$ , 08/01/2029260,000Park Intermediate Holdings LLC5.875\%, 10/01/2028 (A) $5.875\%$ , 10/01/2028 (A)390,000Service Properties Trust3500%, 03/6223 $5.500\%$ , 12/15/2027400,000 $366,223$ 8.625%, 11/15/2031 (A) $390,000$ 366,223 $8.625\%$ , 11/15/2031 (A)390,000 $408,499$ 4,938,068Utilities - 1.6%Calpine Corp.3.750%, 03/01/2031 (A) $5.000\%$ , 06/01/2031 (A)340,000 $308,239$ 308,239Sunnova Energy Corp.340,000 $5.875\%$ , 09/01/2028 (A)250,000Superior Plus LP4.500%, 03/15/2029 (A) $4.500\%$ , 03/15/2029 (A)290,000 $268,908$ TransAlta Corp. $200,000$			890,000	821,697
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			410.000	375.551
$\begin{array}{c cccc} 4.625\%, 08/01/2029 & 260,000 & 186,956 \\ \hline Park Intermediate Holdings LLC \\ 5.875\%, 10/01/2028 (A) & 390,000 & 383,557 \\ \hline Service Properties Trust \\ 5.500\%, 12/15/2027 & 400,000 & 366,223 \\ 8.625\%, 11/15/2031 (A) & 390,000 & 408,499 \\ \hline \\ \hline \\ \hline \\ Calpine Corp. \\ 3.750\%, 03/01/2031 (A) & 300,000 & 263,125 \\ \hline \\ Suburban Propane Partners LP \\ 5.000\%, 06/01/2031 (A) & 340,000 & 308,239 \\ \hline \\ Sunnova Energy Corp. \\ 5.875\%, 09/01/2026 (A)(B) & 1,200,000 & 1,021,512 \\ 11.750\%, 10/01/2028 (A) & 250,000 & 227,500 \\ \hline \\ Superior Plus LP \\ 4.500\%, 03/15/2029 (A) & 290,000 & 268,908 \\ \hline \\ \\ \hline \\ TransAlta Corp. \end{array}$			,	
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			200,000	125,045
$\begin{array}{ccccccc} 5.875\%, 10/01/2028  (A) & 390,000 & 383,557 \\ \hline Service Properties Trust & & & & & & & \\ 5.500\%, 12/15/2027 & 400,000 & 366,223 \\ 8.625\%, 11/15/2031  (A) & 390,000 & & & & & \\ \hline & & & & & & & \\ \hline & & & &$			260,000	186,956
			200,000	292 557
5.500%, 12/15/2027       400,000       366,223         8.625%, 11/15/2031 (A)       390,000       408,499         4.938,068       408,499       4,938,068         Utilities - 1.6%       2       2         Calpine Corp.       3.750%, 03/01/2031 (A)       300,000       263,125         Suburban Propane Partners LP       5.000%, 06/01/2031 (A)       340,000       308,239         Sunnova Energy Corp.       5.875%, 09/01/2026 (A)(B)       1,200,000       1,021,512         11.750%, 10/01/2028 (A)       250,000       227,500         Superior Plus LP       4.500%, 03/15/2029 (A)       290,000       268,908         TransAlta Corp.       268,908       10.000       10.000			390,000	303,337
Utilities - 1.6%         4,938,068           Calpine Corp.         3.750%, 03/01/2031 (A)         300,000         263,125           Suburban Propane Partners LP         5.000%, 06/01/2031 (A)         340,000         308,239           Sunnova Energy Corp.         5.875%, 09/01/2026 (A)(B)         1,200,000         1,021,512           11.750%, 10/01/2028 (A)         250,000         227,500           Superior Plus LP         4.500%, 03/15/2029 (A)         290,000         268,908           TransAlta Corp.         268,908         10.000         10.000			400,000	366,223
Utilities - 1.6%         263,125           Calpine Corp.         3.750%, 03/01/2031 (A)         300,000         263,125           Suburban Propane Partners LP         5.000%, 06/01/2031 (A)         340,000         308,239           Sunnova Energy Corp.         5.875%, 09/01/2026 (A)(B)         1,200,000         1,021,512           11.750%, 10/01/2028 (A)         250,000         227,500           Superior Plus LP         4.500%, 03/15/2029 (A)         290,000         268,908           TransAlta Corp.         2         2         2	8.625%, 11/15/2031 (A)		390,000	408,499
Calpine Corp.         3.750%, 03/01/2031 (A)         300,000         263,125           Suburban Propane Partners LP         340,000         308,239           Sunnova Energy Corp.         340,000         1,021,512           5.875%, 09/01/2026 (A)(B)         1,200,000         1,021,512           11.750%, 10/01/2028 (A)         250,000         227,500           Superior Plus LP         4.500%, 03/15/2029 (A)         290,000         268,908           TransAlta Corp.         2         2         2				4,938,068
3.750%, 03/01/2031 (A)       300,000       263,125         Suburban Propane Partners LP       5.000%, 06/01/2031 (A)       340,000       308,239         Sunnova Energy Corp.       5.875%, 09/01/2026 (A)(B)       1,200,000       1,021,512         11.750%, 10/01/2028 (A)       250,000       227,500         Superior Plus LP       4.500%, 03/15/2029 (A)       290,000       268,908         TransAlta Corp.       268,908       10.000       10.000	Utilities – 1.6%			
Suburban Propane Partners LP         5.000%, 06/01/2031 (A)         340,000         308,239           Sunnova Energy Corp.         5.875%, 09/01/2026 (A)(B)         1,200,000         1,021,512           11.750%, 10/01/2028 (A)         250,000         227,500           Superior Plus LP         290,000         268,908           TransAlta Corp.         290,000         268,908	1 1			
5.000%, 06/01/2031 (A)         340,000         308,239           Sunnova Energy Corp.         -         -           5.875%, 09/01/2026 (A)(B)         1,200,000         1,021,512           11.750%, 10/01/2028 (A)         250,000         227,500           Superior Plus LP         -         -           4.500%, 03/15/2029 (A)         290,000         268,908           TransAlta Corp.         -         -			300,000	263,125
Sunnova Energy Corp.         1,200,000         1,021,512           5.875%, 09/01/2026 (A)(B)         1,200,000         1,021,512           11.750%, 10/01/2028 (A)         250,000         227,500           Superior Plus LP         290,000         268,908           TransAlta Corp.         290,000         268,908	1		340,000	208 220
5.875%, 09/01/2026 (A)(B)       1,200,000       1,021,512         11.750%, 10/01/2028 (A)       250,000       227,500         Superior Plus LP       4.500%, 03/15/2029 (A)       290,000       268,908         TransAlta Corp.       2       2       2			540,000	500,259
11.750%, 10/01/2028 (A)       250,000       227,500         Superior Plus LP       290,000       268,908         4.500%, 03/15/2029 (A)       290,000       268,908         TransAlta Corp.       200,000       268,908			1,200,000	1,021,512
Superior Plus LP         4.500%, 03/15/2029 (A)         290,000         268,908           TransAlta Corp.         200,000         268,908         268,908				
TransAlta Corp.	1			
1			290,000	268,908
510,000 529,240	1		310.000	329.246
			510,000	527,270

Ingli Heid Hust (continued)	Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
Utilities (continued)		
Vistra Operations Company LLC 7.750%, 10/15/2031 (A) \$	420,000	\$ 436,207
7.750%, 10/15/2051 (A) \$	420,000	\$ 436,207 2,854,737
TOTAL CORPORATE BONDS		2,001,707
(Cost \$162,880,442)		\$ 149,265,259
CONVERTIBLE BONDS - 0.6%		
Communication services – 0.2%		
DISH Network Corp. 3.375%, 08/15/2026	530,000	280,900
Consumer discretionary – 0.2%	550,000	200,900
DraftKings Holdings, Inc.		
5.323%, 03/15/2028 (G)	470,000	376,705
Industrials – 0.1%		
Spirit Airlines, Inc.	260,000	190 190
1.000%, 05/15/2026 Utilities – 0.1%	200,000	180,180
NextEra Energy Partners LP		
2.500%, 06/15/2026 (A)	190,000	170,240
TOTAL CONVERTIBLE BONDS		+
(Cost \$1,362,094)		\$ 1,008,025
TERM LOANS (H) – 4.1%		
Consumer discretionary – 1.3%		
Adtalem Global Education, Inc., 2021 Term Loan B (1 month CME Term		
SOFR + 4.000%) 9.470%, 08/12/2028	287,116	287,372
Clarios Global LP, 2023 Incremental		
Term Loan (1 month CME Term	240 125	240.5(1
SOFR + 3.750%) 9.106%, 05/06/2030 Equinox Holdings, Inc. , 2020 Term	349,125	349,561
Loan B2 (6 month LIBOR + 9.000%)		
14.610%, 03/08/2024	366,700	356,524
First Brands Group LLC, 2021 Term		
Loan (6 month CME Term SOFR + 5.000%) 10.881%, 03/30/2027	340,375	336,971
Spencer Spirit IH LLC, Term Loan B (1	0 10,070	000,971
month CME Term SOFR + 6.000%)		
11.441%, 06/19/2026	565,570	562,600
Upbound Group, Inc., 2021 First Lien Term Loan B (3 month CME Term		
SOFR + 3.250%) 9.119%, 02/17/2028	554,907	554,214
		2,447,242
Financials – 0.6%		
Acrisure LLC, 2020 Term Loan B (3		
month LIBOR + 3.500%) 9.150%, 02/15/2027	442,750	441,249
Asurion LLC, 2022 Term Loan B10 (1	++2,750	++1,2+9
month CME Term SOFR + 4.000%)		
9.456%, 08/19/2028	395,000	392,839
Deerfield Dakota Holding LLC, 2021 USD 2nd Lien Term Loan (3 month		
CME Term SOFR + $6.750\%$ )		
12.360%, 04/07/2028	190,000	180,738
		1,014,826
Health care – 0.4%		
Eyecare Partners LLC, 2020 Term Loan (3 month CME Term SOFR +		
(5 month CME Term SOFK + 3.750%) 9.395%, 02/18/2027	262,616	127,077
Eyecare Partners LLC, 2022 Incremental		
Term Loan (3 month CME Term SOEP + $4500\%$ ) 0.082% - 11/15/2028	276 200	104 220
SOFR + 4.500%) 9.983%, 11/15/2028	376,200	184,338

## High Yield Trust (continued)

## High Yield Trust (continued)

Ingli Helu Hust (continue	u)			Ingli Helu Hust (continueu)		
	Р	hares or rincipal Amount	Value	_	Shares or Principal Amount	Value
TERM LOANS (H) (continued)				ASSET BACKED SECURITIES (continued)		
Health care (continued)				Battalion CLO, Ltd.		
LifePoint Health, Inc., 2023 Term Loan				Series 2021-20A, Class D (3 month		
B (3 month CME Term SOFR +				CME Term SOFR + 3.362%)	250.000	¢ 007.05
5.500%) 11.168%, 11/16/2028	\$	356,357		8.755%, 07/15/2034 (A)(F) \$ Benefit Street Partners CLO XII, Ltd.	250,000	\$ 237,050
			666,258	Series 2017-12A, Class C (3 month		
Industrials – 0.5%				CME Term SOFR $+ 3.312\%$ )		
Mileage Plus Holdings LLC, 2020 Term				8.705%, 10/15/2030 (A)(F)	250,000	247,328
Loan B (3 month CME Term SOFR +		215 000	225 251	Carlyle US CLO, Ltd.		
5.250%) 10.770%, 06/21/2027 R.R. Donnelley & Sons Company, 2023		315,000	325,351	Series 2017-2A, Class C (3 month		
Term Loan B (1 month CME Term				CME Term SOFR + 3.962%)	500.000	400.077
SOFR + 7.250%) 12.706%,				9.377%, 07/20/2031 (A)(F) Catskill Park CLO, Ltd.	500,000	480,062
03/08/2028		578,292	577,135	Series 2017-1A, Class D (3 month		
			902,486	CME Term SOFR + $6.262\%$ )		
Information technology – 1.1%				11.677%, 04/20/2029 (A)(F)	500,000	478,577
Dcert Buyer, Inc., 2021 2nd Lien Term				Clover CLO LLC		
Loan (1 month CME Term SOFR +				Series 2018-1A, Class DR (3 month		
7.000%) 12.356%, 02/19/2029		820,000	742,953	CME Term SOFR + $3.362\%$ )	260.000	250.007
Global Tel*Link Corp., 2018 1st Lien Term Loan (3 month CME Term				8.777%, 04/20/2032 (A)(F) Dryden CLO, Ltd.	260,000	259,992
SOFR + 4.250%) 9.783%, 11/29/2025		481,301	458,078	Series 2019-75A, Class ER2 (3 month		
MRI Software LLC, 2020 Term Loan (3		101,501	150,070	CME Term SOFR + 6.862%)		
month CME Term SOFR + 5.500%)				12.255%, 04/15/2034 (A)(F)	470,000	432,271
10.948%, 02/10/2026		61,436	59,977	Eaton Vance CLO, Ltd.		
MRI Software LLC, 2020 Term Loan B				Series 2020-2A, Class ER (3 month		
(3  month CME Term SOFR + 5500%) 10.048% 02/10/2027		106 921	104 294	CME Term SOFR + 6.762%) 12.155%, 01/15/2035 (A)(F)	440,000	431,085
5.500%) 10.948%, 02/10/2027 Neptune Bidco US, Inc., 2022 USD		106,821	104,284	Great Lakes CLO, Ltd.	440,000	451,000
Term Loan B (3 month CME Term				Series 2014-1A, Class CR (3 month		
SOFR + 5.000%) 10.507%,				CME Term SOFR + 2.962%)		
04/11/2029		208,950	190,406	8.355%, 10/15/2029 (A)(F)	400,000	393,805
Peraton Corp., Term Loan B (1 month				Greenwood Park CLO, Ltd.		
CME Term SOFR + 3.750%) 9.206%,		409,293	409,805	Series 2018-1A, Class D (3 month CME Term SOFR + 2.762%)		
02/01/2028		409,295	· · · · · · · · · · · · · · · · · · ·	8.155%, 04/15/2031 (A)(F)	290,000	279,777
			1,965,503	Series 2018-1A, Class E (3 month	200,000	,
Materials – 0.2% Arctic Canadian Diamond				CME Term SOFR + 5.212%)		
Company, Ltd., 2nd Lien PIK Term				10.605%, 04/15/2031 (A)(F)	250,000	225,083
Loan (3 month LIBOR + 10.000%)				Greywolf CLO IV, Ltd.		
10.000%, 12/31/2027 (E)		488,697	438,801	Series 2019-1A, Class CR (3 month CME Term SOFR + 3.910%)		
TOTAL TERM LOANS (Cost \$7,841,440)			\$ 7,435,116	9.313%, 04/17/2034 (A)(F)	250,000	249,977
ASSET BACKED SECURITIES – 7.1%				Grippen Park CLO, Ltd.	200,000	,
Aimco CLO, Ltd.				Series 2017-1A, Class E (3 month		
Series 2020-12A, Class DR (3 month				CME Term SOFR + 5.962%)		
CME Term SOFR + 2.900%)				11.377%, 01/20/2030 (A)(F)	420,000	408,324
8.303%, 01/17/2032 (A)(F)		350,000	345,050	ICG US CLO, Ltd. Series 2022-1A, Class DJ (3 month		
Balboa Bay Loan Funding, Ltd.				CME Term SOFR + $5.730\%$ )		
Series 2020-1A, Class ER (3 month				11.146%, 07/20/2035 (A)(F)	325,000	324,007
CME Term SOFR + 6.662%) 12.074%, 01/20/2032 (A)(F)		500,000	479,847	Magnetite VII, Ltd.	,	, ,
Ballyrock CLO, Ltd.		500,000	179,017	Series 2012-7A, Class DR2 (3 month		
Series 2022-19A, Class D (3 month				CME Term SOFR + $4.762\%$ )	100.000	106.246
CME Term SOFR + 7.110%)				10.155%, 01/15/2028 (A)(F) Magnetite XII, Ltd	490,000	486,348
12.526%, 04/20/2035 (A)(F)		710,000	678,170	Magnetite XII, Ltd. Series 2015-12A, Class ER (3 month		
Barings CLO, Ltd.				CME Term SOFR + $5.942\%$ )		
Series 2018-3A, Class D (3 month CME Term SOFR + 3.162%)				11.335%, 10/15/2031 (A)(F)	300,000	299,991
8.577%, 07/20/2029 (A)(F)		250,000	249,987	Magnetite XXIV, Ltd.		
Series 2020-4A, Class E (3 month		,		Series 2019-24A, Class ER (3 month		
CME Term SOFR + 5.942%)				CME Term SOFR + $6.400\%$ )	250.000	245 (05
11.357%, 01/20/2032 (A)(F)		330,000	319,641	11.794%, 04/15/2035 (A)(F) MKS CLO, Ltd.	250,000	245,697
				Series 2017-2A, Class D (3 month		
				CME Term SOFR $+ 2.912\%$ )		
				9.2076 01/20/2021 (A)(E)	250.000	245 (51

8.327%, 01/20/2031 (A)(F)

245,656

250,000

Shares or

## High Yield Trust (continued)

	Principal Amount	Value
- ASSET BACKED SECURITIES (continued)		
Mountain View CLO IX, Ltd.		
Series 2015-9A, Class CR (3 month CME Term SOFR + 3.382%)		
8.775%, 07/15/2031 (A)(F) \$	250,000	\$ 233,955
Neuberger Berman CLO XVIII, Ltd.		
Series 2014-18A, Class DR2 (3 month		
CME Term SOFR + 6.182%) 11.594%, 10/21/2030 (A)(F)	250,000	249,979
Neuberger Berman CLO XVI-S, Ltd.	250,000	21,,,,,,
Series 2017-16SA, Class DR (3 month		
CME Term SOFR + $3.162\%$ )	400,000	206.000
8.555%, 04/15/2034 (A)(F) Neuberger Berman Loan Advisers	400,000	396,000
CLO, Ltd.		
Series 2017-25A, Class DR (3 month		
CME Term SOFR + 3.112%) 8.507%, 10/18/2029 (A)(F)	250,000	247 882
Series 2018-28A, Class D (3 month	250,000	247,882
CME Term SOFR + 3.112%)		
8.527%, 04/20/2030 (A)(F)	300,000	295,529
Oaktree CLO, Ltd. Series 2022-2A, Class DR (3 month		
CME Term SOFR $+ 4.500\%$		
9.831%, 07/15/2033 (A)(F)	450,000	450,000
Octagon 55, Ltd.		
Series 2021-1A, Class D (3 month CME Term SOFR + 3.362%)		
8.777%, 07/20/2034 (A)(F)	360,000	352,818
OHA Credit Funding, Ltd.		
Series 2020-7A, Class DR (3 month		
CME Term SOFR + 3.100%) 8.497%, 02/24/2037 (A)(F)	250,000	250,010
Palmer Square Loan Funding, Ltd.	200,000	200,010
Series 2022-3A, Class C (3 month		
CME Term SOFR + 5.400%) 10.794%, 04/15/2031 (A)(F)	390,000	390,237
Sculptor CLO XXVI, Ltd.	590,000	590,257
Series 2026-A, Class E (3 month		
CME Term SOFR + 7.512%)	200.000	266,601
12.927%, 07/20/2034 (A)(F) Symphony CLO, Ltd.	280,000	266,681
Series 2023-40A, Class D (3 month		
CME Term SOFR + 5.000%)		
10.344%, 01/14/2034 (A)(F)	160,000	161,537
Trinitas CLO XXVI, Ltd. Series 2023-26A, Class D (3 month		
CME Term SOFR + $4.500\%$ )		
9.831%, 01/20/2035 (A)(F)	870,000	870,000
Venture XVII CLO, Ltd. Series 2014-17A, Class DRR (3		
month CME Term SOFR + 3.082%)		
8.475%, 04/15/2027 (A)(F)	350,000	349,976
Voya CLO III, Ltd.		
Series 2020-3A, Class DR (3 month CME Term SOFR + 3.512%)		
8.927%, 10/20/2034 (A)(F)	500,000	488,518
TOTAL ASSET BACKED SECURITIES	,	
(Cost \$12,810,536)		\$ 12,800,853
COMMON STOCKS – 0.5%		
Communication services – 0.0%		
New Cotai, Inc., Class B (E)(I)(J)	3	0
Energy – 0.5%		
Berry Corp. Chord Energy Corp.	62,206 2,636	437,301 438,182
KCAD Holdings I, Ltd. (E)(I)(J)	165,553,563	430,102

## High Yield Trust (continued)

	Shares or Principal Amount	Value
COMMON STOCKS (continued)		
Energy (continued)		
MWO Holdings LLC (E)(I)(J) Permian Production (E)(J)	445	\$ 2,768
remnan rioduction (E)(J)	19,583	<u>11,750</u> 890,167
TOTAL COMMON STOCKS (Cost \$2,804,636	<u>(</u> )	\$ 890,167
PREFERRED SECURITIES – 0.5%	,	
Energy – 0.5%		
Equitrans Midstream Corp., 9.750%		
(9.750% to 3-31-24, then 3 month LIBOR + 8.150%)	23,712	527,592
MPLX LP, 9.538% (E)	8,125	289,900
TOTAL PREFERRED SECURITIES (Cost \$79	1,655)	\$ 817,492
ESCROW SHARES – 0.0%		
Arctic Canadian Diamonds Holding		
Units (E)(J)	494	67,018
TOTAL ESCROW SHARES (Cost \$0)		\$ 67,018
ESCROW CERTIFICATES – 0.0%	2 000 000	0
Adelphia Communications Corp. (E)(J) S Adelphia Communications Corp. (E)(J)	\$ 3,000,000 2,050,000	0
Adelphia Communications Corp. (E)(J)	1,025,000	0
Magellan Health, Inc. (E)(J)	1,930,000	0
TOTAL ESCROW CERTIFICATES (Cost \$338	3,778)	\$ 0
SHORT-TERM INVESTMENTS – 5.6%		
Short-term funds – 5.6%		
John Hancock Collateral Trust, 5.3645% (K)(L)	744,452	7,444,672
State Street Institutional Treasury Plus	744,452	7,444,072
Money Market Fund, Premier Class,		
5 20020/ (IZ)		
5.2903% (K)	2,663,999	2,663,999
TOTAL SHORT-TERM INVESTMENTS (Cost		2,663,999 \$ 10,108,671
TOTAL SHORT-TERM INVESTMENTS (Cost Total Investments (High Yield Trust)		\$ 10,108,671
TOTAL SHORT-TERM INVESTMENTS (Cost		
TOTAL SHORT-TERM INVESTMENTS (Cost Total Investments (High Yield Trust) (Cost \$200,065,692) - 101.6%		\$ 10,108,671 \$ <b>183,124,035</b>
TOTAL SHORT-TERM INVESTMENTS (Cost Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6% Other assets and liabilities, net – (1.6%) TOTAL NET ASSETS – 100.0%		\$ 10,108,671 \$ <b>183,124,035</b> (2,797,537)
TOTAL SHORT-TERM INVESTMENTS (Cost Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6% Other assets and liabilities, net – (1.6%)		\$ 10,108,671 \$ <b>183,124,035</b> (2,797,537)
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) - 101.6%         Other assets and liabilities, net - (1.6%)         TOTAL NET ASSETS - 100.0%         Currency Abbreviations CAD         Canadian Dollar		\$ 10,108,671 \$ <b>183,124,035</b> (2,797,537)
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend		\$ 10,108,671 \$ <b>183,124,035</b> (2,797,537)
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend CME         CME Group Published Rates		\$ 10,108,671 <b>183,124,035</b> (2,797,537)
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         CAD       Canadian Dollar         Security Abbreviations and Legend CME       CME Group Published Rates         CMT       Constant Maturity Treasury	\$10,108,224)	\$ 10,108,671 <b>183,124,035</b> (2,797,537)
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend CME         CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe	\$10,108,224)	\$ 10,108,671 <b>\$ 183,124,035</b> (2,797,537) <b>\$ 180,326,498</b> ind which may pay
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or	\$10,108,224) nts a payment-in-k cash. Rates showr	\$ 10,108,671 <b>\$ 183,124,035</b> (2,797,537) <b>\$ 180,326,498</b> ind which may pay
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend CME         CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment representations	\$10,108,224) nts a payment-in-k cash. Rates shown ate.	\$ 10,108,671 <b>\$ 183,124,035</b> (2,797,537) <b>\$ 180,326,498</b> ind which may pay
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend CME         CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment r         SOFR       Secured Overnight Financing R	\$10,108,224) nts a payment-in-k cash. Rates shown ate. ate	\$ 10,108,671 <b>\$ 183,124,035</b> (2,797,537) <b>\$ 180,326,498</b> ind which may pay h are the current
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment r.         SOFR       Secured Overnight Financing R         (A)       These securities are exempt fro the Securities Act of 1933. Suc	\$10,108,224) nts a payment-in-k cash. Rates showr ate. ate m registration unde h securities may be	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li> <li>ind which may pay are the current</li> <li>er Rule 144A of e resold, normally</li> </ul>
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment r:         SOFR       Secured Overnight Financing R         (A)       These securities are exempt fro the Securities Act of 1933. Suc to qualified institutional buyers.	\$10,108,224) nts a payment-in-k cash. Rates showr ate. ate m registration unde h securities may be in transactions ex	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li> <li>ind which may pay are the current</li> <li>er Rule 144A of e resold, normally empt from</li> </ul>
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment r.         SOFR       Securities are exempt fro the Securities Act of 1933. Suc to qualified institutional buyers, registration. Rule 144A securities	\$10,108,224) nts a payment-in-k cash. Rates showr ate. ate m registration unde h securities may be in transactions ex es amounted to \$12	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li> <li>ind which may pay are the current</li> <li>er Rule 144A of e resold, normally empt from</li> </ul>
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment r:         SOFR       Secured Overnight Financing R         (A)       These securities are exempt fro the Securities Act of 1933. Suc to qualified institutional buyers.	s10,108,224) nts a payment-in-k cash. Rates showr ate. ate m registration under h securities may be in transactions ex es amounted to \$12 as of 12-31-23.	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li> <li>ind which may pay a re the current</li> <li>er Rule 144A of e resold, normally empt from 37,060,749 or</li> </ul>
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         CAD         Canadian Dollar         Security Abbreviations and Legend CME         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment r.         SOFR       Securities Act of 1933. Suci to qualified institutional buyers. registration. Rule 144A securiti 76.0% of the fund's net assets a:         (B)       All or a portion of this security (C)	s10,108,224) nts a payment-in-k cash. Rates showr ate m registration under h securities may be in transactions ex es amounted to \$12 is on loan as of 12 is in default.	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li> <li>ind which may pay a re the current</li> <li>er Rule 144A of e resold, normally empt from 37,060,749 or</li> <li>2-31-23.</li> </ul>
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment r.         SOFR       Secured Overnight Financing R         (A)       These securities are exempt fro the Securities Act of 1933. Suci to qualified institutional buyers: registration. Rule 144A securiti 76.0% of the fund's net assets a:         (B)       All or a portion of this security         (C)       Non-income producing - Issuer         (D)       Perpetual bonds have no stated	s10,108,224) nts a payment-in-k cash. Rates showr ate m registration under h securities may be in transactions ex es amounted to \$12 is on loan as of 12 is in default.	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li> <li>ind which may pay a re the current</li> <li>er Rule 144A of e resold, normally empt from 37,060,749 or</li> <li>2-31-23.</li> </ul>
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment rate         SOFR       Secured Overnight Financing R         (A)       These securities are exempt fro the Securities Act of 1933. Suct to qualified institutional buyers. registration. Rule 144A securiti 76.0% of the fund's net assets at         (B)       All or a portion of this security         (C)       Non-income producing - Issuer         (D)       Perpetual bonds have no stated maturity date is next call date.	s10,108,224) nts a payment-in-k cash. Rates showr ate. m registration under h securities may be in transactions ex es amounted to \$12 is on loan as of 12 is in default. maturity date. Dat	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li> <li>ind which may pay a re the current</li> <li>er Rule 144A of e resold, normally empt from 37,060,749 or</li> <li>2-31-23.</li> <li>e shown as</li> </ul>
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment ra         SOFR       Secured Overnight Financing R         (A)       These securities are exempt fro the Securities Act of 1933. Suci to qualified institutional buyers, registration. Rule 144A securiti 76.0% of the fund's net assets at         (B)       All or a portion of this security (C)       Non-income producing - Issuer         (D)       Perpetual bonds have no stated maturity date is next call date.         (E)       Security is valued using signification.	s10,108,224) nts a payment-in-k cash. Rates showr ate. m registration under h securities may be in transactions ex es amounted to \$12 as of 12-31-23. is on loan as of 12 is in default. maturity date. Dat	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li> <li>ind which may pay a re the current</li> <li>er Rule 144A of e resold, normally empt from 37,060,749 or</li> <li>2-31-23.</li> <li>e shown as</li> <li>inputs and is</li> </ul>
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment rate         SOFR       Secured Overnight Financing R         (A)       These securities are exempt fro the Securities Act of 1933. Suct to qualified institutional buyers. registration. Rule 144A securiti 76.0% of the fund's net assets at         (B)       All or a portion of this security         (C)       Non-income producing - Issuer         (D)       Perpetual bonds have no stated maturity date is next call date.	s10,108,224) nts a payment-in-k cash. Rates showr ate. m registration under h securities may be in transactions ex es amounted to \$12 as of 12-31-23. is on loan as of 12 is in default. maturity date. Dat	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li> <li>ind which may pay a re the current</li> <li>er Rule 144A of e resold, normally empt from 37,060,749 or</li> <li>2-31-23.</li> <li>e shown as</li> <li>inputs and is</li> </ul>
TOTAL SHORT-TERM INVESTMENTS (Cost         Total Investments (High Yield Trust) (Cost \$200,065,692) – 101.6%         Other assets and liabilities, net – (1.6%)         TOTAL NET ASSETS – 100.0%         Currency Abbreviations CAD         Canadian Dollar         Security Abbreviations and Legend         CME       CME Group Published Rates         CMT       Constant Maturity Treasury         LIBOR       London Interbank Offered Rate         PIK       Pay-in-Kind Security - Represe interest in additional par and/or rate and most recent payment rs         SOFR       Secured Overnight Financing R         (A)       These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, registration. Rule 144A securitific 76.0% of the fund's net assets at (B)         All or a portion of this security (C)       Non-income producing - Issuer         (D)       Perpetual bonds have no stated maturity date is next call date.         (E)       Security is valued using signific classified as Level 3 in the fair	s10,108,224) nts a payment-in-k cash. Rates shown ate. ate m registration under h securities may be in transactions ex es amounted to \$12 as of 12-31-23. is on loan as of 12 is in default. maturity date. Dat cant unobservable i value hierarchy. R	<ul> <li>\$ 10,108,671</li> <li>\$ 183,124,035 (2,797,537)</li> <li>\$ 180,326,498</li>     &lt;</ul>

35

#### High Yield Trust (continued)

(G)	Zero coupon bonds are issued at a discount from their principal amount in lieu of paying interest periodically. Rate shown is the
	effective yield at period end.

- (H) Term loans are variable rate obligations. The rate shown represents the rate at period end.
- (I) Restricted security as to resale, excluding 144A securities. For more information on this security refer to the Notes to financial statements.

#### DERIVATIVES

#### **FUTURES**

#### High Yield Trust (continued)

- (J) Non-income producing security.
- (K) The rate shown is the annualized seven-day yield as of 12-31-23.
- (L) Investment is an affiliate of the fund, the advisor and/or subadvisor.
  - This security represents the investment of cash collateral received for securities lending.

	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
5-Year U.S. Treasury Note Futures	81	Long	Mar 2024	\$8,612,816	\$8,810,648	\$197,832
						\$197.832

^ Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

#### FORWARD FOREIGN CURRENCY CONTRACTS

Contra	act to buy	Contr	act to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
EUR	442,617	USD	469,263	BNP	1/19/2024	\$19,669	_
MXN	195,721	USD	10,665	JPM	1/19/2024	832	_
USD	1,713	CAD	2,334	JPM	1/19/2024	—	\$(49)
						\$20,501	\$(49)

#### **SWAPS**

#### Credit default swaps - Buyer

Counterparty (OTC)/ Centrally cleared	Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
	The Goodyear Tire &									
Centrally cleared	Rubber Company	470,000	USD	\$470,000	5.000%	Quarterly	Jun 2027	\$(5,903)	\$(40,040)	\$(45,943)
	General Motors									
Centrally cleared	Company	380,000	USD	380,000	5.000%	Quarterly	Dec 2028	(50,141)	(9,713)	(59,854)
	Southwest Airlines									
Centrally cleared	Company	1,152,000	USD	1,152,000	1.000%	Quarterly	Dec 2028	5,829	(10,264)	(4,435)
				\$2.002.000				\$(50,215)	\$(60.017)	\$(110.232)

#### Credit default swaps - Seller

Counterparty (OTC)/ Centrally <u>cl</u> eared	<b>Reference</b> obligation	Implied credit spread	Notional amount	Currency	USD notional amount	Received fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	Occidental Petroleum Corp.	0.655%	750,000	USD	\$750,000	1.000%	Quarterly	Jun 2026	\$(17,024)	\$23,346	\$6,322
Centrally cleared	Ford Motor Company	1.362%	800,000	USD	800,000	5.000%	Quarterly	Dec 2026	73,444	5,321	78,765
Centrally cleared	American Axle &										
	Manufacturing, Inc.	4.192%	470,000	USD	470,000	5.000%	Quarterly	Dec 2028	(987)	17,127	16,140
Centrally cleared	CDX.NA.HY.41	3.559%	2,484,900	USD	2,484,900	5.000%	Quarterly	Dec 2028	50,544	98,953	149,497
Centrally cleared	Ford Motor Company	2.015%	380,000	USD	380,000	5.000%	Quarterly	Dec 2028	39,657	9,903	49,560
Centrally cleared	United Airlines Holdings	4.780%	768,000	USD	768,000	5.000%	Quarterly	Dec 2028	(6,403)	14,343	7,940
					\$5,652,900	•			\$139,231	\$168,993	\$308,224

36

Derivatives Currency Abbreviations CAD Canadian Dollar EUR Euro

MXN Mexican Peso USD U.S. Dollar

#### High Yield Trust (continued)

Derivatives AbbreviationsBNPBNP ParibasJPMJPMorgan Chase Bank, N.A.OTCOver-the-counter

See Notes to financial statements regarding investment transactions and other derivatives information.

#### **Investment Quality Bond Trust**

	Shares or Principal Amount	Value			Shares or Principal Amount		Value
- U.S. GOVERNMENT AND AGENCY OBLIGA 65.3%	TIONS -		U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)	_			
U.S. Government – 26.3%			U.S. Government Agency (continued)				
U.S. Treasury Bonds			Government National				
1.250%, 05/15/2050 \$	4,170,000	\$ 2,247,076	Mortgage Association (continued)				
1.875%, 11/15/2051	4,890,000	3,091,397	4.000%, TBA (B)	\$	2,600,000	\$	2,483,860
2.250%, 08/15/2046	3,655,000	2,598,619	4.000%, 11/15/2040 to 02/15/2042		17,878		17,331
2.500%, 02/15/2045 (A)	1,619,000	1,225,950	4.500%, TBA (B)		4,600,000		4,490,834
2.500%, 02/15/2046	648,000	486,228	5.000%, TBA (B)		2,900,000		2,882,391
3.000%, 11/15/2044 to 08/15/2052	11,680,000	9,580,970	6.000%, 08/15/2032 to 04/15/2035		22,577		23,385
3.125%, 08/15/2044 (A)	5,535,000	4,686,804	6.500%, 06/15/2028 to 02/15/2035		11,011		11,274
3.125%, 05/15/2048	3,205,000	2,670,166	7.000%, 11/15/2031 to 11/15/2033		46,210		47,403
3.375%, 08/15/2042 to 05/15/2044	2,490,000	2,203,383					83,658,703
3.625%, 02/15/2053 to 05/15/2053	2,985,000	2,758,818	TOTAL U.S. GOVERNMENT AND AG	ENCY OF	BUGATIONS		
3.750%, 11/15/2043	2,253,000	2,105,499	(Cost \$152,526,060)		DEIGATIONS	\$	140,024,585
4.375%, 11/15/2039	1,170,000	1,218,765	<u> </u>			Ψ	140,024,505
U.S. Treasury Inflation			FOREIGN GOVERNMENT OBLIGAT	FIONS -	2.9%		
Protected Securities			Angola – 0.1%				
0.250%, 07/15/2029 to 02/15/2050	5,338,930	4,202,079	Republic of Angola				
1.375%, 07/15/2033	212,743	206,236	8.000%, 11/26/2029		200,000		177,380
U.S. Treasury Notes			Benin – 0.1%				
1.625%, 05/15/2031	6,790,000	5,824,282	Republic of Benin				
1.875%, 02/15/2032	3,110,000	2,673,750	4.950%, 01/22/2035	EUR	305,000		264,381
2.750%, 08/15/2032	2,945,000	2,696,976	Bermuda – 0.2%	Lon	202,000		201,001
3.375%, 05/15/2033	1,025,000	983,680	Government of Bermuda				
3.875%, 08/15/2033	1,805,000	1,802,744	2.375%, 08/20/2030 (C)	\$	200,000		171,178
4.500%, 11/15/2033	2,525,000	2,650,855	5.000%, 07/15/2032 (C)	φ	200,000		198,400
4.625%, 10/15/2026	445,000	451,605	5.000 <i>%</i> , 07/15/2052 (C)		200,000		
		56,365,882					369,578
U.S. Government Agency – 39.0%			Brazil – 0.5%				
Federal Home Loan Mortgage Corp.			Federative Republic of Brazil				
2.000%, 03/01/2051	2,751,550	2,260,650	10.000%, 01/01/2031	BRL	4,983,000		1,012,832
2.500%, 01/01/2052 to 05/01/2052	4,103,559	3,495,004	Chile – 0.0%				
3.000%, 12/01/2046 to 04/01/2048	239,157	215,305	Republic of Chile				
3.500%, 03/01/2048 to 06/01/2048	647,129	604,037	1.250%, 01/22/2051	EUR	165,000		101,660
5.000%, 12/01/2034 to 09/01/2052	2,027,548	2,012,636	Colombia – 0.2%				
6.500%, 04/01/2029 to 08/01/2034	4,130	4,321	Republic of Colombia				
7.500%, 12/01/2025 to 05/01/2028	834	852	5.000%, 06/15/2045	\$	200,000		154,998
Federal National Mortgage Association			5.625%, 02/26/2044		200,000		167,903
2.000%, TBA (B)	3,600,000	3,132,056					322,901
2.000%, 04/01/2051 to 05/01/2051	8,231,208	6,757,528	Costa Rica – 0.1%				
2.500%, TBA (B)	3,100,000	2,640,328	Republic of Costa Rica				
2.500%, 07/01/2030 to 04/01/2050	1,173,703	1,029,370	6.550%, 04/03/2034 (C)		200,000		207,000
2.660%, 03/01/2027	758,048	719,620	Hungary – 0.4%		200,000		201,000
3.000%, TBA (B)	1,400,000	1,239,219					
3.500%, 06/01/2046 to 05/01/2048	2,392,347	2,232,915	Republic of Hungary 1.625%, 04/28/2032	EUR	735,000		658,114
4.000%, TBA (B)	3,700,000	3,501,701	6.125%, 05/22/2028 (C)	S	235,000		244,092
4.500%, TBA (B)	5,275,000	5,117,572	0.125 / 0, 0512212020 (C)	φ	255,000		
5.000%, TBA (B)	2,600,000	2,573,999					902,206
5.000%, 09/01/2052	1,950,008	1,934,232	Indonesia – 0.2%				
5.500%, TBA (B)	10,230,000	10,280,356	Republic of Indonesia				
6.000%, TBA (B)	13,200,000	13,410,385	1.100%, 03/12/2033	EUR	530,000		461,517
Government National			Ivory Coast – 0.1%				
Mortgage Association			Republic of Ivory Coast				
2.000%, 12/20/2050	2,584,967	2,188,854	4.875%, 01/30/2032		225,000		208,835
3.000%, TBA (B)	4,900,000	4,439,245					
3.500%, TBA (B)	4,200,000	3,912,040					

#### **Investment Quality Bond Trust (continued)**

	Shares or Principal Amount	Value
FOREIGN GOVERNMENT OBLIGAT	IONS (continued)	
North Macedonia – 0.2%		
Republic of North Macedonia		
2.750%, 01/18/2025	EUR 210,000	\$ 226,021
3.675%, 06/03/2026 (C)	265,000	283,361
		509,382
Philippines – 0.2%		
Republic of the Philippines		
1.200%, 04/28/2033	330,000	
1.750%, 04/28/2041	200,000	
		445,526
Romania – 0.5%		
Republic of Romania	225 000	247 709
2.625%, 12/02/2040 (C) 2.750%, 04/14/2041	335,000 815,000	
3.375%, 02/08/2038	170,000	
	170,000	997,121
Saudi Arabia – 0.1%		<i>JJI</i> ,121
Kingdom of Saudi Arabia		
2.000%, 07/09/2039	155,000	132,145
5.000%, 01/18/2053 (C)	\$ 200,000	
		320,409
TOTAL FOREIGN GOVERNMENT OBL	IGATIONS (Cost	
\$7,597,645)		\$ 6,300,728
CORPORATE BONDS – 29.5%		
Communication services – 1.9%		
AT&T, Inc.		
3.550%, 09/15/2055	348,000	250,204
3.800%, 12/01/2057	51,000	
Charter Communications Operating LLC		
2.250%, 01/15/2029	80,000	
3.500%, 03/01/2042	42,000	
5.125%, 07/01/2049	45,000	
5.750%, 04/01/2048 6.484%, 10/23/2045	65,000 20,000	
6.834%, 10/23/2045	40,000	
Comcast Corp.	+0,000	57,755
3.750%, 04/01/2040	215,000	184,939
Cox Communications, Inc.		
2.600%, 06/15/2031 (C)	130,000	110,140
Discovery Communications LLC		
3.625%, 05/15/2030	65,000	
4.000%, 09/15/2055	246,000	· · · · · · · · · · · · · · · · · · ·
5.200%, 09/20/2047 5.300%, 05/15/2049	93,000 247,000	
IHS Holding, Ltd.	247,000	212,000
6.250%, 11/29/2028 (C)	200,000	161,700
Lamar Media Corp.	,000	,. 50
3.625%, 01/15/2031	315,000	279,878
Paramount Global		
	75.000	55 410
4.375%, 03/15/2043	75,000	
4.950%, 01/15/2031 (D)	160,000	151,732
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044		151,732
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc.	160,000 115,000	151,732 92,104
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc. 3.800%, 03/15/2032	160,000	151,732 92,104
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc. 3.800%, 03/15/2032 Sirius XM Radio, Inc.	160,000 115,000	151,732 92,104 96,623
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc. 3.800%, 03/15/2032	160,000 115,000 105,000	151,732 92,104 96,623 152,599
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc. 3.800%, 03/15/2032 Sirius XM Radio, Inc. 4.000%, 07/15/2028 (C)	160,000 115,000 105,000 165,000	151,732 92,104 96,623 152,599
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc. 3.800%, 03/15/2032 Sirius XM Radio, Inc. 4.000%, 07/15/2028 (C) 4.125%, 07/01/2030 (C) Time Warner Cable LLC 4.500%, 09/15/2042	160,000 115,000 105,000 165,000 40,000 455,000	151,732 92,104 96,623 152,599 35,643 357,055
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc. 3.800%, 03/15/2032 Sirius XM Radio, Inc. 4.000%, 07/15/2028 (C) 4.125%, 07/01/2030 (C) Time Warner Cable LLC 4.500%, 09/15/2042 5.875%, 11/15/2040	160,000 115,000 105,000 165,000 40,000	151,732 92,104 96,623 152,599 35,643 357,055
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc. 3.800%, 03/15/2032 Sirius XM Radio, Inc. 4.000%, 07/15/2028 (C) 4.125%, 07/01/2030 (C) Time Warner Cable LLC 4.500%, 09/15/2042 5.875%, 11/15/2040 T-Mobile USA, Inc.	160,000 115,000 105,000 165,000 40,000 455,000 65,000	151,732 92,104 96,623 152,599 35,643 357,055 58,838
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc. 3.800%, 03/15/2032 Sirius XM Radio, Inc. 4.000%, 07/15/2028 (C) 4.125%, 07/01/2030 (C) Time Warner Cable LLC 4.500%, 09/15/2042 5.875%, 11/15/2040 T-Mobile USA, Inc. 2.050%, 02/15/2028	160,000 115,000 105,000 165,000 40,000 455,000 65,000	151,732 92,104 96,623 152,599 35,643 357,055 58,838 135,343
4.950%, 01/15/2031 (D) 5.250%, 04/01/2044 Rogers Communications, Inc. 3.800%, 03/15/2032 Sirius XM Radio, Inc. 4.000%, 07/15/2028 (C) 4.125%, 07/01/2030 (C) Time Warner Cable LLC 4.500%, 09/15/2042 5.875%, 11/15/2040 T-Mobile USA, Inc.	160,000 115,000 105,000 165,000 40,000 455,000 65,000	151,732 92,104 96,623 152,599 35,643 357,055 58,838 135,343 109,055

#### Principal Value Amount **CORPORATE BONDS** (continued) **Communication services (continued)** T-Mobile USA, Inc. (continued) 100,000 \$ \$ 5.750%, 01/15/2034 106,064 WarnerMedia Holdings, Inc. 4.279%, 03/15/2032 130,000 118,977 5.050%, 03/15/2042 35.000 30.855 WMG Acquisition Corp. 3.000%, 02/15/2031 (C) 75,000 64,284 3.750%, 12/01/2029 (C) 85,000 77,348 3.875%, 07/15/2030 (C) 450,000 407,136 3,978,396 Consumer discretionary - 1.0% AutoZone, Inc. 4.750%, 08/01/2032 to 02/01/2033 115,000 113,705 6.550%, 11/01/2033 75,000 83,324 Hanesbrands, Inc. 4.875%, 05/15/2026 (C) 50,000 48,231 Howard University 2.701%, 10/01/2029 100,000 88,781 2.801%, 10/01/2030 100,000 87.722 3.476%, 10/01/2041 120,000 89,084 LKQ Corp. 5.750%, 06/15/2028 85,000 86,995 O'Reilly Automotive, Inc. 4.700%, 06/15/2032 205,000 202,788 Service Corp. International 3.375%, 08/15/2030 292,152 335,000 5.125%, 06/01/2029 507,000 496,860 Tapestry, Inc. 7.050%, 11/27/2025 65,000 66,430 Taylor Morrison Communities, Inc. 5.125%, 08/01/2030 (C) 40,000 38,695 5.750%, 01/15/2028 (C) 302,000 303,385 The William Carter Company 5.625%, 03/15/2027 (C) 105,000 103,687 2,101,839 Consumer staples – 0.9% Bacardi, Ltd. 5.400%, 06/15/2033 (C) 100,000 100,500 General Mills, Inc. 4.950%, 03/29/2033 40,000 40,552 Kenvue, Inc. 5.050%, 03/22/2053 100,000 103,459 Minerva Luxembourg SA 8.875%, 09/13/2033 (C) 200,000 211,459 NBM US Holdings, Inc. 7.000%, 05/14/2026 (C) 420,000 424,809 Ohio Edison Company 5.500%, 01/15/2033 (C) 90,000 91,087 Philip Morris International, Inc. 4.875%, 02/15/2028 195,000 197,083 5.125%, 11/17/2027 to 02/15/2030 305.000 310.082 5.375%, 02/15/2033 140,000 143,599 5.625%, 11/17/2029 to 09/07/2033 225,000 235,393 Sysco Corp. 5.750%, 01/17/2029 80,000 83.334 1,941,357 Energy - 2.9% Aker BP ASA 5.600%, 06/13/2028 (C) 175,000 178,386 6.000%, 06/13/2033 (C) 175,000 181,774 BP Capital Markets America, Inc. 2.939%, 06/04/2051 15,000 10,390 4.812%, 02/13/2033 230,000 231,889

130,000

132,272

**Investment Quality Bond Trust (continued)** 

Shares or

4.893%, 09/11/2033

Shares or

#### **Investment Quality Bond Trust (continued)**

		Shares or Principal	¥7. 1
	-	Amount	Value
CORPORATE BONDS (continued)			
Energy (continued) Chargiera Energy Partners L P			
Cheniere Energy Partners LP 4.500%, 10/01/2029	\$	70,000	\$ 66,953
Columbia Pipelines Holding	Ψ	70,000	φ 00,755
Company LLC			
6.042%, 08/15/2028 (C)		160,000	165,137
Columbia Pipelines Operating			
Company LLC 5.927%, 08/15/2030 (C)		90,000	93,061
6.036%, 11/15/2033 (C)		150,000	157,091
6.544%, 11/15/2053 (C)		95,000	104,596
ConocoPhillips Company		*	,
4.025%, 03/15/2062		45,000	36,494
5.050%, 09/15/2033		70,000	71,917
5.700%, 09/15/2063		120,000	129,863
Diamondback Energy, Inc. 6.250%, 03/15/2033		65,000	69,454
Ecopetrol SA		05,000	09,434
4.625%, 11/02/2031		95,000	80,588
8.625%, 01/19/2029		345,000	367,669
EIG Pearl Holdings Sarl			
3.545%, 08/31/2036 (C)		200,000	174,000
Enbridge, Inc.		205 000	206 (22
5.700%, 03/08/2033 6.000%, 11/15/2028		295,000 75,000	306,622 78,740
8.500%, (8.500% to 1-15-34, then 5		75,000	78,740
Year CMT + $4.431\%$ to $1-15-54$ ,			
then 5 Year CMT + 5.181%),			
01/15/2084		175,000	186,138
Energo-Pro AS		215.000	200 5 5
8.500%, 02/04/2027 (C) Energy Transfer LP		315,000	308,565
5.250%, 04/15/2029		130,000	130,972
6.050%, 12/01/2026		100,000	102,809
6.400%, 12/01/2030		260,000	277,992
EQM Midstream Partners LP			
6.500%, 07/01/2027 (C)		15,000	15,273
Equinor ASA		125.000	107.011
3.625%, 04/06/2040 3.700%, 04/06/2050		125,000 15,000	107,911 12,380
Hess Corp.		15,000	12,500
7.125%, 03/15/2033		18,000	20,804
7.300%, 08/15/2031		95,000	109,489
Leviathan Bond, Ltd.			
6.500%, 06/30/2027 (C)		235,000	220,516
Marathon Oil Corp. 6.600%, 10/01/2037		70,000	73,956
MPLX LP		70,000	75,950
1.750%, 03/01/2026		105,000	98,221
Occidental Petroleum Corp.			, ,,
6.125%, 01/01/2031		18,000	18,687
6.625%, 09/01/2030		210,000	223,337
7.500%, 05/01/2031		10,000	11,213
ONEOK, Inc. 3.100%, 03/15/2030		10,000	8,973
3.400%, 09/01/2029		10,000 130,000	119,807
4.350%, 03/15/2029		40,000	38,872
6.100%, 11/15/2032		80,000	85,007
Ovintiv, Inc.			
6.625%, 08/15/2037		95,000	98,355
Patterson-UTI Energy, Inc.			
5.150%, 11/15/2029		150,000	143,084
7.150%, 10/01/2033 Shell International Finance BV		70,000	74,158
		55,000	41,660
2.875%, 11/26/2041			

Investment Quanty Done	i iiu		icu)
		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			
Energy (continued)			
Shell International			
Finance BV (continued)	¢	75.000	¢ 56.242
3.250%, 04/06/2050	\$	75,000	\$ 56,343
Targa Resources Corp. 6.125%, 03/15/2033		55,000	57,906
6.150%, 03/01/2029		90,000	94,113
6.250%, 07/01/2052		50,000	51,598
Targa Resources Partners LP		100.000	01.010
4.000%, 01/15/2032		100,000	91,313
4.875%, 02/01/2031 The Williams Companies, Inc.		20,000	19,428
4.650%, 08/15/2032		145,000	141,347
5.650%, 03/15/2033		85,000	88,792
Transcontinental Gas Pipe Line			
Company LLC			
3.250%, 05/15/2030		60,000	54,386
Viper Energy, Inc.		257.000	252 227
5.375%, 11/01/2027 (C) Western Midstream Operating LP		257,000	252,327
4.750%, 08/15/2028		70,000	68,331
6.150%, 04/01/2033		115,000	119,470
		- ,	6,310,285
Financials – 9.9%			0,010,200
ABN AMRO Bank NV			
6.339%, (6.339% to 9-18-26, then 1			
Year CMT + 1.650%), 09/18/2027 (C)		200,000	204,364
American Express Company			
6.338%, (6.338% to 10-30-25, then			
Overnight SOFR + 1.330%), 10/30/2026		235,000	239,595
ANZ New Zealand International, Ltd.		255,000	239,393
5.355%, 08/14/2028 (C)		310,000	316,937
Aon Corp.			
5.350%, 02/28/2033		75,000	76,917
Athene Global Funding			100.001
2.646%, 10/04/2031 (C)		225,000	182,801
2.717%, 01/07/2029 (C) Athene Holding, Ltd.		355,000	308,635
5.875%, 01/15/2034		115,000	116,052
Banca Comerciala Romana SA		- ,	- ,
7.625%, (7.625% to 5-19-26, then 3			
month EURIBOR $+ 4.539\%$ ),			
05/19/2027 Dense Transilianis SA	EUR	100,000	116,235
Banca Transilvania SA 8.875%, (8.875% to 4-27-26, then 1			
Year EURIBOR ICE Swap Rate +			
5.580%), 04/27/2027		100,000	116,060
Bank of America Corp.			
1.898%, (1.898% to 7-23-30, then			
Overnight SOFR + 1.530%),	¢	120.000	00.170
07/23/2031 1.922%, (1.922% to 10-24-30, then	\$	120,000	98,168
1.922%, $(1.922%$ to $10-24-30$ , then Overnight SOFR + $1.370\%$ ),			
10/24/2031		180,000	146,133
2.572%, (2.572% to 10-20-31, then		100,000	110,100
Overnight SOFR + 1.210%),			
10/20/2032		110,000	91,198
2.592%, (2.592% to 4-29-30, then			
Overnight SOFR $+ 2.150\%$ ),		0.45 000	011 100
04/29/2031 2.687%, (2.687% to 4-22-31, then		245,000	211,139
Overnight SOFR + 1.320%,			
04/22/2032		600,000	506,658
		,	

#### **Investment Quality Bond Trust (continued)**

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			CORPORATE BONDS (continued)		
Financials (continued)			Financials (continued)		
Bank of America Corp. (continued)			Danske Bank A/S		
2.972%, (2.972% to 2-4-32, then			5.375%, 01/12/2024 (C)	\$ 235,000	\$ 234,946
Overnight SOFR $+ 1.330\%$ ),			Deutsche Bank AG		
02/04/2033 2 104% (2 104% to 7 22 20 then 2	\$ 30,00	0 \$ 25,525	7.079%, (7.079% to 11-10-32, then $O_{\text{var}}$ is the $O_{\text{var}}$		
3.194%, (3.194% to 7-23-29, then 3 month CME Term SOFR +			Overnight SOFR + 3.650%), 02/10/2034	200,000	205,669
1.442%), 07/23/2030	270,00	0 244,811	Discover Financial Services	200,000	203,007
3.419%, (3.419% to 12-20-27, then 3			7.964%, (7.964% to 11-2-33, then		
month CME Term SOFR +			SOFR Compounded Index + 3.370%),		
1.302%), 12/20/2028	50,00	0 47,096	11/02/2034	260,000	289,245
4.376%, (4.376% to 4-27-27, then Overnight SOFR + 1.580%),			Equitable Financial Life Global Funding 1.800%, 03/08/2028 (C)	315,000	275,914
04/27/2028	285,00	0 278,530	Equitable Holdings, Inc.	515,000	275,914
5.202%, (5.202% to 4-25-28, then	,		4.350%, 04/20/2028	120,000	115,861
Overnight SOFR + 1.630%),			FirstCash, Inc.		
04/25/2029	230,00	0 231,423	4.625%, 09/01/2028 (C)	250,000	233,361
5.933%, (5.933% to 9-15-26, then Overnight SOFR + 1.340%),			5.625%, 01/01/2030 (C) GTP Acquisition Partners I LLC	220,000	210,687
09/15/2027	260,00	0 265,285	3.482%, 06/16/2025 (C)	730,000	709,699
Bank of Ireland Group PLC	200,00		HSBC Holdings PLC	120,000	, 0,,0,,,
6.253%, (6.253% to 9-16-25, then 1			2.206%, (2.206% to 8-17-28, then		
Year CMT + 2.650%), 09/16/2026 (C)	345,00	0 348,640	Overnight SOFR + 1.285%),		
Barclays PLC $0.625\%$ to 6.15.20 then 5			08/17/2029 5 402% (5 402% to 8 11 22 then	410,000	357,900
9.625%, (9.625% to 6-15-30, then 5 Year SOFR ICE Swap Rate +			5.402%, (5.402% to 8-11-32, then Overnight SOFR + 2.870%),		
5.775%), 12/15/2029 (E)	225,00	0 233,719	08/11/2033	570,000	572,470
BNP Paribas SA			5.887%, (5.887% to 8-14-26, then		
5.894%, (5.894% to 12-5-33, then			Overnight SOFR + 1.570%),		
Overnight SOFR + $1.866\%$ ),	250.00	0 261,166	08/14/2027	200,000	202,769
12/05/2034 (C) BPCE SA	250,00	201,100	6.161%, (6.161% to 3-9-28, then Overnight SOFR + 1.970%),		
6.714%, (6.714% to 10-19-28, then			03/09/2029	200,000	206,518
Overnight SOFR + 2.270%),			6.547%, (6.547% to 6-20-33, then		
10/19/2029 (C)	500,00	0 526,452	Overnight SOFR + $2.980\%$ ),		244.540
7.003%, (7.003% to 10-19-33, then Overnight SOFR + 2.590%),			06/20/2034 7.399%, (7.399% to 11-13-33, then	255,000	266,510
10/19/2034 (C)	340,00	0 369,514	Overnight SOFR + $3.020\%$ ),		
Capital One Financial Corp.	,		11/13/2034	200,000	219,394
1.878%, (1.878% to 11-2-26, then			Huntington Bancshares, Inc.		
Overnight SOFR + $0.855\%$ ),	105.00	166 402	6.208%, (6.208% to 8-21-28, then		
11/02/2027 3.273%, (3.273% to 3-1-29, then	185,00	0 166,402	Overnight SOFR + 2.020%), 08/21/2029	35,000	36,090
Overnight SOFR $+ 1.790\%$ ),			Intercontinental Exchange, Inc.	55,000	50,070
03/01/2030	240,00	0 214,345	4.350%, 06/15/2029	55,000	54,822
5.247%, (5.247% to 7-26-29, then			Intesa Sanpaolo SpA	200.000	204.047
Overnight SOFR + 2.600%), 07/26/2030	170,00	0 167,030	6.625%, 06/20/2033 (C) 7.800%, 11/28/2053 (C)	200,000 200,000	204,947 219,594
5.468%, (5.468% to 2-1-28, then	170,00	107,050	JPMorgan Chase & Co.	200,000	217,574
Overnight SOFR + 2.080%),			2.545%, (2.545% to 11-8-31, then		
02/01/2029	75,00	0 74,778	Overnight SOFR + 1.180%),		
5.817%, (5.817% to 2-1-33, then Overnight SOFR + 2.600%),			11/08/2032 3.509%, (3.509% to 1-23-28, then 3	115,000	95,954
02/01/2034	60,00	0 59,708	month CME Term SOFR +		
6.312%, (6.312% to 6-8-28, then		• • • • • • • • • • • • • • • • • • • •	1.207%), 01/23/2029	285,000	270,058
Overnight SOFR + 2.640%),			3.702%, (3.702% to 5-6-29, then 3		
06/08/2029	115,00	0 117,980	month CME Term SOFR +	(5.000	(1.171
6.377%, (6.377% to 6-8-33, then Overnight SOFR + 2.860%),			1.422%), 05/06/2030 4.005%, (4.005% to 4-23-28, then 3	65,000	61,171
06/08/2034	110,00	0 113,212	month CME Term SOFR +		
7.624%, (7.624% to 10-30-30, then	.,		1.382%), 04/23/2029	315,000	303,075
Overnight SOFR + 3.070%),			5.299%, (5.299% to 7-24-28, then		
10/30/2031 Corebridge Financial, Inc.	130,00	0 142,855	Overnight SOFR + 1.450%), 07/24/2029	175,000	177,574
3.850%, 04/05/2029	75,00	0 70,673	0112412027	175,000	177,374
6.050%, 09/15/2033 (C)	35,00				

Shares or

#### **Investment Quality Bond Trust (continued)**

		Shares or Principal	Value	
	-	Amount	value	
CORPORATE BONDS (continued)				
inancials (continued) PMorgan Chase & Co. (continued)				
6.070%, (6.070% to 10-22-26, then				
Overnight SOFR + 1.330%),	¢	115 000	÷	
10/22/2027 I&T Bank Corp.	\$	115,000	\$ 118,302	
5.053%, (5.053% to 1-27-33, then				
Overnight SOFR + 1.850%),				
01/27/2034		230,000	217,925	
7.413%, (7.413% to 10-30-28, then Overnight SOFR + 2.800%),				
10/30/2029		170,000	182,857	
Ianufacturers & Traders Trust Company				
4.700%, 01/27/2028		250,000	242,871	
farsh & McLennan Companies, Inc. 4.750%, 03/15/2039		70,000	68,044	
Bank SA		70,000	08,044	
0.966%, (0.966% to 9-21-26, then 3				
month EURIBOR + 1.250%),				
09/21/2027 Ietropolitan Life Global Funding I	EUR	100,000	95,279	
2.400%, 01/11/2032 (C)	\$	500,000	414,580	
lorgan Stanley	Ŷ	200,000		
1.794%, (1.794% to 2-13-31, then				
Overnight SOFR + $1.034\%$ ),		270.000	215 601	
02/13/2032 1.928%, (1.928% to 4-28-31, then		270,000	215,601	
Overnight SOFR + $1.020\%$ ),				
04/28/2032		200,000	160,825	
2.239%, (2.239% to 7-21-31, then Overnight SOFR + 1.178%),				
07/21/2032		245,000	199,979	
4.210%, (4.210% to 4-20-27, then		,		
Overnight SOFR + 1.610%),				
04/20/2028 5 164% (5 164% to 4 20 28 then		155,000	151,500	
5.164%, (5.164% to 4-20-28, then Overnight SOFR + 1.590%),				
04/20/2029		265,000	266,515	
5.449%, (5.449% to 7-20-28, then				
Overnight SOFR + 1.630%),		55 000	56,042	
07/20/2029 6.407%, (6.407% to 11-1-28, then		55,000	30,042	
Overnight SOFR $+$ 1.830%),				
11/01/2029		515,000	545,789	
ISCI, Inc. 3 625% 11/01/2031 (C)		102 000	168,987	
3.625%, 11/01/2031 (C) 3.875%, 02/15/2031 (C)		192,000 63,000	57,562	
4.000%, 11/15/2029 (C)		90,000	84,589	
asdaq, Inc.		100 000	100.000	
5.550%, 02/15/2034 Jational Rural Utilities Cooperative		100,000	103,885	
Finance Corp.				
5.800%, 01/15/2033		100,000	105,899	
TP Bank NYRT				
7.350%, (7.350% to 3-4-25, then 3 month EURIBOR + 4.523%),				
03/04/2026	EUR	185,000	209,622	
7.500%, (7.500% to 5-25-26, then 1	2010	105,000	207,022	
Year CMT + 3.711%), 05/25/2027	\$	200,000	206,148	
ciete Generale SA				
6.221%, (6.221% to 6-15-32, then 1 Year CMT + 3.200%), 06/15/2033 (C)		565,000	563,955	
tandard Chartered PLC		505,000	205,755	
7.018%, (7.018% to 2-8-29, then 1				
Year CMT $+ 2.200\%$ ),		220.000	000.170	
02/08/2030 (C)		220,000	232,169	

Investment Quanty Bond	11'u;	Shares or Principal Amount	Value
CORPORATE BONDS (continued)	_		
Financials (continued)			
Standard Chartered PLC (continued)			
7.767%, (7.767% to 11-16-27, then 1			
Year CMT + 3.450%),			
11/16/2028 (C)	\$	200,000	\$ 215,874
The Bank of New York Mellon Corp.			
6.317%, (6.317% to 10-25-28, then Overnight SOFR + 1.598%),			
10/25/2029		245,000	260,237
The Goldman Sachs Group, Inc.		245,000	200,237
2.383%, (2.383% to 7-21-31, then			
Overnight SOFR + 1.248%),			
07/21/2032		325,000	267,029
2.615%, (2.615% to 4-22-31, then			
Overnight SOFR + 1.281%),			
04/22/2032		365,000	306,384
4.223%, (4.223% to 5-1-28, then 3			
month CME Term SOFR +		225 000	
1.563%), 05/01/2029		235,000	227,322
4.482%, (4.482% to 8-23-27, then			
Overnight SOFR + 1.725%), 08/23/2028		65 000	62.95
The Huntington National Bank		65,000	63,852
5.650%, 01/10/2030		250,000	252,105
The PNC Financial Services Group, Inc.		250,000	252,10
5.068%, (5.068% to 1-24-33, then			
Overnight SOFR + 1.933%),			
01/24/2034		70,000	68,492
6.875%, (6.875% to 10-20-33, then			
Overnight SOFR + 2.284%),			
10/20/2034		55,000	61,058
UBS Group AG			
6.246%, (6.246% to 9-22-28, then 1			
Year CMT + 1.800%), 09/22/2029 (C)		200,000	208,630
6.442%, (6.442% to 8-11-27, then		200,000	208,050
Overnight SOFR $+ 3.700\%$ ),			
08/11/2028 (C)(D)		250,000	259,625
6.537%, (6.537% to 8-12-32, then			
Overnight SOFR + 3.920%),			
08/12/2033 (C)		520,000	554,922
Wells Fargo & Company			
2.572%, (2.572% to 2-11-30, then 3			
month CME Term SOFR +			
1.262%), 02/11/2031		385,000	332,680
2.879%, (2.879% to 10-30-29, then 3			
month CME Term SOFR + 1.432%), 10/30/2030		50,000	44,448
3.350%, (3.350% to 3-2-32, then		50,000	44,440
Overnight SOFR + $1.500\%$ ),			
03/02/2033		285,000	248,924
4.808%, (4.808% to 7-25-27, then			- /-
Overnight SOFR + 1.980%),			
07/25/2028		110,000	109,194
4.897%, (4.897% to 7-25-32, then			
Overnight SOFR + 2.100%),			
07/25/2033		200,000	194,83
5.389%, (5.389% to 4-24-33, then			
Overnight SOFR + $2.020\%$ ),			
04/24/2034		30,000	30,130
5.574%, (5.574% to 7-25-28, then			
Overnight SOFR + 1.740%),		105 000	412 525
07/25/2020		405,000	413,533
07/25/2029 6 401% (6 401% to 10 22 22 then			
6.491%, (6.491% to 10-23-33, then			
		75,000	81,592

#### **Investment Quality Bond Trust (continued)**

		Shares or Principal Amount	Value
	-	mount	value
CORPORATE BONDS (continued)			
Financials (continued)			
Villis North America, Inc.	\$	115 000	¢ 112.046
3.600%, 05/15/2024	\$	115,000	\$ 113,946
			21,234,457
<b>lealth care – 1.7%</b> lcon Finance Corp.			
2.600%, 05/27/2030 (C)		285,000	247,046
Amgen, Inc.		285,000	247,040
5.250%, 03/02/2030 to 03/02/2033		380,000	389,727
Avantor Funding, Inc.		,	,
4.625%, 07/15/2028 (C)		375,000	362,430
Bayer US Finance LLC			
6.375%, 11/21/2030 (C)		240,000	246,926
Centene Corp.		100.000	80.000
2.450%, 07/15/2028		100,000	89,060
3.375%, 02/15/2030 4.250%, 12/15/2027		5,000 50,000	4,486 48,178
4.625%, 12/15/2029		585,000	560,856
CommonSpirit Health		200,000	500,050
3.347%, 10/01/2029		60,000	54,783
CVS Health Corp.			
2.700%, 08/21/2040		90,000	64,163
4.125%, 04/01/2040		85,000	72,988
5.125%, 02/21/2030		95,000 60,000	96,473
5.250%, 01/30/2031 E HealthCare Technologies, Inc.		60,000	61,547
5.857%, 03/15/2030		100,000	105,040
Ialeon US Capital LLC		100,000	105,040
3.375%, 03/24/2029		250,000	236,438
ICA, Inc.			
3.375%, 03/15/2029		205,000	189,147
lumana, Inc.			
3.700%, 03/23/2029		135,000	129,682
5.750%, 12/01/2028		30,000	31,358
aiser Foundation Hospitals 2.810%, 06/01/2041		45,000	33,709
3.002%, 06/01/2051		110,000	78,345
Loyalty Pharma PLC		110,000	. 0,010
2.150%, 09/02/2031 (D)		315,000	257,295
2.200%, 09/02/2030		85,000	71,441
3.300%, 09/02/2040		25,000	18,779
Sutter Health		20.000	14 505
3.361%, 08/15/2050		20,000	14,797
JnitedHealth Group, Inc. 2.750%, 05/15/2040		110,000	83,286
3.500%, 08/15/2039		70,000	59,483
4.950%, 05/15/2062		30,000	29,591
5.350%, 02/15/2033		55,000	58,185
6.050%, 02/15/2063		30,000	34,594
			3,729,833
ndustrials – 2.2%			
shtead Capital, Inc.			
4.375%, 08/15/2027 (C)		605,000	580,869
5.500%, 08/11/2032 (C)		200,000	197,565
Sooz Allen Hamilton, Inc.		100 000	
3.875%, 09/01/2028 (C)		420,000	395,639
Suilders FirstSource, Inc.		225 000	217 271
5.000%, 03/01/2030 (C) Clean Harbors, Inc.		225,000	217,271
4.875%, 07/15/2027 (C)		620,000	607,533
DAE Funding LLC		020,000	007,555
1.550%, 08/01/2024 (C)		435,000	423,712
ingersoll Rand, Inc.		,	,
5.700%, 08/14/2033		55,000	58,190
nternational Airport Finance SA			
12.000%, 03/15/2033 (C)		317,571	324,716

2000000 Quanty 20000		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-		
Industrials (continued)			
Northrop Grumman Corp.			
5.150%, 05/01/2040	\$	95,000	\$ 96,249
Otis Worldwide Corp.		120,000	106 705
2.565%, 02/15/2030 Penske Truck Leasing Company LP		120,000	106,705
2.700%, 11/01/2024 (C)		205,000	199,370
4.000%, 07/15/2025 (C)		170,000	166,261
4.400%, 07/01/2027 (C)		140,000	136,503
6.050%, 08/01/2028 (C)		50,000	51,824
Regal Rexnord Corp. 6.050%, 04/15/2028 (C)		365,000	369,481
6.300%, 02/15/2030 (C)		80,000	82,073
SS&C Technologies, Inc.		,	,
5.500%, 09/30/2027 (C)		262,000	258,262
The Boeing Company			
5.040%, 05/01/2027		80,000	80,698
5.150%, 05/01/2030 United Rentals North America, Inc.		170,000	173,062
4.000%, 07/15/2030		35,000	32,238
5.500%, 05/15/2027		32,000	32,071
Veralto Corp.			
5.350%, 09/18/2028 (C)		135,000	138,132
			4,728,424
Information technology – 2.1%			
Black Knight InfoServ LLC 3.625%, 09/01/2028 (C)		499,000	472 170
CDW LLC		499,000	472,179
2.670%, 12/01/2026		60,000	56,143
3.250%, 02/15/2029		490,000	448,054
Fair Isaac Corp.			
4.000%, 06/15/2028 (C)		386,000	365,295
Gartner, Inc. 4.500%, 07/01/2028 (C)		193,000	183,027
Gen Digital, Inc.		195,000	105,027
5.000%, 04/15/2025 (C)		360,000	356,400
6.750%, 09/30/2027 (C)		220,000	223,812
Go Daddy Operating Company LLC		55 000	40.012
3.500%, 03/01/2029 (C) 5.250%, 12/01/2027 (C)		55,000 454,000	49,813 444,878
Intel Corp.		+3+,000	,070
3.100%, 02/15/2060		60,000	41,350
5.700%, 02/10/2053		20,000	21,622
5.900%, 02/10/2063		40,000	44,584
Marvell Technology, Inc.		175 000	157.010
2.450%, 04/15/2028 2.950%, 04/15/2031		175,000 60,000	157,919 52,432
5.950%, 09/15/2033		45,000	47,718
Nokia OYJ		,	· · · · · ·
4.375%, 06/12/2027		130,000	125,873
NXP BV		25.000	24.299
4.300%, 06/18/2029 5.550%, 12/01/2028		25,000 95,000	24,288 97,756
Open Text Corp.		95,000	97,750
3.875%, 12/01/2029 (C)		355,000	318,376
6.900%, 12/01/2027 (C)		315,000	327,490
Open Text Holdings, Inc.		~~ ~~~	
4.125%, 12/01/2031 (C)		60,000	53,032
Oracle Corp. 2.950%, 04/01/2030		10,000	9,025
3.850%, 04/01/2060		380,000	275,364
4.100%, 03/25/2061		95,000	72,380
6.150%, 11/09/2029		170,000	182,878
Qorvo, Inc.		100 000	100 (00
3.375%, 04/01/2031 (C)		120,000	102,668
			4,554,356

Shares or

#### **Investment Quality Bond Trust (continued)**

CORPORATE BONDS (continued)         Materials – 1.3%         Anglo American Capital PLC $2.625\%$ , 09/10/2030 (C)       \$         Ball Corp. $6.000\%$ , 06/15/2029       \$         Celanese US Holdings LLC $6.165\%$ , 07/15/2027 $6.330\%$ , 07/15/2029         Celanese US Holdings LLC $6.165\%$ , 07/15/2029 $6.550\%$ , 11/15/2030         Corp. Nacional del Cobre de Chile $5.950\%$ , 01/08/2034 (C)         FS Luxembourg Sarl $10.000\%$ , 12/15/2025 (C)         Glencore Funding LLC $2.625\%$ , 09/23/2031 (C) $2.850\%$ , 04/27/2031 (C) $2.850\%$ , 04/27/2031 (C) $2.850\%$ , 04/16/2040       Standard Industries, Inc. $3.375\%$ , 01/15/2031 (C) $4.375\%$ , 06/12/2033         Real estate – 0.9%         American Tower Corp. $2.700\%$ , 04/15/2031 $3.800\%$ , 08/15/2029 $5.800\%$ , 11/15/2028         Crown Castle, Inc. $2.900\%$ , 03/15/2027 $3.800\%$ , 02/15/2028 $4.800\%$ , 09/01/2028         Suo0%, 02/15/2028 $4.800\%$ , 09/01/2028	200,000 735,000 190,000 175,000 115,000 200,000 200,000 70,000 55,000	\$ 170,136 750,562 194,818 183,448 121,570 202,730
Materials - 1.3%         Anglo American Capital PLC $2.625\%$ , 09/10/2030 (C)         Ball Corp. $6.000\%$ , 06/15/2029         Celanese US Holdings LLC $6.165\%$ , 07/15/2027 $6.330\%$ , 07/15/2029 $6.550\%$ , 11/15/2030         Corp. Nacional del Cobre de Chile $5.950\%$ , 01/08/2034 (C)         FS Luxembourg Sarl $10.000\%$ , 12/15/2025 (C)         Glencore Funding LLC $2.625\%$ , 09/23/2031 (C) $2.625\%$ , 04/27/2031 (C) $6.375\%$ , 10/06/2030 (C)         Southern Copper Corp. $6.750\%$ , 04/16/2040         Standard Industries, Inc. $3.375\%$ , 01/15/2031 (C) $4.375\%$ , 07/15/2030 (C)         Vale Overseas, Ltd. $6.125\%$ , 06/12/2033         Real estate – 0.9%         American Tower Corp. $2.700\%$ , 04/15/2031 $3.800\%$ , 08/15/2029 $5.800\%$ , 11/15/2028         Crown Castle, Inc. $2.900\%$ , 03/15/2027 $3.800\%$ , 02/15/2028         4.800\%, 09/01/2028	735,000 190,000 175,000 115,000 200,000 200,000 70,000	750,562 194,818 183,448 121,570
Anglo American Capital PLC 2.625%, 09/10/2030 (C) \$ Ball Corp. 6.000%, 06/15/2029 Celanese US Holdings LLC 6.165%, 07/15/2027 6.330%, 07/15/2029 6.550%, 11/15/2030 Corp. Nacional del Cobre de Chile 5.950%, 01/08/2034 (C) FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	735,000 190,000 175,000 115,000 200,000 200,000 70,000	750,562 194,818 183,448 121,570
Ball Corp. 6.000%, 06/15/2029 Celanese US Holdings LLC 6.165%, 07/15/2027 6.330%, 07/15/2029 6.550%, 11/15/2030 Corp. Nacional del Cobre de Chile 5.950%, 01/08/2034 (C) FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	735,000 190,000 175,000 115,000 200,000 200,000 70,000	750,562 194,818 183,448 121,570
6.000%, 06/15/2029 Celanese US Holdings LLC 6.165%, 07/15/2027 6.330%, 07/15/2029 6.550%, 11/15/2030 Corp. Nacional del Cobre de Chile 5.950%, 01/08/2034 (C) FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	190,000 175,000 115,000 200,000 200,000 70,000	194,818 183,448 121,570
Celanese US Holdings LLC 6.165%, 07/15/2027 6.330%, 07/15/2029 6.550%, 11/15/2030 Corp. Nacional del Cobre de Chile 5.950%, 01/08/2034 (C) FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028	190,000 175,000 115,000 200,000 200,000 70,000	194,818 183,448 121,570
6.165%, 07/15/2027 6.330%, 07/15/2029 6.550%, 11/15/2030 Corp. Nacional del Cobre de Chile 5.950%, 01/08/2034 (C) FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	175,000 115,000 200,000 200,000 70,000	183,448 121,570
6.330%, 07/15/2029 6.550%, 11/15/2030 Corp. Nacional del Cobre de Chile 5.950%, 01/08/2034 (C) FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2021 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	175,000 115,000 200,000 200,000 70,000	183,448 121,570
6.550%, 11/15/2030 Corp. Nacional del Cobre de Chile 5.950%, 01/08/2034 (C) FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028	115,000 200,000 200,000 70,000	121,570
Corp. Nacional del Cobre de Chile 5.950%, 01/08/2034 (C) FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	200,000 200,000 70,000	
5.950%, 01/08/2034 (C) FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	200,000 70,000	202,730
FS Luxembourg Sarl 10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	200,000 70,000	202,700
10.000%, 12/15/2025 (C) Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2021 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	70,000	
Glencore Funding LLC 2.625%, 09/23/2031 (C) 2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028		205,105
2.850%, 04/27/2031 (C) 6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2021 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028		
6.375%, 10/06/2030 (C) Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 04/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	55 000	59,396
Southern Copper Corp. 6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	55,000	47,427
6.750%, 04/16/2040 Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	245,000	263,033
Standard Industries, Inc. 3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	20.000	22.207
3.375%, 01/15/2031 (C) 4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 Real estate – 0.9% American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	20,000	22,395
4.375%, 07/15/2030 (C) Vale Overseas, Ltd. 6.125%, 06/12/2033 Real estate – 0.9% American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	10.000	9 602
Vale Overseas, Ltd. 6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	10,000 410,000	8,603 376,539
6.125%, 06/12/2033 <b>Real estate – 0.9%</b> American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	410,000	570,559
Real estate – 0.9% American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	70,000	72,654
American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	70,000	2,678,416
American Tower Corp. 2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028		2,078,410
2.700%, 04/15/2031 3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028		
3.800%, 08/15/2029 5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	30,000	25,761
5.800%, 11/15/2028 Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	135,000	128,161
Crown Castle, Inc. 2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	105,000	109,076
2.900%, 03/15/2027 3.800%, 02/15/2028 4.800%, 09/01/2028	100,000	10,010
3.800%, 02/15/2028 4.800%, 09/01/2028	110,000	102,866
	5,000	4,750
5.000%, 01/11/2028	330,000	325,609
	90,000	89,647
5.600%, 06/01/2029	85,000	86,913
Equinix, Inc.		
3.200%, 11/18/2029	135,000	123,988
GLP Capital LP	85,000	76 551
4.000%, 01/15/2031 5.300%, 01/15/2029	130,000	76,554 129,248
5.750%, 06/01/2028	130,000	131,167
SBA Tower Trust	150,000	151,107
2.836%, 01/15/2025 (C)	300,000	289,701
VICI Properties LP	,	
4.950%, 02/15/2030	272,000	263,927
		1,887,368
Utilities – 4.7%		
Alabama Power Company		
3.450%, 10/01/2049	120,000	90,156
4.150%, 08/15/2044	105,000	89,917
Ameren Corp.		
5.000%, 01/15/2029	320,000	321,434
Arizona Public Service Company		
5.550%, 08/01/2033	55,000	56,829
6.350%, 12/15/2032	110,000	119,396
Atmos Energy Corp.	45.000	49.922
5.900%, 11/15/2033 Berkshire Hathaway Energy Company	45,000	48,822
4.600%, 05/01/2053	135,000	120,174
Cleco Corporate Holdings LLC	155,000	120,174
3.375%, 09/15/2029		78,863
4.973%, 05/01/2046	90.000	70,005
Consolidated Edison Company of New	90,000 5,000	4 192
York, Inc.	90,000 5,000	4,192
3.200%, 12/01/2051		4,192

		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-		
Utilities (continued)			
Consolidated Edison Company of New			
York, Inc. (continued)	¢	55 000	¢ 57.(92
5.500%, 03/15/2034 Dominion Energy, Inc.	\$	55,000	\$ 57,682
3.375%, 04/01/2030		115,000	105,871
5.375%, 11/15/2032		495,000	508,303
6.300%, 03/15/2033		5,000	5,364
Duke Energy Corp. 2.550%, 06/15/2031		425.000	262 629
4.500%, 08/15/2032		425,000 140,000	362,628 135,513
5.000%, 08/15/2052		40,000	37,339
Duke Energy Indiana LLC			
2.750%, 04/01/2050		80,000	51,720
3.250%, 10/01/2049		105,000	76,105
Duke Energy Progress LLC 3.700%, 10/15/2046		125,000	97,202
4.000%, 04/01/2052		65,000	53,412
Edison International			,
4.125%, 03/15/2028		40,000	38,626
5.250%, 11/15/2028		115,000	115,707
6.950%, 11/15/2029 Emera, Inc.		305,000	330,992
6.750%, (6.750% to 6-15-26, then 3			
month LIBOR + $5.440\%$ to $6-15-46$ ,			
then 3 month LIBOR + $6.190\%$ ),			
06/15/2076		90,000	88,130
Enel Finance International NV		200,000	105 071
5.000%, 06/15/2032 (C) Evergy, Inc.		200,000	195,071
2.900%, 09/15/2029		175,000	158,296
Eversource Energy		,	,
5.125%, 05/15/2033		260,000	261,313
5.450%, 03/01/2028		45,000	46,252
5.950%, 02/01/2029 Georgia Power Company		150,000	157,088
4.300%, 03/15/2042		75,000	66,307
4.700%, 05/15/2032		65,000	64,732
Greenko Power II, Ltd.			
4.300%, 12/13/2028		216,000	194,454
Greensaif Pipelines Bidco Sarl 6.129%, 02/23/2038 (C)		200,000	208,515
6.510%, 02/23/2042 (C)		200,000	211,425
IPALCO Enterprises, Inc.		,	
3.700%, 09/01/2024		175,000	172,225
Kentucky Power Company		245.000	2(2,205
7.000%, 11/15/2033 (C) KeySpan Gas East Corp.		245,000	263,395
5.994%, 03/06/2033 (C)		130,000	132,197
Monongahela Power Company			,
5.850%, 02/15/2034 (C)		75,000	78,695
National Grid PLC		25.000	26.050
5.602%, 06/12/2028 NextEra Energy Capital Holdings, Inc.		35,000	36,059
1.875%, 01/15/2027		125,000	114,957
2.250%, 06/01/2030		145,000	124,037
4.625%, 07/15/2027		210,000	209,620
5.000%, 02/28/2030 to 07/15/2032		175,000	176,118
NiSource, Inc.		155 000	140.000
3.490%, 05/15/2027 3.600%, 05/01/2030		155,000 55,000	149,226 51,174
5.250%, 03/30/2028		80,000	81,569
5.400%, 06/30/2033		165,000	170,128
NRG Energy, Inc.			
2.450%, 12/02/2027 (C)		140,000	126,222

Shares or

#### **Investment Quality Bond Trust (continued)**

	Shares or Principal		
	Amount		Value
CORPORATE BONDS (continued)			
Utilities (continued)			
Oglethorpe Power Corp.			
4.500%, 04/01/2047	\$ 80,000	\$	67,769
Oncor Electric Delivery Company LLC 5.650%, 11/15/2033 (C)	115,000		122,512
Pacific Gas & Electric Company	115,000		122,312
2.500%, 02/01/2031	430,000		354,703
3.500%, 08/01/2050	55,000		37,971
4.400%, 03/01/2032 4.550%, 07/01/2030	40,000 270,000		36,999
5.250%, 03/01/2052	62,000		257,142 55,088
5.900%, 06/15/2032	100,000		101,680
6.100%, 01/15/2029	370,000		382,875
6.150%, 01/15/2033	175,000		181,382
6.400%, 06/15/2033 PPL Capital Funding, Inc.	160,000		168,355
4.125%, 04/15/2030	40,000		38,077
Public Service Enterprise Group, Inc.	- ,		,
6.125%, 10/15/2033	55,000		59,111
Puget Energy, Inc.	120,000		116 107
2.379%, 06/15/2028 3.650%, 05/15/2025	130,000 180,000		116,197 175,367
4.100%, 06/15/2030	67,000		61,387
4.224%, 03/15/2032	8,000		7,237
Sempra			
3.400%, 02/01/2028	45,000		42,885
5.400%, 08/01/2026 Southern California Edison Company	125,000		126,637
2.850%, 08/01/2029	135,000		123,025
5.300%, 03/01/2028	65,000		66,712
5.850%, 11/01/2027	20,000		20,884
Southern California Gas Company	110.000		112 100
5.200%, 06/01/2033 Southern Company Gas Capital Corp.	110,000		113,109
5.750%, 09/15/2033	35,000		36,750
Southwest Gas Corp.			
2.200%, 06/15/2030	90,000		76,595
Southwestern Electric Power Company 5.300%, 04/01/2033	150,000		150,003
The Brooklyn Union Gas Company	150,000		150,005
6.388%, 09/15/2033 (C)	170,000		177,467
The Southern Company			
5.200%, 06/15/2033	205,000		209,112
Virginia Electric & Power Company 2.450%, 12/15/2050	43,000		26,384
5.000%, 04/01/2033	130,000		131,478
Xcel Energy, Inc.			
4.600%, 06/01/2032	85,000		82,864
			10,136,048
TOTAL CORPORATE BONDS (Cost		¢	(2.200.770
\$63,897,196)		\$	63,280,779
MUNICIPAL BONDS – 1.7%			
Chicago Board of Education (Illinois), GO			
6.138%, 12/01/2039	155,000		146,653
Chicago Board of Education (Illinois),	100,000		110,000
GO			
6.319%, 11/01/2029	180,000		180,222
Chicago Transit Authority (Illinois) 3.912%, 12/01/2040	90,000		77 202
County of Riverside (California)	90,000		77,898
3.070%, 02/15/2028	600,000		565,659
Metropolitan Transportation Authority			
(New York)	055 000		262.605
4.750%, 11/15/2045	255,000		262,605

#### Shares or Principal Amount Value **MUNICIPAL BONDS** (continued) Metropolitan Transportation Authority (New York) 5.175%, 11/15/2049 \$ 545,000 \$ 531,355 Municipal Electric Authority of Georgia 6.637%, 04/01/2057 89,000 101,557 New York Transportation Development Corp. 4.248%, 09/01/2035 565.000 550.637 Philadelphia Authority for Industrial Development (Pennsylvania) 6.550%, 10/15/2028 675,000 719,150 State Board of Administration Finance Corp. (Florida) 1.258%, 07/01/2025 510.000 483,903 TOTAL MUNICIPAL BONDS (Cost \$3,872,535) \$ 3,619,639 **COLLATERALIZED MORTGAGE OBLIGATIONS - 12.8%** Commercial and residential - 9.4% Alternative Loan Trust Series 2005-27, Class 2A1 (12 month Treasury Average Index + 1.350%), 6.362%, 08/25/2035 (F) 101,547 80,939 Series 2005-56, Class 5A1 (1 month CME Term SOFR + 0.754%), 38,779 6.110%, 11/25/2035 (F) 48,880 Series 2005-72, Class A1 (1 month CME Term SOFR + 0.654%), 6.010%, 01/25/2036 (F) 13,268 11,704 Series 2005-7CB, Class 2A8 (1 month CME Term SOFR + 0.564%), 5.500%, 03/01/2038 (F) 86,249 63,476 Series 2006-9T1, Class A1, 5.750%, 05/25/2036 63,782 25,057 American Home Mortgage Assets Trust Series 2006-3, Class 2A11 (12 month Treasury Average Index + 0.940%), 5.952%, 10/25/2046 (F) 30,551 20,646 Series 2007-2, Class A1 (1 month CME Term SOFR + 0.239%), 11,199 5.595%, 03/25/2047 (F) 9,827 Angel Oak Mortgage Trust LLC Series 2020-R1, Class A1, 0.990%, 04/25/2053 (C)(G) 99,533 90,896 Series 2021-2, Class A1, 0.985%, 04/25/2066 (C)(G) 129,499 109,288 Series 2021-4, Class A2, 1.241%, 01/20/2065 (C)(G) 125,016 100,511 Series 2021-5, Class A1, 0.951%, 07/25/2066 (C)(G) 308,746 259,631 Series 2021-6, Class A1, 460,499 1.458%, 09/25/2066 (C)(G) 370,297 Series 2021-8, Class A1, 220,331 186,389 1.820%, 11/25/2066 (C)(G) Arrovo Mortgage Trust Series 2019-2, Class A1 3.347%, 04/25/2049 (C)(G) 154.806 145,638 BANK Series 2017-BNK8, Class XA IO, 0.710%, 11/15/2050 3,670,211 80,925 Series 2019-BN18, Class XA IO, 0.886%, 05/15/2062 1,398,128 52,055 Series 2019-BN20, Class XA IO, 0.811%, 09/15/2062 2,203,163 80,206 Series 2019-BN22, Class XA IO, 67,980 0.591%, 11/15/2062 2,418,238 Series 2019-BN23, Class XA IO, 0.686%, 12/15/2052 1,906,930 61,860

Shares or

#### **Investment Quality Bond Trust (continued)**

#### **Investment Quality Bond Trust (continued)**

Shares or

Value

340,522

61,678

19,946

46,290

3,683

14,273

217,942

497,690

476,215 386,752

241,475

550,896 87,643

78,105

131,788

225,553

194,903

131,809

488,252

14,562

25,673

31,677

29,691

	Shares or Principal					Shares or Principal	
	Amount		Value			Amount	
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)				COLLATERALIZED MORTGAGE OBLIGATIONS (continued)	-		
Commercial and				Commercial and			
residential (continued)				residential (continued)			
BANK (continued)				CAMB Commercial Mortgage Trust			
Series 2019-BN24, Class XA IO,				Series 2019-LIFE, Class F (1 month			
0.635%, 11/15/2062	\$ 1,172,6	53 \$	36,376	CME Term SOFR $+ 2.597\%$ )			
Series 2020-BN28, Class XA IO,	+ -,,-		,	8.209%, 12/15/2037 (C)(F)	\$	355,000	\$
1.760%, 03/15/2063	2,532,1	83	225,226	Chase Mortgage Finance Trust			
Series 2021-BN31, Class A4,				Series 2005-S3, Class A10			
2.036%, 02/15/2054	285,0	000	233,671	5.500%, 11/25/2035		85,148	
Series 2023-BNK45, Class XA IO,	007		(2.501	CHL Mortgage Pass-Through Trust			
0.995%, 02/15/2056	996,5	089	63,581	Series 2005-2, Class 2A3 (1 month			
BBCMS Mortgage Trust Series 2017-C1, Class XA IO,				CME Term SOFR + 0.794%), 6.150%, 03/25/2035 (F)		22,129	
1.455%, 02/15/2050	2,848,5	504	102,079	Series 2007-HY4, Class 1A1,		22,129	
Series 2022-C15, Class A5,	2,010,0		102,077	4.430%, 09/25/2047 (G)		52,940	
3.662%, 04/15/2055 (G)	110,0	000	99,557	Citigroup Commercial Mortgage Trust		- ,	
Series 2022-C16, Class A5,				Series 2014-GC23, Class XA IO,			
4.600%, 06/15/2055 (G)	120,0	000	116,636	0.891%, 07/10/2047		1,611,963	
Series 2022-C18, Class A4,				Series 2015-GC29, Class XA IO,			
5.439%, 12/15/2055 (G)	150,0	000	154,640	1.012%, 04/10/2048		1,540,292	
Series 2022-C18, Class A5,	50 (	000	50 514	Series 2016-C3, Class C,		288 000	
5.710%, 12/15/2055 (G) BCAP LLC Trust	50,0	000	52,514	4.062%, 11/15/2049 (G) COLT Mortgage Loan Trust		288,000	
Series 2006-AA2, Class A1 (1 month				Series 2021-3, Class A1			
CME Term SOFR $+ 0.454\%$ )				0.956%, 09/27/2066 (C)(G)		627,108	
5.810%, 01/25/2037 (F)	74,2	.97	68,693	Commercial Mortgage Trust (Cantor		,	
Bear Stearns ALT-A Trust				Fitzgerald/Deutsche Bank AG)			
Series 2005-10, Class 11A1 (1 month				Series 2014-CR16, Class A4,			
CME Term SOFR $+ 0.614\%$ )			60.000	4.051%, 04/10/2047		480,000	
5.970%, 01/25/2036 (F)	66,0	999	60,990	Series 2014-CR17, Class A5,		200,000	
Bear Stearns Mortgage Funding Trust Series 2006-AR3, Class 1A1 (1 month				3.977%, 05/10/2047 Commercial Mortgage Trust (Deutsche		390,000	
CME Term SOFR $+ 0.474\%$ )				Bank AG)			
5.830%, 10/25/2036 (F)	6.3	308	5,256	Series 2013-300P, Class A1,			
Benchmark Mortgage Trust	-,-		-,	4.353%, 08/10/2030 (C)		260,000	
Series 2018-B1, Class XA IO,				Series 2015-3BP, Class A,			
0.519%, 01/15/2051	924,5	502	15,260	3.178%, 02/10/2035 (C)		580,000	
Series 2018-B4, Class XA IO,				Series 2022-HC, Class A,			
0.456%, 07/15/2051	2,120,2	293	31,508	2.819%, 01/10/2039 (C)		100,000	
Series 2018-B8, Class XA IO,	4,432,1	16	102 049	Series 2022-HC, Class D, 3.896%, 01/10/2039 (C)(G)		100,000	
0.619%, 01/15/2052 Series 2019-B10, Class XA IO,	4,432,	40	103,948	Credit Suisse Mortgage		100,000	
1.194%, 03/15/2062	3,004,0	528	149,360	Capital Certificates			
Series 2019-B12, Class XA IO,	-,,		,	Series 2017-FHA1, Class A1,			
1.024%, 08/15/2052	1,049,3	337	36,421	3.250%, 04/25/2047 (C)(G)		146,440	
Series 2020-B18, Class XA IO,				Series 2021-NQM2, Class A1,			
1.780%, 07/15/2053	681,5	535	44,332	1.179%, 02/25/2066 (C)(G)		265,065	
Series 2020-B22, Class XA IO,	1 150 4	15	01.022	Series 2021-NQM8, Class A1,		001 770	
1.512%, 01/15/2054 BINOM Securitization Trust	1,158,5	015	91,922	1.841%, 10/25/2066 (C)(G) Series 2021 PPL 4, Class A1		231,773	
Series 2021-INV1, Class A1				Series 2021-RPL4, Class A1, 1.796%, 12/27/2060 (C)(G)		135,614	
2.034%, 06/25/2056 (C)(G)	148,5	519	127,418	Series 2022-NQM1, Class A1,		155,014	
BPR Trust	,		,	2.265%, 11/25/2066 (C)(G)		571,706	
Series 2022-STAR, Class A (1 month				CSAIL Commercial Mortgage Trust			
CME Term SOFR + 3.232%)				Series 2015-C1, Class A4,			
8.594%, 08/15/2024 (C)(F)	275,0	000	273,792	3.505%, 04/15/2050		15,000	
BRAVO Residential Funding Trust				Series 2015-C2, Class XA IO,		1 500 005	
Series 2021-NQM1, Class A1,	00.7	10	70 505	0.709%, 06/15/2057		4,500,897	
0.941%, 02/25/2049 (C)(G) Series 2021-NQM2, Class A1,	82,3	010	72,595	Series 2016-C6, Class XA IO, 1.857%, 01/15/2049		1,021,329	
0.970%, 03/25/2060 (C)(G)	67,6	604	62,831	DBJPM Mortgage Trust		1,021,329	
BX Trust	57,0		02,001	Series 2020-C9, Class XA IO			
Series 2022-PSB, Class A (1 month				1.705%, 09/15/2053		526,285	
CME Term SOFR + 2.451%)							
7.813%, 08/15/2039 (C)(F)	248,0	)15	248,671				

#### **Investment Quality Bond Trust (continued)**

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE			COLLATERALIZED MORTGAGE		
<b>OBLIGATIONS</b> (continued)			<b>OBLIGATIONS</b> (continued)		
Commercial and			Commercial and		
residential (continued)			residential (continued)		
Deephaven Residential Mortgage Trust Series 2021-2, Class A1			JPMorgan Mortgage Trust Series 2006-A3, Class 3A2		
0.899%, 04/25/2066 (C)(G)	\$ 86,356	\$ 73,734	4.009%, 05/25/2036 (G)	\$ 6,069	\$ 4,922
Deutsche Alt-A Securities Mortgage			Legacy Mortgage Asset Trust	+ •,•••	
Loan Trust			Series 2019-GS7, Class A1,		
Series 2007-AR2, Class A1 (1 month			7.250%, 11/25/2059 (C)	345,615	345,517
CME Term SOFR + 0.414%) 5.770%, 03/25/2037 (F)	34,932	31,062	Series 2021-GS2, Class A1 (1.750% to 4-25-24, then 4.750% to 4-25-25,		
Ellington Financial Mortgage Trust	54,952	51,002	4-25-24, then $4.750%$ to $4-25-25$ , then $5.750%$ thereafter),		
Series 2021-2, Class A1,			1.750%, 04/25/2061 (C)	134,899	130,232
0.931%, 06/25/2066 (C)(G)	88,411	70,435	Series 2021-GS3, Class A1 (1.750% to		
Series 2022-1, Class A1,			5-25-24, then 4.750% to 5-25-25,		
2.206%, 01/25/2067 (C)(G)	261,490	219,421	then 5.750% thereafter),	17( 005	170 101
GCAT Trust Series 2021-NQM2, Class A1,			1.750%, 07/25/2061 (C) Series 2021-GS4, Class A1 (1.650% to	176,895	170,121
1.036%, 05/25/2066 (C)(G)	181,380	148,464	8-25-24, then 4.650% to 8-25-25,		
Series 2021-NQM3, Class A1,	101,000	110,101	then 5.650% thereafter),		
1.091%, 05/25/2066 (C)(G)	234,213	192,466	1.650%, 11/25/2060 (C)	90,130	85,719
Series 2021-NQM7, Class A1,			Lehman XS Trust		
1.915%, 08/25/2066 (C)(G)	165,732	144,283	Series 2006-16N, Class A4A (1 month		
GMACM Mortgage Loan Trust Series 2006-AR1, Class 1A1			CME Term SOFR + $0.494\%$ ) 5 850% 11/25/2046 (E)	98,380	84,269
3.357%, 04/19/2036 (G)	93,684	72,173	5.850%, 11/25/2046 (F) LSTAR Securities Investment Trust	90,300	04,209
GS Mortgage Securities Trust	25,004	72,175	Series 2021-1, Class A (1 month CME		
Series 2014-GC20, Class A5			Term SOFR + 2.914%)		
3.998%, 04/10/2047	229,670	228,945	8.257%, 02/01/2026 (C)(F)	225,689	226,165
GSR Mortgage Loan Trust			Luminent Mortgage Trust		
Series 2006-AR1, Class 2A1, 4.630%, 01/25/2036 (G)	2,635	2,407	Series 2006-4, Class A1A (1 month CME Term SOFR + 0.494%)		
Series 2007-1F, Class 4A1 (1 month	2,055	2,407	5.850%, 05/25/2046 (F)	89,755	73,517
CME Term SOFR $+ 0.414\%$ ),			MASTR Adjustable Rate Mortgages	0,,,,,,	10,011
5.770%, 01/25/2037 (F)	74,689	17,851	Trust		
HarborView Mortgage Loan Trust			Series 2004-13, Class 3A7		
Series 2005-8, Class 1A2A (1 month			5.386%, 11/21/2034 (G)	10,731	10,042
CME Term SOFR + 0.774%), 5.800%, 09/19/2035 (F)	19,426	12,813	MFA Trust Series 2020-NQM3, Class A1,		
Series 2006-12, Class 2A13 (1 month	19,420	12,015	1.014%, 01/26/2065 (C)(G)	23,399	20,954
CME Term SOFR + 0.594%),			Series 2021-NQM1, Class A1,		
5.950%, 12/19/2036 (F)	113,999	106,494	1.153%, 04/25/2065 (C)(G)	96,165	87,300
Series 2006-12, Class 2A2A (1 month			Series 2021-NQM2, Class A1,	100.070	
CME Term SOFR $+ 0.494\%$ ),	41.072	25 700	1.029%, 11/25/2064 (C)(G)	133,369	112,541
5.850%, 01/19/2038 (F) Series 2007-7, Class 2A1B (1 month	41,072	35,788	Morgan Stanley Bank of America Merrill Lynch Trust		
CME Term SOFR $+ 2.114\%$ ),			Series 2014-C19, Class XA IO		
6.470%, 10/25/2037 (F)	43,218	35,594	0.951%, 12/15/2047	906,065	3,271
Imperial Fund Mortgage Trust			Morgan Stanley Capital I Trust		
Series 2021-NQM2, Class A1,	100 122	142 207	Series 2014-150E, Class A,	(10.000	501 077
1.073%, 09/25/2056 (C)(G) Series 2022-NQM2, Class A1 (3.638%	180,132	143,397	3.912%, 09/09/2032 (C) Series 2017-H1, Class XA IO,	610,000	501,077
to $3-25-26$ , then $4.638\%$ thereafter),			1.321%, 06/15/2050	666,015	18,515
3.638%, 03/25/2067 (C)	559,952	514,214	New Residential Mortgage Loan Trust		- /
IndyMac INDA Mortgage Loan Trust			Series 2016-2A, Class A1,		
Series 2006-AR3, Class 1A1		22.0	3.750%, 11/26/2035 (C)(G)	141,496	133,651
4.259%, 12/25/2036 (G)	30,436	23,955	Series 2016-4A, Class A1,	162 920	152 071
JPMBB Commercial Mortgage Securities Trust			3.750%, 11/25/2056 (C)(G) Series 2017-4A, Class A1,	163,830	153,871
Series 2014-C19, Class A4			4.000%, 05/25/2057 (C)(G)	142,736	134,707
3.997%, 04/15/2047	89,179	88,739	Series 2017-5A, Class A1 (1 month	,/00	
JPMorgan Chase Commercial Mortgage			CME Term SOFR + 1.614%),		
Securities Trust			6.970%, 06/25/2057 (C)(F)	128,671	127,762
Series 2020-NNN, Class AFX 2.812%, 01/16/2037 (C)	160,000	134,150	Series 2018-1A, Class A1A, 4.000%, 12/25/2057 (C)(G)	105,624	100,363
2.01270, 0171072037 (C)	100,000	154,150	$\tau.0000, \tau_{2}, \tau_{2},$	105,024	100,505

#### **Investment Quality Bond Trust (continued)**

#### **Investment Quality Bond Trust (continued)**

Principal AmountValueCOLLATERALIZED MORTGAGE OBLIGATIONS (continued)COLLATERALIZED MORTGAGE OBLIGATIONS (continued)Commercial and residential (continued)Commercial and residential (continued)New Residential Mortgage Loan Trust (continued)Toorak Mortgage Corp., Ltd. Series 2018-4A, Class A1S (1 month G.220%, 01/25/2048 (C)(F)CME Term SOFR + 0.864%), 6.220%, 01/25/2048 (C)(F)170,359Series 2019-5A, Class A1B, 3.500%, 08/25/2059 (C)(G)149,215TYSN Mortgage Trust 139,515TYSN Mortgage Trust TYSN Mortgage Trust	Principal Amount \$ 182,174 586,181 410,000	Value           \$         178,433
OBLIGATIONS (continued)OBLIGATIONS (continued)Commercial and residential (continued)Commercial and residential (continued)New Residential Mortgage Loan Trust (continued)Toorak Mortgage Corp., Ltd. Series 2013-4A, Class A1S (1 month CME Term SOFR + 0.864%), 6.220%, 01/25/2048 (C)(F)Toorak Mortgage Trust6.220%, 01/25/2048 (C)(F)\$ 170,359\$ 164,093Series 2019-5A, Class A1B, 2.918%, 11/30/2060 (C)(G)Series 139,5153.500%, 08/25/2059 (C)(G)149,215139,515	586,181	\$ 178,433
Commercial and residential (continued)Commercial and residential (continued)New Residential Mortgage Loan Trust (continued)Toorak Mortgage Corp., Ltd. Series 2018-4A, Class A1S (1 month CME Term SOFR + 0.864%), 6.220%, 01/25/2048 (C)(F)Toorak Mortgage Corp., Ltd. Series 2019-5A, Class A1B, 3.500%, 08/25/2059 (C)(G)Series 2019-5A, Class A1B, 3.500%, 08/25/2059 (C)(G)149,215139,515TYSN Mortgage Trust CME Trust	586,181	\$ 178,433
residential (continued)residential (continued)New Residential MortgageToorak Mortgage Corp., Ltd.Loan Trust (continued)Series 2013-4A, Class A1S (1 monthSeries 2018-4A, Class A1S (1 month3.240%, 06/25/2024 (C)CME Term SOFR + 0.864%),Toorak Mortgage Trust6.220%, 01/25/2048 (C)(F)170,359Series 2019-5A, Class A1B,2.918%, 11/30/2060 (C)(G)3.500%, 08/25/2059 (C)(G)149,215139,515TYSN Mortgage Trust	586,181	\$ 178,433
New Residential MortgageToorak Mortgage Corp., Ltd. Series 2011, Class A1 3.240%, 06/25/2024 (C)CME Term SOFR + 0.864%), 6.220%, 01/25/2048 (C)(F)170,359Toorak Mortgage Trust 3.500%, 08/25/2059 (C)(G)Series 2019-5A, Class A1B, 3.500%, 08/25/2059 (C)(G)149,215139,515TYSN Mortgage Trust	586,181	\$ 178,433
Series 2018-4A, Class A1S (1 month CME Term SOFR + 0.864%),         3.240%, 06/25/2024 (C)           6.220%, 01/25/2048 (C)(F)         \$ 170,359           Series 2019-5A, Class A1B,         2.918%, 11/30/2060 (C)(G)           3.500%, 08/25/2059 (C)(G)         149,215	586,181	\$ 178,433
CME Term SOFR + 0.864%),       5.220%, 01/25/2048 (C)(F)       \$ 170,359       Towd Point Mortgage Trust         Series 2019-5A, Class A1B,       5.500%, 08/25/2059 (C)(G)       149,215       139,515       TYSN Mortgage Trust	586,181	\$ 178,433
6.220%, 01/25/2048 (C)(F)       \$       170,359       \$       164,093       Series 2021-R1, Class A1         Series 2019-5A, Class A1B,       3.500%, 08/25/2059 (C)(G)       149,215       139,515       TYSN Mortgage Trust	,	
Series 2019-5A, Class A1B,         2.918%, 11/30/2060 (C)(G)           3.500%, 08/25/2059 (C)(G)         149,215         139,515         TYSN Mortgage Trust	,	
	410,000	504,236
	410,000	
Series 2019-NQM4, Class A1,         Series 2023-CRNR, Class A           2.492%, 09/25/2059 (C)(G)         39,000         35,870         6.799%, 12/10/2033 (C)(G)	+10,000	426,730
Series 2021-NQ2R, Class A1, Verus Securitization Trust		420,750
0.941%, 10/25/2058 (C)(G) 77,101 70,128 Series 2021-2, Class A1,		
NJ Trust 1.031%, 02/25/2066 (C)(G)	104,488	90,174
Series 2023-GSP, Class A         Series 2021-8, Class A1,           6.697%, 01/06/2029 (C)(G)         225,000         234,574         1.824%, 11/25/2066 (C)(G)	249,441	215,661
NMLT Trust Series 2021-R2, Class A1,	219,111	213,001
Series 2021-INV1, Class A1 0.918%, 02/25/2064 (C)(G)	116,792	102,771
1.185%, 05/25/2056 (C)(G)         381,997         312,636         Series 2022-1, Class A1 (2.724% to 1-25-26, then 3.724% thereafter),		
Series 2021-NQM1, Class A1, 2.724%, 01/25/2067 (C)	350,579	313,864
1.072%, 02/25/2066 (C)(G) 248,771 205,123 Series 2022-3, Class A1 (4.130% to		,
Series 2021-NQM3, Class A1, 3-1-26, then 5.130% thereafter),		
1.054%, 07/25/2061 (C)(G)       235,405       179,883       4.130%, 02/25/2067 (C)         Series 2022-NQM1, Class A1,       WaMu Mortgage Pass-Through	81,537	75,878
2.305%, 11/25/2061 (C)(G) 461,912 396,018 Certificates		
PRPM LLC Series 2007-HY6, Class 1A1		
Series 2020-6, Class A1 (5.363% to 3.814%, 06/25/2037 (G)	11,050	9,409
11-25-24, then 6.363% thereafter),       5.363%, 11/25/2025 (C)       61,218       Washington Mutual Mortgage         9       61,218       61,266       Pass-Through Certificates		
Series 2021-3, Class A1 (1.867% to Series 2006-5, Class 1A1 (1 month		
4-25-24, then 4.867% to 4-25-25, CME Term SOFR + 0.714%)		
then 5.867% thereafter), 1.867% (04/35/2006 (C)) 1.44.706 1.44.706 1.41.060 Wulls Force Commercial Marteneo Trust	17,039	11,281
1.867%, 04/25/2026 (C)         144,706         141,069         Wells Fargo Commercial Mortgage Trust           Series 2021-4, Class A1 (1.867% to         Series 2014-LC16, Class A5,         Series 2014-LC16, Class A5,		
4-25-24, then 4.867% to 4-25-25, 3.817%, 08/15/2050	310,000	305,748
then 5.867% thereafter), Series 2015-NXS1, Class D,		
1.867%, 04/25/2026 (C)       238,696       233,143       4.140%, 05/15/2048 (G)         Series 2021-9, Class A1 (2.363% to       Series 2015-NXS1, Class XA IO,	40,000	34,295
Series 2021-9, Class A1 (2.363% to Series 2015-NXS1, Class XA IO, 10-25-24, then 5.363% to 10-25-25, 1.057%, 05/15/2048	1,366,265	10,341
then 6.363% thereafter), Series 2015-NXS3, Class XA IO,	, ,	- /-
2.363%, 10/25/2026 (C) 417,701 404,720 0.871%, 09/15/2057	2,479,146	29,316
RALI Series TrustWF-RBS Commercial Mortgage TrustSeries 2007-QH7, Class 1A1 (1 monthSeries 2014-C19, Class A5		
CME Term SOFR + 0.614%) 4.101%, 03/15/2047	236,613	235,597
5.970%, 08/25/2037 (F) 33,792 30,577		20,063,323
Seasoned Credit Risk Transfer Trust U.S. Government Agency – 3.4%		
Series 2019-3, Class MV 3.500%, 10/25/2058 112,467 102,795 Federal Home Loan Mortgage Corp.		
SG Commercial Mortgage Securities Series 2022-DNA3, Class M1B (30		
Strust         day Average SOFR + 2.900%),           8.237%, 04/25/2042 (C)(F)	168,000	172,499
Series 2020-COVE, Class A Series 2022-DNA4, Class M1B (30	,	,,
2.632%, 03/15/2037 (C) 645,000 578,546 day Average SOFR + 3.350%), SG Residential Mortgage Trust		
8.687%, 05/25/2042 (C)(F) Series 2021-1, Class A1 Series 2022-DNA5, Class M1B (30	235,000	244,362
1.160%, 0725/2061 (C)(G) $334,088$ $262,866$ day Average SOFR + 4 500%)		
Starwood Mortgage Residential Trust 9.837%, 06/25/2042 (C)(F)	285,000	306,868
Series 2021-1, Class A1, 1.219%, 05/25/2065 (C)(G) 184,425 163,026 Series 2022-DNA6, Class M1B (30 double double d		
Series 2021-2, Class A1, 9.037%, 09/25/2042 (C)(F)	200,000	210,385
0.943%, 05/25/2065 (C)(G) 64,322 58,027 Series 2022-HOA1, Class M1B (30	200,000	210,303
Series 2021-6, Class A1, 1.920% 11/25/2066 (C)(G) 358.224 294.414 day Average SOFR + 3.500%),		
8.837%, 03/25/2042 (C)(F)	55,000	56,948

Shares or

#### **Investment Quality Bond Trust (continued)**

#### **Investment Quality Bond Trust (continued)**

Shares or

	Shares or Principal Amount	Value	
COLLATERALIZED MORTGAGE	Amount	Value	COLLAT
OBLIGATIONS (continued)			OBLIGA
U.S. Government Agency (continued)			U.S. Gove
Federal Home Loan			Federal N
Mortgage Corp. (continued) Series 2022-HQA2, Class M1B (30			Mortga Series 2
day Average SOFR $+ 4.000\%$ ),			3.500
9.337%, 07/25/2042 (C)(F)	\$ 180,000	\$ 188,693	Series 2
Series 2022-HQA3, Class M1B (30			4.00
day Average SOFR $+$ 3.550%),	70.000	70.070	Series 2
8.887%, 08/25/2042 (C)(F) Series 2023-DNA2, Class M1B (30	70,000	72,372	3.50 Series
day Average SOFR $+$ 3.250%),			Avei
8.587%, 04/25/2043 (C)(F)	150,000	156,125	9.00
Series 2023-HQA1, Class M1B (30			Series
day Average SOFR + 3.500%),			3.50
8.837%, 05/25/2043 (C)(F)	445,000	470,273	Series
Series 2023-HQA2, Class M1B (30 day Average SOFR + 3.350%),			3.50 Series
8.687%, 06/25/2043 (C)(F)	510,000	538,252	3.50
Series 3883, Class PB,	,		Series
3.000%, 05/15/2041	51,027	48,261	3.50
Series 5055, Class DG,	105 1 10	222.252	Series
1.500%, 12/25/2050 Series 5170, Class DP,	405,149	323,353	3.00 Sorios
2.000%, 07/25/2050	406,451	346,783	Series 3.50
Series K064, Class X1 IO,	100,101	510,705	Series
0.596%, 03/25/2027	2,103,395	33,777	Ave
Series K068, Class A2,			7.60
3.244%, 08/25/2027	545,000	523,999	Series
Series K104, Class X1 IO, 1.124%, 01/25/2030	1,297,284	69,164	4.50 Series
Series K111, Class X1 IO,	1,277,204	07,104	Ave
1.570%, 05/25/2030	548,123	42,728	7.88
Series K114, Class X1 IO,			Series
1.115%, 06/25/2030	1,594,728	91,969	Ave
Series K121, Class X1 IO, 1.022%, 10/25/2030	843,394	44,988	8.43 Series
Series K122, Class X1 IO,	045,594	44,900	Ave
0.879%, 11/25/2030	476,085	22,476	8.03
Series K124, Class X1 IO,			Series
0.719%, 12/25/2030	1,903,299	75,743	3.00
ederal National Mortgage Association			Governm
Series 2012-120, Class ZB, 3.500%, 11/25/2042	443,211	410,308	Mortga Series
Series 2012-18, Class GA,	443,211	410,508	1.77
2.000%, 12/25/2041	53,215	48,070	Series
Series 2012-21, Class PQ,			2.00
2.000%, 09/25/2041	30,366	27,707	
Series 2012-52, Class PA,	19 155	46 200	TOTAL O
3.500%, 05/25/2042 Series 2015-48, Class QB,	48,455	46,399	(Cost \$30
3.000%, 02/25/2043	61,409	58,559	ASSET I
Series 2016-11, Class GA,	,	· · · · · ·	AASET
2.500%, 03/25/2046	78,086	71,740	Series
Series 2016-38, Class NA,	10 5 (0	27.144	3.3519
3.000%, 01/25/2046 Sories 2016 C07, Class 2M2 (30 day	40,568	37,144	ABFC Tr Series
Series 2016-C07, Class 2M2 (30 day Average SOFR + 4.464%),			CME
9.802%, 05/25/2029 (F)	148,775	156,927	5.6909
Series 2017-16, Class PB,	, . / 0		Affirm A
3.000%, 03/25/2047	270,000	230,212	Series
Series 2017-26, Class CG,			6.610%
3.500%, 07/25/2044	43,698	42,687	Aligned I
Series 2017-34, Class JK, 3.000%, 05/25/2047	29,625	28,139	Series 6.000%
5.000%, 05/25/2047	29,023	26,159	0.000

	_	Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			
U.S. Government Agency (continued)			
Federal National			
Mortgage Association (continued)			
Series 2017-35, Class AH,	¢	52 501	¢ 52.220
3.500%, 04/25/2053	\$	53,701	\$ 52,320
Series 2017-49, Class JA, 4.000%, 07/25/2053		54,950	53,749
Series 2017-84, Class KA, 3.500%, 04/25/2053		62,066	59,954
Series 2017-C01, Class 1M2 (30 day			
Average SOFR + $3.664\%$ ),		05 404	00 400
9.002%, 07/25/2029 (F) Series 2018-23, Class LA,		85,484	88,498
3.500%, 04/25/2048		112,277	106,170
Series 2018-70, Class HA,		112,277	100,170
3.500%, 10/25/2056		77,912	74,916
Series 2019-12, Class HA,			
3.500%, 11/25/2057		131,552	124,480
Series 2019-14, Class CA,			
3.500%, 04/25/2049		139,714	132,548
Series 2019-45, Class PT,			
3.000%, 08/25/2049		122,422	110,775
Series 2019-7, Class JA,		114 412	109 452
3.500%, 03/25/2049 Series 2019-HRP1, Class M2 (30 day		114,412	108,452
Average SOFR $+ 2.264\%$ ),			
7.602%, 11/25/2039 (C)(F)		48,054	48,470
Series 2022-90, Class AY,		- ,	-,
4.500%, 12/25/2041		640,000	620,041
Series 2022-R08, Class 1M1 (30 day			
Average SOFR + 2.550%),			
7.887%, 07/25/2042 (C)(F)		71,544	73,374
Series 2023-R05, Class 1M2 (30 day			
Average SOFR + $3.100\%$ ),		144,000	150 274
8.437%, 06/25/2043 (C)(F) Series 2023-R06, Class 1M2 (30 day		144,000	150,374
Average SOFR $+ 2.700\%$ ),			
8.037%, 07/25/2043 (C)(F)		150,000	152,850
Series 415, Class A3,		,	- ,
3.000%, 11/25/2042		99,319	92,077
Government National			
Mortgage Association			
Series 2006-38, Class XS IO,			
1.777%, 09/16/2035		12,514	180
Series 2013-37, Class LG,		51 760	49.045
2.000%, 01/20/2042		51,768	48,945
	0.01		7,296,083
TOTAL COLLATERALIZED MORTGAGE	OBL	IGATIONS	¢ 27.250.406
(Cost \$30,284,219)			\$ 27,359,406
ASSET BACKED SECURITIES – 10.9%			
AASET Trust			
Series 2020-1A, Class A		106 721	04.024
3.351%, 01/16/2040 (C) ABFC Trust		106,731	94,234
Series 2006-HE1, Class A2D (1 month			
CME Term SOFR $+ 0.334\%$ )			
5.690%, 01/25/2037 (F)		90,130	51,205
Affirm Asset Securitization Trust		, .,	,
Series 2023-A, Class 1A			
6.610%, 01/18/2028 (C)		185,000	186,064
Aligned Data Centers Issuer LLC			
Series 2023-1A, Class A2			
6.000%, 08/17/2048 (C)		360,000	356,368

#### **Investment Quality Bond Trust (continued)**

#### **Investment Quality Bond Trust (continued)**

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
ASSET BACKED SECURITIES (continued)			ASSET BACKED SECURITIES (continued)		
American Credit Acceptance			Domino's Pizza Master		
Receivables Trust			Issuer LLC (continued)		
Series 2022-3, Class B	14 602	¢ 14595	Series 2021-1A, Class A2I	262 250	¢ 222.711
4.550%, 10/13/2026 (C) \$ Series 2023-3, Class B	14,602	\$ 14,585	2.662%, 04/25/2051 (C) \$ DT Auto Owner Trust	263,250	\$ 232,711
6.090%, 11/12/2027 (C)	155,000	155,897	Series 2023-1A, Class B		
AmeriCredit Automobile Receivables	100,000	100,077	5.190%, 10/16/2028 (C)	120,000	118,955
Trust			Series 2023-2A, Class B		
Series 2019-3, Class D			5.410%, 02/15/2029 (C)	135,000	134,313
2.580%, 09/18/2025	295,000	292,349	Elmwood CLO, Ltd.		
Amur Equipment Finance Receivables			Series 2022-6A, Class BR (3 month		
XI LLC Series 2022-2A, Class A2			CME Term SOFR + 2.400%) 7.797%, 10/17/2036 (C)(F)	365,000	365,906
5.300%, 06/21/2028 (C)	87,783	87,533	Series 2023-2A, Class B (3 month	505,000	505,700
ARI Fleet Lease Trust	,		CME Term SOFR $+ 2.250\%$ )		
Series 2023-A, Class A2			7.644%, 04/16/2036 (C)(F)	250,000	249,676
5.410%, 02/17/2032 (C)	356,995	356,313	Enterprise Fleet Financing LLC		
Avant Loans Funding Trust			Series 2023-1, Class A3	105 000	104 74
Series 2021-REV1, Class A	(0.257	(7.970	5.420%, 10/22/2029 (C)	185,000	186,764
1.210%, 07/15/2030 (C) Avis Budget Rental Car Funding	68,357	67,870	Exeter Automobile Receivables Trust Series 2019-4A, Class D		
Aesop LLC			2.580%, 09/15/2025 (C)	153,169	151,622
Series 2023-7A, Class A			Series 2020-1A, Class D		
5.900%, 08/21/2028 (C)	175,000	178,548	2.730%, 12/15/2025 (C)	66,470	65,592
Benefit Street Partners CLO XXXI, Ltd.			Series 2022-1A, Class B		
Series 2023-31A, Class B1 (3 month			2.180%, 06/15/2026	56,823	56,639
CME Term SOFR + $2.350\%$ )	270.000	270 402	Series 2022-4A, Class B	175 000	174.000
7.728%, 04/25/2036 (C)(F) BlueMountain CLO XXIV, Ltd.	270,000	270,493	4.570%, 01/15/2027 Series 2022-6A, Class B	175,000	174,086
Series 2019-24A, Class AR (3 month			6.030%, 08/16/2027	75,000	75,129
CME Term SOFR $+ 1.362\%$ )			First Franklin Mortgage Loan Trust	,	,,
6.777%, 04/20/2034 (C)(F)	415,000	413,043	Series 2006-FF12, Class A5 (1 month		
Carvana Auto Receivables Trust			CME Term SOFR + 0.424%)		
Series 2022-P2, Class A3	464.077	157 (01	5.780%, 09/25/2036 (F)	172,286	159,472
4.130%, 04/12/2027	464,877	457,621	FirstKey Homes Trust		
CCG Receivables Trust Series 2023-1, Class A2			Series 2022-SFR1, Class A 4.145%, 05/19/2039 (C)	139,067	133,479
5.820%, 09/16/2030 (C)	158,690	159,678	Series 2022-SFR2, Class A	159,007	155,475
CF Hippolyta Issuer LLC	,	,	4.250%, 07/17/2039 (C)	571,766	548,732
Series 2020-1, Class A1			Flagship Credit Auto Trust		
1.690%, 07/15/2060 (C)	104,128	96,232	Series 2022-3, Class B		001111
Series 2020-1, Class A2	126.025	100 152	4.690%, 07/17/2028 (C)	239,000	234,141
1.990%, 07/15/2060 (C) Series 2022-1A, Class A1	126,925	108,153	Series 2023-1, Class B 5.050%, 01/18/2028 (C)	66,000	65,318
5.970%, 08/15/2062 (C)	100,644	98,979	Galaxy XXIII CLO, Ltd.	00,000	05,510
Chesapeake Funding II LLC	100,011	,,,,,,	Series 2017-23A, Class AR (3 month		
Series 2023-1A, Class A1			CME Term SOFR + 1.132%)		
5.650%, 05/15/2035 (C)	270,991	271,704	6.530%, 04/24/2029 (C)(F)	401,832	401,395
CIFC Funding, Ltd.			GLS Auto Receivables Issuer Trust		
Series 2017-2A, Class AR (3 month			Series 2022-3A, Class B	45 000	44 (20
CME Term SOFR + 1.212%) 6.627%, 04/20/2030 (C)(F)	806,741	806.008	4.920%, 01/15/2027 (C)	45,000	44,639
CNH Equipment Trust	800,741	806,098	Golub Capital Partners CLO 68B, Ltd. Series 2023-68A, Class B (3 month		
Series 2023-A, Class A4			CME Term SOFR $+ 2.800\%$		
4.770%, 10/15/2030	85,000	84,431	8.197%, 07/25/2036 (C)(F)	250,000	251,067
CPS Auto Receivables Trust			GSAA Home Equity Trust		
Series 2023-B, Class A			Series 2006-10, Class AF3		
5.910%, 08/16/2027 (C)	336,117	336,320	5.985%, 06/25/2036 (G)	135,066	35,143
DLLAA LLC Series 2023 1A Class A3			Series 2006-15, Class AF6	220 105	97 640
Series 2023-1A, Class A3 5.640%, 02/22/2028 (C)	135,000	137,130	6.376%, 09/25/2036 Series 2006-20, Class 2A1A (1 month	339,105	87,640
Domino's Pizza Master Issuer LLC	155,000	157,150	CME Term SOFR + 0.214%)		
Series 2018-1A, Class A2I			5.570%, 12/25/2046 (F)	179,429	85,479
4.116%, 07/25/2048 (C)	351,500	341,496	GSAA Trust	,	,
Series 2019-1A, Class A2			Series 2005-7, Class AF4		
3.668%, 10/25/2049 (C)	168,438	153,672	5.558%, 05/25/2035	146,009	138,779

Shares or

#### **Investment Quality Bond Trust (continued)**

## **Investment Quality Bond Trust (continued)** Shares or Principal

Amount

530,000 \$

Value

495,557

	Shares or Principal Amount	Value	
ASSET BACKED SECURITIES (continued)			ASSET BACKED SECURITIES (continued)
GSAMP Trust			Retained Vantage Data Centers
Series 2007-FM2, Class A2B (1			Issuer LLC
month CME Term SOFR + $0.204\%$ )	176 (00)	¢ 100.400	Series 2023-1A, Class A2A
5.560%, 01/25/2037 (F) \$	176,623	\$ 100,409	5.000%, 09/15/2048 (C) \$ RR 23, Ltd.
Hertz Vehicle Financing III LLC Series 2023-3A, Class A			Series 2022-23A, Class A2R (3 month
5.940%, 02/25/2028 (C)	475,000	483,705	CME Term SOFR $+ 2.650\%$ )
Invesco US CLO, Ltd.		100,700	7.999%, 10/15/2035 (C)(F)
Series 2023-2A, Class B (3 month			Santander Drive Auto Receivables Trust
CME Term SOFR + 2.300%)			Series 2022-4, Class B
7.712%, 04/21/2036 (C)(F)	250,000	250,076	4.420%, 11/15/2027
Marlette Funding Trust			Series 2022-5, Class B
Series 2021-2A, Class B	817	915	4.430%, 03/15/2027 Sories 2022 6, Class P
1.060%, 09/15/2031 (C) MF1, Ltd.	017	815	Series 2022-6, Class B 4.720%, 06/15/2027
Series 2022-FL8, Class AS (1 month			Series 2022-7, Class B
CME Term SOFR + $1.750\%$ )			5.950%, 01/17/2028
7.106%, 02/19/2037 (C)(F)	335,000	329,282	Series 2023-1, Class B
MFA LLC			4.980%, 02/15/2028
Series 2021-NPL1, Class A1 (2.363%			Series 2023-3, Class B
to 3-25-24, then 5.363% to 3-25-25,			5.610%, 07/17/2028
then 6.363% thereafter) 2.363%, 03/25/2060 (C)	220,665	217,579	Securitized Asset Backed Receivables LLC Trust
Navient Private Education Refi	220,005	217,577	Series 2006-HE1, Class A2B (1 month
Loan Trust			CME Term SOFR $+ 0.294\%$
Series 2021-EA, Class A			5.650%, 07/25/2036 (F)
0.970%, 12/16/2069 (C)	151,687	130,721	SFS Auto Receivables Securitization
Series 2021-FA, Class A			Trust
1.110%, 02/18/2070 (C)	217,125	184,897	Series 2023-1A, Class B
Series 2023-A, Class A 5.510%, 10/15/2071 (C)	277,717	277 518	5.710%, 01/22/2030 (C) Sound Point CLO XXIX, Ltd.
New Economy Assets Phase 1	277,717	277,518	Series 2021-1A, Class A (3 month
Sponsor LLC			CME Term SOFR + $1.332\%$ )
Series 2021-1, Class A1			6.710%, 04/25/2034 (C)(F)
1.910%, 10/20/2061 (C)	310,000	271,278	Soundview Home Loan Trust
NRZ Excess Spread-Collateralized Notes			Series 2007-OPT2, Class 2A3 (1
Series 2020-PLS1, Class A			month CME Term SOFR + 0.294%)
3.844%, 12/25/2025 (C)	36,672	34,953	5.650%, 07/25/2037 (F)
Octagon, Ltd. Series 2023-2A, Class B (3 month			Stack Infrastructure Issuer LLC Series 2023-2A, Class A2
CME Term SOFR $+ 2.350\%$			5.900%, 07/25/2048 (C)
7.766%, 04/20/2036 (C)(F)	270,000	268,001	Summit Issuer LLC
Pretium Mortgage Credit Partners LLC			Series 2020-1A, Class A2
Series 2021-NPL3, Class A1 (1.868%			2.290%, 12/20/2050 (C)
to 7-25-24, then 4.868% to 7-25-25,			Taco Bell Funding LLC
then 5.868% thereafter)	107 (0)	100.015	Series 2021-1A, Class A2II
1.868%, 07/25/2051 (C) Series 2021-NPL6, Class A1 (2.487%	187,686	180,815	2.294%, 08/25/2051 (C) Texas Debt Capital CLO, Ltd.
to $11-25-24$ , then $5.487\%$ to			Series 2023-1A, Class B (3 month
11-25-25, then 6.487% thereafter)			CME Term SOFR $+ 2.300\%$ )
2.487%, 07/25/2051 (C)	127,020	125,257	7.716%, 04/20/2036 (C)(F)
Series 2022-NPL1, Class A1 (2.981%			Texas Natural Gas Securitization Finance
to 12-25-24, then 5.981% to			Corp.
12-25-25, then 6.981% thereafter)	100.000	207.444	Series 2023-1, Class A1
2.981%, 01/25/2052 (C)	400,830	397,144	5.102%, 04/01/2035
Progress Residential Trust Series 2021-SFR8, Class A			THL Credit Wind River CLO, Ltd. Series 2020-1A, Class A (3 month
1.510%, 10/17/2038 (C)	392,042	351,697	CME Term SOFR $+ 1.692\%$ )
Series 2022-SFR3, Class A	572,072	551,077	7.107%, 10/20/2033 (C)(F)
3.200%, 04/17/2039 (C)	133,510	124,750	Tricolor Auto Securitization Trust
Series 2022-SFR5, Class A	-		Series 2023-1A, Class A
4.451%, 06/17/2039 (C)	103,608	100,270	6.480%, 08/17/2026 (C)
Series 2022-SFR6, Class A			Tricon Residential Trust
4.451%, 07/20/2039 (C)			Series 2022-SFR2, Class A
	624,093	601,586	
Series 2022-SFR7, Class A 4.750%, 10/27/2039 (C)	624,093 163,848	601,586 159,624	4.849%, 07/17/2040 (C)

	Series 2022-25A, Class A2R (5 month		
705	CME Term SOFR + 2.650%)		
	7.999%, 10/15/2035 (C)(F)	520,000	524,946
	Santander Drive Auto Receivables Trust		
. – .	Series 2022-4, Class B		
076	4.420%, 11/15/2027	350,000	345,744
	Series 2022-5, Class B		
	4.430%, 03/15/2027	110,000	108,696
815	Series 2022-6, Class B		
	4.720%, 06/15/2027	80,000	79,263
	Series 2022-7, Class B		
	5.950%, 01/17/2028	305,000	306,437
282	Series 2023-1, Class B		
	4.980%, 02/15/2028	140,000	138,961
	Series 2023-3, Class B		
	5.610%, 07/17/2028	235,000	236,096
	Securitized Asset Backed		
579	Receivables LLC Trust		
	Series 2006-HE1, Class A2B (1 month		
	CME Term SOFR + 0.294%)		
	5.650%, 07/25/2036 (F)	117,375	39,697
721	SFS Auto Receivables Securitization		
	Trust		
897	Series 2023-1A, Class B		
	5.710%, 01/22/2030 (C)	115,000	115,827
518	Sound Point CLO XXIX, Ltd.		
	Series 2021-1A, Class A (3 month		
	CME Term SOFR + 1.332%)		
	6.710%, 04/25/2034 (C)(F)	655,000	649,453
278	Soundview Home Loan Trust		
	Series 2007-OPT2, Class 2A3 (1		
	month CME Term SOFR + 0.294%)		
953	5.650%, 07/25/2037 (F)	22,133	18,993
	Stack Infrastructure Issuer LLC		
	Series 2023-2A, Class A2		
	5.900%, 07/25/2048 (C)	335,000	329,625
001	Summit Issuer LLC		
	Series 2020-1A, Class A2	155.000	1 10 005
	2.290%, 12/20/2050 (C)	155,000	143,395
	Taco Bell Funding LLC		
	Series 2021-1A, Class A2II	050.055	
815	2.294%, 08/25/2051 (C)	878,355	753,721
	Texas Debt Capital CLO, Ltd.		
	Series 2023-1A, Class B (3 month		
	CME Term SOFR + 2.300%)		
257	7.716%, 04/20/2036 (C)(F)	300,000	300,734
	Texas Natural Gas Securitization Finance		
	Corp.		
	Series 2023-1, Class A1		
144	5.102%, 04/01/2035	280,000	285,359
	THL Credit Wind River CLO, Ltd.		
	Series 2020-1A, Class A (3 month		
697	CME Term SOFR + 1.692%)	500 000	500 150
	7.107%, 10/20/2033 (C)(F)	520,000	520,159
750	Tricolor Auto Securitization Trust		
	Series 2023-1A, Class A		
270	6.480%, 08/17/2026 (C)	65,842	65,794
	Tricon Residential Trust		
586	Series 2022-SFR2, Class A		
<i>(</i> <b>)</b> .	4.849%, 07/17/2040 (C)	373,915	366,141
621			

#### **Investment Quality Bond Trust (continued)**

#### **Investment Quality Bond Trust (continued)**

	Shares or Principal Amount	Value	Shares or Principal Amount Value
- ASSET BACKED SECURITIES (continued)			SHORT-TERM INVESTMENTS (continued)
VCAT LLC			Repurchase agreement – 3.8%
Series 2021-NPL2, Class A1 (2.115%			
to 3-25-24, then 5.115% to 3-25-25,			Deutsche Bank Tri-Party Repurchase
then 6.115% thereafter)			Agreement dated 12-29-23 at 5.330%
2.115%, 03/27/2051 (C) \$	54,444	\$ 53,926	to be repurchased at \$8,204,856 on
Series 2021-NPL3, Class A1 (1.743%	5-7-7-7	φ 55,720	1-2-24, collateralized by \$8,194,163
to 5-25-24, then 4.473% to 5-25-25,			Government National Mortgage
then $5.743\%$ thereafter)			Association, 6.000% due 10-20-53
1.743%, 05/25/2051 (C)	182,471	176,067	(valued at \$8,364,001) \$ 8,200,000 \$ 8,200,00
	102,471	170,007	TOTAL SHORT-TERM INVESTMENTS (Cost \$8,434,543)\$ 8,434,52
Venture 42 CLO, Ltd.			Total Investments (Investment Quality Bond Trust)
Series 2021-42A, Class A1A (3 month			(Cost \$290,521,030) - 127.0% \$ 272,378,32
CME Term SOFR + $1.392\%$ )	(55.000	(49 (70	Other assets and liabilities, net $-(27.0\%)$ (57,937,77)
6.785%, 04/15/2034 (C)(F)	655,000	648,670	TOTAL NET ASSETS – 100.0%
Vericrest Opportunity Loan Transferee			101AL NET ASSE15 - 100.0 %
Series 2021-CF1, Class A1 (1.992% to			Currency Abbreviations
8-25-24, then 4.992% to 8-25-25,			BRL Brazilian Real
then 5.992% thereafter)	000 (00	210 525	
1.992%, 08/25/2051 (C)	229,622	219,525	EUR Euro
Series 2021-NP11, Class A1 (1.868%			Security Abbreviations and Locand
to 7-25-24, then 4.868% to 7-25-25,			Security Abbreviations and Legend
then 5.868% thereafter)	2 (2 520	221 504	CME CME Group Published Rates
1.868%, 08/25/2051 (C)	343,520	324,796	CMT Constant Maturity Treasury
Series 2021-NPL3, Class A1 (2.240%			EURIBOR Euro Interbank Offered Rate
to 1-25-24, then 5.239% to 1-25-25,			GO General Obligation
then 6.239% thereafter)	101010	100.070	ICE Intercontinental Exchange
2.240%, 02/27/2051 (C)	194,840	189,872	IO Interest-Only Security - (Interest Tranche of Stripped Mortgage
Voya CLO, Ltd.			Pool). Rate shown is the annualized yield at the end of the period.
Series 2015-1A, Class A1R (3 month			LIBOR London Interbank Offered Rate
CME Term SOFR + 1.162%)	102.050	102 700	SOFR Secured Overnight Financing Rate
6.557%, 01/18/2029 (C)(F)	182,850	182,799	TBA To Be Announced. A forward mortgage-backed securities trade
Wellfleet CLO X, Ltd.			issued by a U.S. Government Agency, to be delivered at an
Series 2019-XA, Class A1R (3 month			agreed-upon future settlement date.
CME Term SOFR + $1.432\%$ )	510.226	515 100	(A) All or a portion of this security is segregated at the custodian as
6.847%, 07/20/2032 (C)(F)	519,336	515,128	collateral for certain derivatives.
Wendy's Funding LLC			(B) Security purchased or sold on a when-issued or delayed delivery
Series 2018-1A, Class A2II	220.002	205 100	basis.
3.884%, 03/15/2048 (C)	220,893	205,189	
Westlake Automobile Receivables Trust			(C) These securities are exempt from registration under Rule 144A of the Securities Act of 1022. Such accurities may be recald, normally
Series 2020-3A, Class D	015 000	011 577	the Securities Act of 1933. Such securities may be resold, normally
1.650%, 02/17/2026 (C)	215,000	211,577	to qualified institutional buyers, in transactions exempt from
Series 2022-2A, Class B	070.000	0// 01/	registration. Rule 144A securities amounted to \$61,715,035 or 28.8
4.310%, 09/15/2027 (C)	270,000	266,816	of the fund's net assets as of 12-31-23.
Series 2023-1A, Class B	75.000	74.612	(D) All or a portion of this security is on loan as of 12-31-23.
5.410%, 01/18/2028 (C)	75,000	74,642	(E) Perpetual bonds have no stated maturity date. Date shown as
Wingstop Funding LLC			maturity date is next call date.
Series 2020-1A, Class A2	107 000	177.150	(F) Variable rate obligation. The coupon rate shown represents the rate
2.841%, 12/05/2050 (C)	197,000	177,158	at period end.
World Omni Auto Receivables Trust			(G) Variable or floating rate security, the interest rate of which adjusts
Series 2023-A, Class B			periodically based on a weighted average of interest rates and
5.030%, 05/15/2029	125,000	124,825	prepayments on the underlying pool of assets. The interest rate
TOTAL ASSET BACKED SECURITIES (Cost			shown is the current rate as of period end.
\$23,908,832)		\$ 23,358,658	(H) The rate shown is the annualized seven-day yield as of 12-31-23.
SHORT-TERM INVESTMENTS – 3.9%			(I) Investment is an affiliate of the fund, the advisor and/or subadvisor
			This security represents the investment of cash collateral received the
Short-term funds – 0.1%			securities lending.
John Hancock Collateral Trust,			securities renaing.
5.3645% (H)(I)	23,452	234,527	

#### DERIVATIVES

#### FUTURES

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
2-Year U.S. Treasury Note Futures			Mar 2024	\$6,927,030	\$7.001.078	\$74.048

#### **Investment Quality Bond Trust (continued)** FUTURES (continued)

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
5-Year U.S. Treasury Note Futures	162	Long	Mar 2024	17,183,807	17,621,297	\$437,490
10-Year Canada Government Bond Futures	41	Short	Mar 2024	(3,677,843)	(3,842,406)	(164,563)
10-Year U.S. Treasury Note Futures	100	Short	Mar 2024	(10,961,597)	(11,289,063)	(327,466)
Euro-BTP Italian Government Bond Futures	7	Short	Mar 2024	(893,594)	(920,750)	(27,156)
Euro-Buxl Futures	7	Short	Mar 2024	(1,025,273)	(1,095,163)	(69,890)
German Euro BUND Futures	21	Short	Mar 2024	(3,100,469)	(3,181,163)	(80,694)
U.S. Treasury Long Bond Futures	17	Short	Mar 2024	(1,960,663)	(2,123,938)	(163,275)
Ultra 10-Year U.S. Treasury Note Futures	29	Short	Mar 2024	(3,268,638)	(3,422,453)	(153,815)
Ultra U.S. Treasury Bond Futures	81	Short	Mar 2024	(9,774,667)	(10,821,094)	(1,046,427)
						\$(1,521,748)

^ Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

#### FORWARD FOREIGN CURRENCY CONTRACTS

Cont	ract to buy	Cont	ract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
USD	942,387	BRL	4,715,000	DB	3/20/2024	_	\$(21,229)
USD	104,552	EUR	95,000	CITI	3/20/2024	_	(646)
USD	4,276,924	EUR	3,886,000	DB	3/20/2024	_	(26,217)
						_	\$(48,092)

#### SWAPS

#### Interest rate swaps

Counterparty (OTC)/ Centrally cleared	Notional amount	Currency	Payments made	Payments received	Fixed payment frequency	Floating payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	2,185,000	USD	Fixed 1.560%	USD Compounded SOFR	Annual	Annual	Dec 2041	\$(10,983)	\$576,959	\$565,976
Centrally cleared	1,320,000	USD	Fixed 1.560%	USD Compounded SOFR	Annual	Annual	Dec 2051	(7,700)	432,171	424,471
Centrally cleared	380,000	USD	Fixed 2.880%	USD Compounded SOFR	Annual	Annual	Mar 2053	4,360	33,668	38,028
Centrally cleared	1,105,000	USD	Fixed 2.970%	USD Compounded SOFR	Annual	Annual	Mar 2053	654	90,820	91,474
Centrally cleared	370,000	USD	Fixed 3.250%	USD Compounded SOFR	Annual	Annual	Jun 2053	(3,987)	12,776	8,789
								\$(17,656)	\$1,146,394	\$1,128,738

#### Credit default swaps - Buyer

Counterparty (OTC)/ Centrally cleared	Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
	Federative Republic of									
Centrally cleared	Brazil	930,000	USD	\$930,000	1.000%	Quarterly	Jun 2028	\$42,285	\$(36,592)	\$5,693
Centrally cleared	CDX.EM.40	1,555,000	USD	1,555,000	1.000%	Quarterly	Dec 2028	73,916	(29,181)	44,735
				\$2,485,000				\$116,201	\$(65,773)	\$50,428

DerivativesCurrencyAbbreviationsBRLBrazilianRealEUREuroUSDU.S.DollarDerivativesAbbreviations

CITI Citibank, N.A.

DB Deutsche Bank AG

OTC Over-the-counter

SOFR Secured Overnight Financing Rate

See Notes to financial statements regarding investment transactions and other derivatives information.

#### **Money Market Trust**

1.101109 1.1001 1.100				
		Shares or Principal Amount	Value	
U.S. GOVERNMENT - 16.6%	•			U.S. (
U.S. Treasury Bill				Federa
5.365%, 01/09/2024	\$	64,072,000		5.5
5.375%, 01/25/2024		127,211,400	126,763,407	( 5.5
5.432%, 01/23/2024		31,983,400	31,879,018	5.5.
U.S. Treasury Note				5.5
5.416%, (3 month USBMMY - 0.075%),				0.0.
04/30/2024 (A)		109,153,800	109,113,360	5.5
5.464%, (3 month USBMMY +		107,155,000	107,115,500	1
0.037%), 07/31/2024 (A)		48,848,500	48,842,872	5.5
TOTAL U.S. GOVERNMENT (Cost		10,010,000	10,012,072	0
\$380,595,408)			\$ 380,595,408	5.5
U.S. GOVERNMENT AGENCY - 59.9%				F 5.5
Federal Agricultural Mortgage Corp.				5.5
5.211%, 07/15/2024		15,940,000	15,506,078	5.5
5.266%, 06/13/2024		6,520,000	6,520,000	0.0
5.356%, 08/01/2024		9,617,000	9,617,000	5.6
5.387%, 05/01/2024		12,647,000	12,425,108	0.00
5.409%, 05/02/2024		12,742,000	12,515,730	5.6
5.434%, 10/28/2024		9,617,000	9,204,503	1
5.456%, 09/03/2024		6,415,000	6,187,492	5.6
5.462%, 06/03/2024		935,000	916,436	5.6
5.500%, 07/01/2024		12,820,000	12,477,791	0
5.631%, (Overnight SOFR + 0.140%),				5.6
01/21/2025 (A)		15,984,000	15,981,720	0
5.642%, (Overnight SOFR + 0.150%),		12 720 000	10 505 10(	5.6
01/06/2025 (A)		12,739,000	12,737,186	1
5.678%, (Overnight SOFR + 0.200%),		( 527 000	( 527 000	5.6
04/04/2025 (A) 5.678%, (Overnight SOFR + 0.200%),		6,527,000	6,527,000	( 5 ()
12/18/2025 (A)		12,727,000	12,727,000	5.62
Federal Farm Credit Bank		12,727,000	12,727,000	5.64
4.780%, 04/16/2024		13,051,000	12,872,310	5.0
4.927%, 11/08/2024		1,058,000	1,029,322	5.64
5.059%, 02/08/2024		8,698,000	8,694,865	0.0
5.221%, 02/16/2024		7,512,000	7,464,761	5.6
5.264%, 09/03/2024		1,804,000	1,765,010	0
5.321%, 01/12/2024		12,647,000	12,626,751	5.6
5.362%, 01/25/2024		12,716,000	12,671,324	1
5.362%, 02/14/2024		636,000	632,988	Federa
5.366%, 01/30/2024		15,774,000	15,707,035	4.6
5.371%, 01/11/2024		17,954,000	17,927,618	4.8
5.389%, 02/12/2024		6,368,000	6,330,195	4.82
5.390%, 01/03/2024		6,388,000	6,386,116	4.8
5.390%, 01/03/2024		25,585,000 32,156,000	25,577,438 31,980,839	4.9
5.403%, 02/07/2024 5.428%, 04/17/2024		9,602,000	9,451,598	5.0
5.432%, (Prime rate - $3.120%$ ),		9,002,000	),+51,570	5.0: 5.0:
01/08/2024 (A)		21,665,000	21,665,095	5.0
5.439%, 03/14/2024		3,194,000	3,169,949	5.0
5.441%, 08/21/2024		752,000	749,116	5.1
5.442%, 02/26/2024		1,137,000	1,128,016	5.14
5.455%, 08/07/2024		6,000,000	6,000,000	5.1
5.470%, (Prime rate - 3.140%),				5.20
04/12/2024 (A)		10,030,000	10,028,969	5.2
5.473%, 03/08/2024		3,196,000	3,173,934	5.2
5.475%, (U.S. Federal Funds Effective				5.2
Rate + 0.070%), 10/04/2024 (A)		13,238,000	13,238,000	5.2
5.511%, (Overnight SOFR + 0.040%),		0.047.000	0.077.077	5.2
01/25/2024 (A)		9,965,000	9,965,033	5.2
5.516%, (Overnight SOFR + 0.040%),		2 2 2 2 000	2 2 4 2 0 0 0	5.20
02/09/2024 (A) 5 516% (Overright SOEP + 0.040%)		3,262,000	3,262,000	5.20
5.516%, (Overnight SOFR + 0.040%), 02/05/2024 (A)		3,338,000	3,338,000	5.28
5.516%, (Overnight SOFR + 0.040%),		5,556,000	5,556,000	5.28 5.28
03/18/2024 (A)		13,297,000	13,297,000	5.29
		,=>,,000	,	5.4

### Money Market Trust (continued)

	Shares or Principal Amount	Value
U.S. GOVERNMENT AGENCY (continued) Federal Farm Credit Bank (continued)		
5.516%, (Prime rate - 3.085%), 08/08/2024 (A) \$ 5.530%, (Overnight SOFR + 0.045%),	13,232,000	\$ 13,229,995
5.536%, (Overnight SOFR + 0.043%), 03/08/2024 (A) 5.536%, (Overnight SOFR + 0.060%),	3,202,000	3,201,947
5.536%, (Overlight SOFK + 0.000%), 07/08/2024 (A) 5.536%, (Prime rate - 3.040%),	9,982,000	9,982,000
10/17/2024 (A) 5.556%, (Overnight SOFR + 0.080%),	6,000,000	6,000,000
07/22/2024 (A) 5.556%, (U.S. Federal Funds Effective	4,000,000	4,000,000
Rate + 0.150%), 02/03/2025 (A) 5.577%, (Overnight SOFR + 0.085%),	6,539,000	6,539,000
07/22/2024 (A) 5.597%, (Prime rate - 2.980%),	6,615,000	6,614,450
01/09/2025 (A) 5.602%, (Overnight SOFR + 0.125%),	5,202,000	5,202,000
03/07/2025 (A) 5.602%, (Overnight SOFR + 0.125%),	3,265,000	3,265,000
10/03/2024 (A) 5.605%, 10/23/2024 5.612%, (Overnight SOFR + 0.135%),	6,488,000 6,402,000	6,488,000 6,402,000
09/05/2024 (A) 5.612%, (Overnight SOFR + 0.135%),	3,260,000	3,260,000
04/29/2025 (A) 5.617%, (Overnight SOFR + 0.140%),	3,208,000	3,208,000
11/07/2024 (A) 5.618%, (Overnight SOFR + 0.120%),	7,894,000	7,894,000
01/22/2024 (A) 5.627%, (Prime rate - 2.950%),	3,284,000	3,283,959
12/16/2024 (A) 5.640%, (Overnight SOFR + 0.110%),	5,889,000	5,889,000
02/14/2025 (A) 5.647%, (Overnight SOFR + 0.170%),	4,019,000	4,016,733
01/23/2025 (A) 5.658%, (Overnight SOFR + 0.180%),	9,757,000	9,757,000
03/20/2025 (A) 5.678%, (Overnight SOFR + 0.200%),	6,542,000	6,542,000
12/05/2024 (A) Federal Home Loan Bank	11,000,000	11,000,000
4.680%, 02/02/2024	19,665,000	19,583,194
4.810%, 01/12/2024 4.826%, 01/22/2025	13,058,000 200,000	13,038,808 191,637
4.872%, 02/09/2024	13,069,000	13,001,324
4.968%, 11/18/2024	2,875,000	2,761,428
5.030%, 02/01/2024	6,526,000	6,498,239
5.050%, 10/25/2024	630,000	629,695
5.051%, 09/30/2024	2,455,000	2,422,968
5.065%, 02/08/2024	710,000	709,922
5.094%, 09/17/2024 5.117%, 03/28/2024	1,490,000 6,400,000	1,441,982 6,358,701
5.142%, 11/08/2024	1,540,000	1,488,620
5.186%, 04/03/2024	4,575,000	4,575,000
5.200%, 01/12/2024	652,000	650,964
5.236%, 05/15/2024	6,710,000	6,710,000
5.237%, 09/24/2024	6,370,000	6,373,598
5.251%, 11/27/2024	1,270,000	1,219,165
5.253%, 09/30/2024	635,000	615,552
5.255%, 09/23/2024	635,000	613,325
5.257%, 02/28/2024	5,090,000	5,090,000
5.266%, 05/06/2024	6,515,000	6,515,000
5.266%, 05/10/2024 5.280%, 01/12/2024	16,295,000 6,082,000	16,295,000 6,072,188
5.280%, 03/22/2024	641,000	633,385
5.282%, 02/14/2024	9,690,000	9,686,892
5.296%, 02/07/2024	6,860,000	6,860,000

#### Money Market Trust (continued)

### Money Market Trust (continued)

5.370%, 04/10/2024         6.682,000         6.588,111         5.333%, 01/09/2024         5.225,000         5.224,25           5.373%, 08/01/2024         1.2,460,000         1.2,455,332         5.5335%, 06/02/2024         6.610,000         6.165,000           5.373%, 00/02/204         1.2,460,000         1.2,452,332         5.5335%, 06/02/2024         6.60,000         6.380,33           5.375%, 00/02/204         9.03,000         8,952,000         5.525%, 05/07/2024         1.2,805,000         12,702,180           5.375%, 00/12/204         9.06,000         9.46,273         5.5395%, 00/12/204         1.2,845,000         12,845,000           5.387%, 00/2024         5.420,000         5.597%, 00/02/204         3.510,018         5.515,000         5.515,000           5.387%, 00/12/204         0.2405,000         1.2,345,000         1.2,345,000         1.2,845,000         1.2,845,000           5.387%, 00/12/204         0.2,400,00         1.3,366,002,024         3.510,018         5.510,000         5.515,000           5.387%, 00/12/204         0.2,400,00         1.2,452,800         0.2,473,004         0.130,002,004         3.510,018           5.387%, 00/12/204         2.245,000         2.205,003         5.6128,009,002,024         3.600,000         1.60,00,000         5.60888,002,004         1.60,00,000	Money Market Irust (contin	ueu)		Money Market Trust (contin	ueu)	
Internal Hank communol         S         4.80.00         5         4.53.00         5.31.06         0.53.06         0.12.02.01         5.31.06         0.53.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         5.31.06         0.12.02.01         1.2.02.01 <th1.2.02.01< th="">         1.2.02.01         <t< th=""><th></th><th>Principal</th><th>Value</th><th></th><th>Principal</th><th>Value</th></t<></th1.2.02.01<>		Principal	Value		Principal	Value
5.2998, 0011/02024         5         4,480,000         5         4,758,002         5,510%, 0020204         5,510%, 0020204         5,510%, 0020204         5,510%, 0020204         5,510%, 0020204         5,510%, 0020204         5,510%, 0020204         5,510%, 0020204         5,510%, 0020204         5,510%, 0020204         12,540,000         12,540,000         12,540,000         12,540,000         12,540,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         15,590,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,550,000         12,555,000         <						
5.006, 128/22024         7,668,000         7,667,781         01/22/2024 (a)         5,858,000         5,858,000         5,858,000         12,850,000         12,855,000         12		1 0 10 000	A			
5.316%         0.022024         0.3385.000         5.351%         0.012024         0.233000         12.233000         12.233000           5.325%         0.012024         0.23300         0.022024 (A)         12.33000         12.233000           5.325%         0.0172024         0.2320300         5.2203%         0.0222024 (A)         12.53000         12.03000           5.345%         0.0172024         0.018000         1.9385.001         0.0222024 (A)         12.03000         12.03000           5.345%         0.017024         4.93000         1.9385.501         0.0222024 (A)         12.23500         12.23500          5.355%         0.017024         12.23000         1.238300         0.0222024 (A)         12.23500         12.23500           5.346%         0.017024         19.23300         1.923300         0.022024 (A)         12.23500         5.2355%         0.017024 (A)         12.23500         5.2356%         0.0575%         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010.000         6.010				e e e e e e e e e e e e e e e e e e e	15005000	
5.255         (10)         (2,3200)         (2,3200)         (2,3300)         (2,3300)           5.255         (17)         (12)         (10)         (11)         (10)         (11)         (10)         (11) </td <td></td> <td></td> <td></td> <td></td> <td>15,985,000</td> <td>\$ 15,985,000</td>					15,985,000	\$ 15,985,000
5.255         0/12/2024         12.82.104         12.83.134         5.217. (Overnight SORR + 0.045%), ib.559.000         15.990.000           3.1096, 6007/2024         19.200.00         9.82.000         9.82.000         15.835.86         5.217. (Overnight SORR + 0.045%), ib.599.000         16.055.000           3.1446, 010.2024         19.20.000         12.835.368         5.217. (Overnight SORR + 0.059%), ib.15.990.000         16.055.000           3.5446, 010.2024         19.23.000         12.23.200         12.23.200         12.23.200           3.5446, 010.20024         19.23.300         12.23.500         12.23.500         12.23.500           3.5456, 010.2024         19.23.376         5.52.66, (Overnight SORR + 0.059%), ib.15.000         6.6010.000         6.6010.000           3.5476, 010.2024         16.040.000         16.040.000         6.040.000         6.040.000         6.040.000           3.5776, 010.7024         16.28.000         6.22.28.517         5.53.56, (Overnight SORR + 0.059%), ib.25.000         2.23.53.53           3.5786, 0007.024         12.28.000         12.65.2980         5.54.96, (Overnight SORR + 0.120%), ib.25.000         2.23.52.000           3.5786, 0007.024         12.28.000         12.65.2980         5.54.96, (Overnight SORR + 0.120%), ib.25.000         12.92.288           3.5786, 0007.024         12.28.000					10.000.000	10 000 000
5.33%, 6607/2024         9,820,000         9,820,000         0.3/26/2014 (Å)         15,990,000         15,990,000           5.34%, 6072/2024         19,188,101         0.2/22/214 (Å)         16,065,000         16,065,000           5.35%, 607/2024         1,203,000         1,203,000         1,203,000         1,203,000         1,203,000           5.35%, 607/2024         1,203,000         1,203,000         1,203,000         1,203,000         1,203,000           5.35%, 607/2024         1,203,000         1,203,000         1,203,000         1,203,000         1,203,000           5.36%, 607/2024         1,205,000         1,249,000         1,223,3500         5,237,800         1,601,000         1,601,000           5.36%, 607/2024         1,235,000         5,357,800,072,014         6,320,000         1,245,200         2,232,20         5,515,000         2,242,25         5,515,000         4,615,000         6,605,000         2,615,					12,830,000	12,830,000
5.33%, 03222024         16.045.000         15.835,568         5.521%, (Overnight SOR + 0.045%),         16.005.000           5.33%, 1007,0204         4,980.00         4,380.15         5.222,922,024 (A)         1.125.000         1.123.000           5.33%, 1007,0204         12,035.00         1.238.00         0.022,0204 (A)         12,885.00         12,283.000           5.35%, 1007,0204         12,0000         1108.70         0.022,0204 (A)         10,0000         10,000           5.36%, 1007,0204         10,0000         8,000         5,237.81,000         12,035.000         12,035.000           5.36%, 1007,0204         16,001,000         8,292,492         5,331%, 1007,0204         6,405.000         5,232,535           5.375%, 1007,0204         6,682,000         6,885,111         5,335%, 1007,0204         6,165,000         6,165,000           5.375%, 1007,0204         6,800,00         3,847,733         5,354%, 1007,0204         15,5000         5,234,500           5.375%, 1007,0204         3,350,000         15,372,995         5,595%, (007,0204         3,510,000         5,315,000           5.375%, 1007,0204         4,645,000         6,333,55         5,6178, (002,02024,0)         5,515,000         5,515,000           5.3776, 1007,0204         4,245,000         5,3378,007,373,98					15 000 000	15 000 000
5.446, 01/02/02/02         19.188,000         19.188,000         10.222/024 (Å)         16.005.000         16.005.000           5.5555, 60/10/2024         4,500.000         1.218,300         1.235.800         1.235.900         1.235.					15,990,000	15,990,000
5.555, 6071/2024         4.300,000         4.396,155         5.525%, 00716/0124         1.125,000         1.125,000           5.359%, 1070/0124         1220,000         129,225         5.555%, (0xernight SOR + 0.050%),         12,855,000           5.354%, 1070/024         12,940,000         19,2327         5.555%, (0xernight SOR + 0.050%),         16,610,000         16,010,000           5.354%, 1070/2024         16,500,000         13,940,96         10,940,96         10,940,96         10,940,96           5.357%, 1070/2024         16,610,000         15,9774,1072,972,94         16,610,000         5,232,500         5,232,500         5,232,500         5,232,537         5,3758, (047),702,4         6,455,000         6,455,000         6,455,000         5,232,557         5,3758, (047),702,4         6,455,000         6,353,001         5,3278, (047),702,4         6,455,000         6,353,758         6,415,000         12,792,180         5,3578, (047),702,4         6,455,000         5,3578, (047),702,4         12,845,000         12,792,180         12,845,000         12,792,180         12,845,000         12,792,180         12,845,000         12,792,180         12,945,000         12,945,000         12,945,000         12,945,000         12,945,000         12,945,000         12,945,000         12,945,000         12,945,000         12,945,000         12,945,000					16 005 000	16 005 000
5.35%         (23/2014)         1,210,000         1,219,005         5.35%         (52/2014)         12.855,000         12.855,000         12.855,000         16.010,000           5.364%         (01/20/2014)         19.224,376         5.356%         (50/2014)         16.010,000         16.010,000         16.010,000         16.010,000         16.010,000         16.010,000         16.010,000         16.010,000         5.357%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         5.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.317%         (10/2012)         1.31			· · · · · · · · · · · · · · · · · · ·			
5.35%, 0572/0214         720,000         719,877         05726/2024 (Å)         12,835,000         12,835,000           5.364%, 01262024         10,900,000         1,049,004         0303/2024 (Å)         16,010,000         16,010,000           5.365%, 0306/2024         1,030,000         1,049,004         0303/2024 (Å)         6,445,000         6,635,000           5.375%, 0101/2024         16,034,000         15,377,61         05720,024         2,275,000         5,224,22           5.375%, 0101/2024         16,284,000         6,435,333         5,535%, 0107,0024         2,285,000         5,224,23           5.375%, 0101/2024         12,286,000         12,435,000         5,325%, 0507,2024         2,275,000         2,242,205           5.375%, 0107,0024         2,860,000         12,850,000         5,325%, 0507,2024         12,845,000         12,845,000           5.375%, 0107,0024         12,850,000         5,393,85%         0,907,2024         12,845,000         15,900,000           5.375%, 0107,2024         16,907,0024         12,845,000         12,845,000         12,845,000         12,845,000           5.375%, 0107,2024         16,907,0024         12,845,000         12,845,000         12,845,000         12,845,000           5.375%, 0107,0024         12,855,000         13,856,007,00					1,125,000	1,123,846
5.345%, 601262024         19.224,070         5.526%, COVernight SOFE + 0.050%),         16.011.000         16.011.000           5.365%, 6018/2024         8.329,000         8.229,422         5.531%, COVernight SOFE + 0.050%),         6.011.000         6.015.000           5.367%, 0175/2024         6.638,000         6.232,81         5.533%, COVernight SOFE + 0.055%),         6.011.000         6.015.000         2.236,57           5.376%, 0171/2024         6.638,000         6.232,81         5.533%, COVernight SOFE + 0.055%),         6.015.000         2.365,75           5.376%, 0001/12024         12.846,000         12.455,33         5.535%, OR220234         6.105.000         6.155.000           5.377%, 0005/2024         12.846,000         15.425,900         5.537%, Orearight SOFE + 0.120%),         12.845,000         12.845,000           5.377%, 0005/2024         12.845,000         15.727,907         5597%, Orearight SOFE + 0.120%),         5.515.00         2.515,000           5.378%, 601/2024         12.845,000         15.727,907         5.957%, Orearight SOFE + 0.120%),         5.950,000         5.957%, Orearight SOFE + 0.120%),         5.950,000         5.950,000           5.378%, 601/2024         12.95,000         12.345,000         12.345,000         12.345,000         12.345,000         12.345,000         12.345,000         12.345,000					10.005.000	10.005.000
5.365%, 0308/2024         1.050.000         1.049.904         0.308/2024 (Å)         16.010.000         16.010.000           5.367%, 0173/2024         16.034.000         15.9776, 161         0.5202424 (Å)         6.405.000         5.2425, 000           5.367%, 0173/2024         16.034.000         15.9776, 161         0.52024224 (Å)         6.405.000         5.2425, 000         5.2425, 000         5.2425, 000         5.2425, 000         5.2425, 000         5.2455, 000         5.2455, 000         5.2455, 000         5.3758, 1041/0224         6.165.000         6.165.000         6.38, 000         5.3758, 1047/0224         6.38, 000         5.3758, 1047/0224         6.38, 000         6.38, 000         5.3758, 1047/0224         12.846, 000         12.2452, 900         12.945, 100 </td <td></td> <td></td> <td></td> <td></td> <td>12,835,000</td> <td>12,835,000</td>					12,835,000	12,835,000
5.367%, 01/21/2024         6.329,000         8.292,422         5.531%, 00xemight SOFE + 0.055%),         6.405,000         5.405%, 01/22/22           5.376%, 04/10/2024         6.388,000         6.353111         5.533%, 01/02/24         5.232,000         5.2324,251           5.375%, 04/00/2024         12.846,000         12.455,332         5.533%, 000/2024         6.165,000         6.165,000         6.165,000         6.165,000         6.165,000         6.165,000         6.165,000         6.165,000         6.125,2398         5.533%, 000/2024         6.165,000         6.165,000         6.125,2398         5.534%, 000/2024         12.846,000         12.722,18         5.531%, 000/2024         12.845,000         15.000,000         15.000,000         15.000,000         15.000,000         15.000,000         5.537%, 00xemight SOFE + 0.120%),         12.845,000         5.537%, 00xemight SOFE + 0.120%),         5.5310,001         5.537%, 00xemight SOFE + 0.150%),         5.5310,001         5.537%, 00xemight SOFE + 0.150%),         5.537%, 00xemight SOFE + 0.150%),         5.537%, 00xemight SOFE + 0.165%),         5.537%, 00xemight SOFE + 0.150%),         <						
5.367%, 0.0252024         16.034.000         15.977,614         0.0202024 (Å)         6.405.000         6.405.000           5.376%, 0.0112024         6.388.000         6.328.11         5.33%, 0.090204         5.232.500         5.234.25           5.375%, 0.0112024         12.866.000         12.245.332         5.53%, 0.0782024         6.165.000         6.185.000           5.375%, 0.070204         12.806.000         12.835.32         5.53%, 0.077024         12.806.000         12.805.800           5.375%, 0.070204         9.03000         3.477.33         5.53%, 0.077024         12.806.000         12.805.000           5.375%, 0.077024         12.806.000         15.277.985         10.3778.001.52024         12.845.000         12.815.000           5.378%, 0.077024         12.806.000         15.277.985         10.3778.087.00278.1         12.845.000         12.855.000           5.378%, 0.071204         12.806.000         15.277.985         10.377.004.1         12.855.000         5.578%, 0.077024         12.845.000         12.855.000         5.578%, 0.077024         12.846.000         18.896.000           5.387%, 0.0712024         2.510.000         2.510.00         2.510.000         5.5078%, 0.077624         18.896.000         18.896.000           5.399%, 0.012024         2.515.000         2.516.000 <td></td> <td></td> <td></td> <td></td> <td>16,010,000</td> <td>16,010,000</td>					16,010,000	16,010,000
5.370%         6.412204         6.682,111         5.533%         0.109/0224         2.225,000         5.224,25,75           5.375%         6.0112024         1.2.86,000         1.2.632,980         5.549%         0.058/024         2.275,000         2.524,525           5.375%         6.0102024         1.2.806,000         1.2.632,980         5.549%         0.052/024         6.616,000         6.538,010           5.375%         6.01052024         9.030,000         8.922,000         5.549%         0.056/024         1.5.000,000         15.000,000           5.375%         6.0170,2024         9.90,000         9.62,723         5.539%         0.0170,024         3.510,000         5.510,000,000         5.510,000         5.6128,002,0024 (A)         5.6128,000,000         5.6128,000,000						
5.373%, 60/11/2024       6.388.000       6.322.881       5.534%, 60/302/04       2.375,000       2.365,735         5.375%, 60/03/2024       12.806.000       12.365,323       5.534%, 60/27024       6.46,000       6.838.000         5.375%, 60/03/2024       9.990,000       8.952,000       5.552%, 60/77024       12.805,000       12.702.188         5.375%, 60/37/2024       9.900,000       9.46,273       5.554%, 60/77024       12.845,000       12.845,900         5.375%, 60/37/2024       12.240,000       15.727,995       5.5978, 60/13/2024       12.845,900       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.515,000       5.5276, 60/70/204       1.8,960,000       18.960,000       18.960,000       18.960,000       18.960,000       18.960,000       18.960,000       18.960,000       5.418%, 00/272024       1.345,000       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202       1.245,202 <td< td=""><td></td><td></td><td></td><td></td><td></td><td>6,405,000</td></td<>						6,405,000
5.375%, 00/01/2024         12,445,000         12,445,332         5.355%, 00/232024         6,165,000         6,165,000           5.375%, 00/07/2024         9,039,000         8,952,000         5,525%, 05/07/2024         12,805,000         12,792,180           5.375%, 00/05/2024         9,039,000         8,952,000         5,525%, 05/07/2024         12,845,000         12,792,180           5.375%, 00/12/204         960,000         946,773         5,537%, 00/02/204         12,845,000         12,845,000           5.387%, 00/12/204         6,450,000         6,333,75         5,612%, 00/92/204         3,510,018         5,510,018           5.387%, 00/12/204         2,245,000         2,2475,000         2,2475,000         10,400,202 (A)         9,800,000           5.387%, 00/12/204         2,245,000         2,245,000         2,266,934         16,010,000         18,960,000           5.397%, 00/12/204         2,245,000         2,266,934         5,6454%, 11/62/204         16,010,000         18,960,000           5.397%, 00/12/204         2,345,000         2,2569,94         5,6454%, 11/62/204         16,010,000         18,960,000           5.397%, 00/12/204         2,345,000         13,4250         5,2476%, 00/12/204         3,250,000         3,232,000           5.397%, 00/12/204         2,3450,000 </td <td>5.370%, 04/10/2024</td> <td></td> <td></td> <td>5.533%, 01/09/2024</td> <td></td> <td></td>	5.370%, 04/10/2024			5.533%, 01/09/2024		
5.375%       0.0072024       12.862.980       5.549%       0.02282024       640.000       638.000         5.375%       0.00570204       12.805.000       15.52%       65077204       12.845.000       15.000.000         5.375%       0.00570204       12.845.000       15.000       15.000.0						2,365,757
5.375%     0.007/2024     9.039.000     8.952.000     5.527%     0.507/2024     12.805.000     12.702,185       5.375%     0.0152024     9.09.000     9.46,273     5.539%     0.90132024     12.845.000     12.845.000       5.387%     0.0272024     5.4200.00     5.399%     0.90132024     3.510.018     5.515.000       5.387%     0.0272024     5.520%     0.0000     5.515.000     5.515.000     5.515.000       5.387%     0.0272024     2.510.001     5.612%     0.902024     3.510.018     5.612%       5.399%     0.0412024     2.205.000     2.205.000     2.250.064     0.0402025 (A)     9.800.000       5.399%     0.0412024     2.545.000     2.250.064     5.642%     (Overnight SOFR + 0.150%)     5.648%       5.399%     0.0120225 (A)     9.800.000     7.757.80     6.6627%     (A)     18.960.000     18.960.000       5.405%     0.0120226     2.545.000     1.2772.188     5.648%     11.062.024     1.6,010.000     16.001.000       5.405%     0.112024     4.548.00     2.2767.205 (A)     1.8.960.000     3.630.01       5.405%     0.112024     1.284.500     1.2762.0265 (A)     1.6,010.000     1.6,010.000       5.405%     0.112024     4.548.00     2.2766					· · ·	6,165,000
5.377%, 0.1052024         3.850,000         3.847,733         5.574%, 0.022024         15.000,000         15.000,000           5.378%, 0.0712024         16.078,000         15.2727,95         5.597%, (Overnight SOFR + 0.120%), 5.515,000         12.845,000           5.387%, 0.077024         6.450,000         6.339,375         5.612%, 0.09120214         3.510,018         3.510,018           5.387%, 0.074,0024         1.285,000         1.233,150         5.515,000         9.800,000         9.800,000           5.387%, 0.074,0024         2.2510,000         2.510,000         5.015%, (0Vernight SOFR + 0.150%), 0.039%, 004,000         9.800,000         9.800,000           5.398%, 0.070,007024         2.510,000         2.510,000         5.612%, (0Vernight SOFR + 0.155%), 0.062,622025 (A)         16.010,000         16.010,000           5.405%, 0.179,0214         9.43,000         9.13,615         Federal Home Loam Morage Corp.         6.332,000         3.348,000 <td>5.375%, 04/03/2024</td> <td></td> <td></td> <td>5.549%, 02/28/2024</td> <td></td> <td>638,035</td>	5.375%, 04/03/2024			5.549%, 02/28/2024		638,035
5.378%, 66/12/024     960,000     946,273     5.593%, 00/12/024     12,845,000       5.378%, 65/12/024     5.400,000     5.390,587     0306/2024 (A)     5.515,000       5.387%, 05/12/024     645,000     633,375     5.512%, (Overnight SOFR + 0.150%),     5.515,000       5.387%, 05/12/024     1,285,000     2,074,004     01/302024 (A)     0.5100,000       5.398%, 00/07/024     2,015,000     2,074,004     01/302025 (A)     9,800,000       5.398%, 00/07/024     2,510,000     2,504,604     01/302025 (A)     0.8960,000       5.398%, 00/07/024     2,510,000     2,504,604     01/302024 (A)     16,010,000       5.405%, 01/10/2024     2,545,000     9,316,315     5,642%, (Overnight SOFR + 0.165%),     5,642%, (Overnight SOFR + 0.165%),       5.405%, 01/10/2024     1,345,000     1,276,582     12/26/2025 (A)     6,320,000       5.405%, 01/10/2024     1,343,000     9,31,325     5,217%, (Overnight SOFR + 0.210%),     1,284,800       5.415%, 05/2/2024     1,344,857     5,144%, 0801/20224     3,730,000     3,74,088       5.417%, 05/12/2024     1,344,857     5,144%, 0801/20224     3,730,000     3,742,088       5.417%, 05/12/2024     7,048,000     973,540     5,217%, (Overnight SOFR + 0.210%),     1,226,2023 (A)     1,310,000,00       5.414%, 0300,2024	5.375%, 03/07/2024			5.552%, 05/07/2024		12,792,189
5.37%, 05/31/2024         16.078,000         15,727,995         5.597%, (Overnight SOFR + 0.120%),         5.515,000           5.38%, 0207/2024         645,000         633,375         5.612%, 09/20/2024         3.510,018         3.510,018           5.38%, 0207/2024         2.050,000         1,243,169         5.612%, 09/20/2024         3.510,018         3.510,018           5.39%, 06/14/2024         2.050,000         2,410,064         5.02%, (0vernight SOFR + 0.15%),         0.0626/2025 (A)         18,960,000         18,960,000           5.40%, 00/12/024         2.545,000         6.379,094         5.648%, (0vernight SOFR + 0.15%),         0.626/2025 (A)         16,010,000	5.377%, 01/05/2024	3,850,000	3,847,733	5.574%, 08/26/2024	15,000,000	15,000,000
5.383%, 0207/0224     5.240,000     6.380,087     0306/2024 (Å)     5.515,000     5.515,000       5.387%, 05X16/2024     1.285,000     1.243,169     5.627%, (02venight SOFR + 0.150%),     3.510,018     3.510,018       5.390%, 60/14/2024     2.055,000     2.07%, (02venight SOFR + 0.155%),     9.860,000     9.860,000       5.399%, 60/12/2024     2.515,000     2.516,000     2.564,000     1.896,000     18.960,000       5.405%, 01/12/2024     6.388,000     6.379,498     5.645%, (10venight SOFR + 0.210%),     16,010,000       5.405%, 01/12/2024     9.25,000     913,615     Federal Home Loan Mortgage Corp.     6.320,000       5.417%, 0.524/2024     1.236,000     1.348,215     5.270%, 092/2024     3.192,000     3.748,083       5.417%, 0.524/2024     7.048,000     634,514     5.346%, 111/9/2024     6.750,000     636,320,000       5.447%, 0.0272/2024     988,000     952,610     3.46%, 111/9/2024     637,000     636,320,000       5.447%, 0.0272/2024     988,000     952,610     3.546%, 111/9/2024     637,000     636,320,000       5.447%, 0.0272/2024     635,000     634,558     5.445%, 0.017/2024     8.656,000     8.658,822       5.447%, 0.0272/2024     635,000     635,500     5.645%, 0.017/2024     8.665,000     8.663,822       5.444%, 0.070,02	5.378%, 06/12/2024	969,000	946,273	5.593%, 09/13/2024	12,845,000	12,845,000
5.837%, 602/42024         645,000         (633,375)         5.612%, 092/02024         3.510,018         3.510,018           5.397%, 608/14/2024         2.095,000         2.2074,064         01/30/2025 (A)         9.800,000         9.800,000           5.399%, 60/14/2024         2.510,000         2.510,000         5.643%, (Overnight SOFR + 0.150%),         9.800,000         18.960,000           5.405%, 01/10/2024         2.545,000         2.506,981         062/2025 (A)         18.960,000         16.010,000           5.405%, 01/10/2024         9.443,000         9.417,605,717         5.684%, (I)/orage Corp.         6.320,000         6.320,000         6.320,000         6.320,000         6.320,000         5.844%, (I)/orage Corp.         3.1454, 080/10224         3.1753,000         3.748,088           5.417%, 05/12/2024         1.6403,000         15.823,000         5.3456%, (I)/12024         3.1753,000         3.546,71           5.417%, 05/12/2024         7.048,000         6.914,382         5.3456%, 11/15/2024         3.192,000         3.66,371,375           5.435%, 02/12/2024         7.048,000         5.3455%, 05/11/2024         3.192,000         3.66,371,375           5.417%, 05/12/2024         7.048,000         5.3455%, 05/11/2024         3.192,000         3.66,371,375           5.417%, 05/12/2024         7.05,000	5.379%, 05/31/2024	16,078,000	15,727,995	5.597%, (Overnight SOFR + 0.120%),		
5.337%, 08/16/2024         1,243,169         5.027%, (0vernight SOFR + 0.150%),         9.800,000           5.390%, 06/14/2024         2,510,000         2,510,000         2,510,000         5.642%, (0vernight SOFR + 0.165%),         9.800,000         18,960,000         18,960,000         18,960,000         18,960,000         18,960,000         18,960,000         18,960,000         18,960,000         18,960,000         18,960,000         18,960,000         18,960,000         16,010,000 <td>5.383%, 02/07/2024</td> <td>5,420,000</td> <td>5,390,587</td> <td>03/06/2024 (A)</td> <td>5,515,000</td> <td>5,515,000</td>	5.383%, 02/07/2024	5,420,000	5,390,587	03/06/2024 (A)	5,515,000	5,515,000
5.399%, 60/14/2024         2.095.000         2.074.064         01/30/2025 (Å)         9,800,000           5.399%, 60/90/2024         2.545.000         2.506.981         06/26/2025 (Å)         18.960,000         18.960,000           5.405%, 01/19/2024         2.433.000         9,417.976         5.688%, (1/10/2024         16.010,000         16.010,000           5.405%, 01/19/2024         1,230,000         1,276.582         1226/2024 (Å)         6.320,000         6.320,000         6.320,000         6.320,000         6.320,000         5.688%, (1/10/2024         3,753,000         3.748.083           5.417%, 05724/2024         1,344,800         5.444%, 030/12024         3,753,000         3.748.083         5.3466%, 11/15/2024         3,753,000         3.748.083           5.417%, 05724/2024         7,048,000         6.522,610         5.369%, 11/15/2024         3,7000         636,7100           5.444%, 0308/2024         958,000         952,610         5.369%, 11/15/2024         865,000         884,800           5.444%, 0308/2024         3,220,000         3,500,000         2.8598,05         5.444%, 057/70204         8,650,000         864,980           5.444%, 0308/2024         2,287,000         2,898,000         2,980,000         2,980,000         2,980,000         2,980,000         2,944,000 <td< td=""><td>5.387%, 05/24/2024</td><td>645,000</td><td>633,375</td><td>5.612%, 09/20/2024</td><td>3,510,018</td><td>3,510,018</td></td<>	5.387%, 05/24/2024	645,000	633,375	5.612%, 09/20/2024	3,510,018	3,510,018
5.398%, 0909/2024     2,510,006     5.642%, (Overnight SOFR + 0.165%),     18,960,000       5.399%, 04/22/2024     2,545,000     2,506,981     06/26/2025 (A)     16,010,000       5.408%, 01/19/2024     9,443,000     1,276,582     12/26/2025 (A)     6,320,000     6,320,000       5.408%, 01/19/2024     9,243,000     1,276,582     12/26/2025 (A)     6,320,000     6,320,000       5.417%, 05/25/2024     925,000     1913615     Federal Home Loam Mortgage Corp.     3,192,000     3,082,157       5.417%, 03/15/2024     16,003,000     15,829,150     5,270%, 09/25/2024     3,192,000     3,082,157       5.437%, 07/29/2024     958,000     952,610     5,369%, 11/19/2024     7,670,00     735,247       5.437%, 07/29/2024     958,000     952,610     5,369%, 11/19/2024     7,670,00     735,247       5.441%, 08/02/2024     950,000     633,5257     Federal National Mortgage Association     8,656,000     2,869,957       5.445%, 02/13/2024     2,870,000     2,980,000     6,332,577     Federal National Mortgage Association     3,813,000       5.445%, 02/13/2024     2,870,000     2,980,000     5,009%, 01/2024     3,000,000     3,000,000       5.445%, 02/13/2024     2,980,000     5,105%, 070/2024     2,641,000     2,642,000       5.445%, 07/13/2024     2,98	5.387%, 08/16/2024	1,285,000	1,243,169	5.627%, (Overnight SOFR + 0.150%),		
5.399%, 04222024     2,545,000     2,506,981     0623/0226,Å)     18,960,000     18,960,000       5.405%, 01/19/2024     9,443,000     9,417,976     5,684%, 11/06/2024     16,010,000       5.408%, 01/19/2024     1,280,000     1,276,582     1226/2022 (Å)     6,320,000       5.417%, 05/24/2024     1,345,000     1,344,887     5,144%, 009/25/2024     3,753,000     3,748,088       5.417%, 05/24/2024     16,003,000     15,829,150     5,2476, 09/25/2024     3,753,000     3,782,000       5.417%, 05/24/2024     7048,000     6,914,332     5,346%, 01/11/2024     677,000     735,243       5.435%, 02/08/2024     988,000     777,958     5,335%, 06/11/2024     637,000     3,680,95       5.441%, 03/08/2024     2,870,000     2,880,981     5,441%, 06/11/2024     8,650,00     8,650,82       5.444%, 05/10/2024     2,870,000     2,880,000     5,435%, 06/17/2024     3,000,000     3,000,000       5.444%, 05/10/2024     2,870,000     2,880,000     5,435%, 06/17/2024     3,000,000     3,000,000       5.444%, 05/10/2024     2,870,000     2,880,000     5,435%, 06/17/2024     2,614,000     3,480,000       5.444%, 05/10/2024     6,205,000     6,33,525     Federal National Mortgage Association     4,806%, 01/12/2024     2,614,000     2,614,000	5.390%, 06/14/2024	2,095,000	2,074,064	01/30/2025 (A)	9,800,000	9,800,000
5.405%, 01/10/2024       6.388,000       6.379,498       5.684%, 10/06/2024       16,010,000         5.408%, 01/19/2024       1,280,000       1,276,582       12/26/2025 (Å)       6.320,000       6.320,000         5.415%, 03/25/2024       925,000       913,615       Federal Home Loan Mortgage Cop.       3,753,000       3,748,083         5.417%, 03/15/2024       16,003,000       15,829,150       5.270%, 09/05/2024       3,192,000       3,824,157         5.435%, 0208/2024       7,048,000       691,4382       5.346%, 11/19/2024       767,000       767,000       765,242         5.441%, 0228/2024       800,000       777,588       5.365%, 01/17/2024       865,000       864,800         5.441%, 0228/2024       640,000       634,514       5.403%, 01/17/2024       2.864,000       2.860,952         5.444%, 0218/2024       635,000       6,353,257       Federal National Mortgage Association       8.650,000       8.650,802         5.445%, 0218/2024       635,000       6,435,875       6017/2024       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000       3,000,000 </td <td>5.398%, 09/09/2024</td> <td>2,510,000</td> <td>2,510,064</td> <td>5.642%, (Overnight SOFR + 0.165%),</td> <td></td> <td></td>	5.398%, 09/09/2024	2,510,000	2,510,064	5.642%, (Overnight SOFR + 0.165%),		
5.408%, 01/19/2024     9.43,000     9.417,976     5.68%, (0.vernight SOFR + 0.210%),     6.320,000       5.408%, 01/19/2024     1,226/2025 (A)     6.320,000     6.320,000       5.415%, 03/25/2024     925,000     913,615     Federal Home Loan Mortgage Corp.     3.753,000     3.748,088       5.417%, 05/24/2024     1,345,000     15,344,088     5.270%, 09/25/2024     3.192,000     3.082,155       5.426%, 05/10/2024     7,048,000     6.914,382     5.369%, 11/19/2024     767,000     735,242       5.437%, 07/29/2024     980,000     777,958     5.363%, 06/11/2024     865,000     2.864,900       5.441%, 03/08/2024     3.520,000     3.506,045     5.435%, 06/11/2024     8.656,000     8.680,825       5.441%, 03/08/2024     2.870,000     2.889,981     5.441%, 05/17/2024     8.656,000     8.680,825       5.444%, 03/08/2024     6.400,000     633,525     Federal National Mortgage Association     8.656,000     8.680,825       5.445%, 02/14/2024     2.980,000     2.980,000     5.009%, 01/25/2024     3.000,000     3.000,000       5.455%, 06/14/2024     3.640,000     6.43,514     5.008%, 01/26/2024     9.813,000     9.813,000       5.456%, 06/14/2024     3.640,000     6.43,514     5.008%, 01/26/2024     2.980,000     2.980,000     2.980,000     2.980,000 </td <td>5.399%, 04/22/2024</td> <td>2,545,000</td> <td>2,506,981</td> <td>06/26/2025 (A)</td> <td>18,960,000</td> <td>18,960,000</td>	5.399%, 04/22/2024	2,545,000	2,506,981	06/26/2025 (A)	18,960,000	18,960,000
5.408%, 01/19/2024     1.280,000     1.276,882     12/26/2025 (Å)     6.320,000     6.320,000       5.417%, 03/25/2024     1.345,000     913,615     Federal Home Loam Mortage Corp.     3.753,000     3.748,088       5.417%, 03/15/2024     16.003,000     15.829,150     5.270%, 09/25/2024     3.192,000     3.082,157       5.435%, 02/08/2024     7.948,000     6.914,382     5.346%, 11/15/2024     637,000     635,718       5.437%, 07/29/2024     800,000     777,958     5.385%, 60/17/2024     865,000     865,000       5.441%, 03/08/2024     3.520,000     3.506,045     5.436%, 01/17/2024     8.650,000     8.650,822       5.4448%, 03/28/2024     3.520,000     6.353,257     Federal Hurine Loam Anotage Association     3.000,000     3.000,000       5.4458%, 051/02024     2.860,000     2.980,000     5.009%, 01/25/2024     3.614,000     3.600,000       5.4458%, 051/02024     2.980,000     5.0084%, 01/25/2024     3.000,000     3.000,000       5.455%, 02/14/2024     3.440,000     3.440,000     5.153%, 02/05/2024     9.813,000     9.813,000       5.455%, 02/14/2024     3.440,000     5.153%, 02/05/2024     9.813,000     9.813,000     9.813,000       5.455%, 06/14/2024     3.440,000     5.153%, 02/05/2024     9.813,000     9.813,000       5.4	5.405%, 01/10/2024	6,388,000	6,379,498	5.684%, 11/06/2024	16,010,000	16,010,000
5.408%, 01/19/2024     1.280,000     1.276,882     12/26/2025 (Å)     6.320,000     6.320,000       5.417%, 03/25/2024     1.345,000     913,615     Federal Home Loam Mortage Corp.     3.753,000     3.748,088       5.417%, 03/15/2024     16.003,000     15.829,150     5.270%, 09/25/2024     3.192,000     3.082,157       5.435%, 02/08/2024     7.948,000     6.914,382     5.346%, 11/15/2024     637,000     635,718       5.437%, 07/29/2024     800,000     777,958     5.385%, 60/17/2024     865,000     865,000       5.441%, 03/08/2024     3.520,000     3.506,045     5.436%, 01/17/2024     8.650,000     8.650,822       5.4448%, 03/28/2024     3.520,000     6.353,257     Federal Hurine Loam Anotage Association     3.000,000     3.000,000       5.4458%, 051/02024     2.860,000     2.980,000     5.009%, 01/25/2024     3.614,000     3.600,000       5.4458%, 051/02024     2.980,000     5.0084%, 01/25/2024     3.000,000     3.000,000       5.455%, 02/14/2024     3.440,000     3.440,000     5.153%, 02/05/2024     9.813,000     9.813,000       5.455%, 02/14/2024     3.440,000     5.153%, 02/05/2024     9.813,000     9.813,000     9.813,000       5.455%, 06/14/2024     3.440,000     5.153%, 02/05/2024     9.813,000     9.813,000       5.4	5.408%, 01/19/2024	9,443,000	9,417,976	5.688%, (Overnight SOFR + 0.210%),		
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $	5.408%, 01/19/2024	1,280,000	1,276,582		6,320,000	6,320,000
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $						· · ·
					3,753,000	3,748,088
5.426%, 05/10/2024       7,048,000       6,914,382       5.366%, 11/19/2024       767,000       735,243         5.435%, 02/08/2024       958,000       952,610       5.366%, 11/19/2024       637,000       636,713         5.437%, 07/29/2024       640,000       634,514       5.403%, 01/17/2024       2,864,000       2,864,000       2,860,955         5.441%, 02/28/2024       2,870,000       2,859,981       5.441%, 05/17/2024       8,656,000       13,000,000         5.445%, 02/13/2024       2,870,000       2,859,981       5.441%, 05/17/2024       8,656,000       8,650,822         5.446%, 03/28/2024       6,405,000       633,257       Federal National Mortgage Association       3,000,000<						
5.435%, 0208/2024       958,000       792,610       5.369%, 11/15/2024       637,000       636,711         5.437%, 07/29/2024       800,000       777,958       5.369%, 01/17/2024       2.864,000       2.864,000       2.864,000       2.864,000       2.864,000       2.864,000       2.866,000       2.980,000       2.980,000       2.980,000       2.980,000       5.00%, 01/25/2024       2.614,000       2.614,000       2.614,000       2.614,000       2.614,000       2.614,000       2.614,000       2.614,000       2.614,000       2.614,000       2.880,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000       2.980,000						
5.437%, 07/29/2024     800,000     777.958     5.385%, 06/11/2024     865,000     864,800       5.441%, 02/28/2024     640,000     634,514     5.403%, 01/17/2024     2,864,000     2,860,905       5.441%, 02/38/2024     2,870,000     2,850,0645     5.435%, 06/17/2024     13,000,000     3,000,000       5.444%, 02/13/2024     2,870,000     6,353,257     Federal National Mortgage Association     8,656,000     8,650,825       5.446%, 03/28/2024     6,350,000     634,565     4.860%, 01/26/2024     3,000,000     2,010,000       5.445%, 05/10/2024     6,350,000     634,867     5.009%, 01/25/2024     2,614,000     2,614,000       5.455%, 02/14/2024     6,355,000     6,373,357     5.084%, 04/26/2024     9,813,000     9,813,000       5.455%, 02/14/2024     6,265,000     6,193,352     5.185%, 04/03/2024     12,087,000     12,087,000       5.460%, 10/03/2024     770,000     764,501     5.264%, 06/07/2024     2,846,000     2,796,414       5.467%, 03/08/2024     19,90,000     18,718,054     5.414%, 09/06/2024     1,151,000     1,209,900       5.471%, 02/28/2024     640,000     636,584     5.475%, 05/30/2024     2,207,000     2,356,000       5.471%, 02/28/2024     765,000     75,5379     107TAL U.S. GOVERNIMENT AGENCY (Cost     5,370,602,710 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
5.441%, 0228/2024       640,000       634,514       5.403%, 01/17/2024       2,864,000       2,860,952         5.441%, 03/08/2024       3,520,000       3,506,045       5.435%, 06/17/2024       13,000,000       13,000,000         5.445%, 03/28/2024       6,405,000       6,353,257       Federal National Mortgage Association       8,656,002         5.446%, 03/28/2024       635,000       6,345,65       4.860%, 01/26/2024       3,000,000       3,000,000         5.450%, 06/14/2024       2,980,000       5,009%, 01/25/2024       2,614,000       2,614,000         5.455%, 02/14/2024       6,350,000       634,587       5,084%, 04/26/2024       9,813,000       9,813,000         5.460%, 06/14/2024       6,265,000       6,193,552       5,186%, 04/03/2024       12,087,000       12,087,000         5.460%, 01/02/2024       770,000       764,501       5,262%, 07/02/2024       2,846,000       2,796,414         5.465%, 06/18/2024       9,825,000       9,825,000       5,264%, 06/07/2024       4,256,000       4,256,000         5.477%, 03/08/2024       14,998,500       14,976,889       5,414%, 09/06/2024       1,151,000       1,298,86         5.478%, 06/18/2024       9,00,000       883,564       5,376%, 03/02024       6,407,000       2,505,522         5.4						
5.441%, 0308/2024 $3,520,000$ $3,506,045$ $5.445%, 02/13/2024$ $13,000,000$ $5.445%, 02/13/2024$ $2,870,000$ $2,859,981$ $5.441%, 05/17/2024$ $8,656,000$ $8,656,000$ $5.445%, 05/10/2024$ $6,405,000$ $6,335,257$ Federal National Mortgage Association $5.445%, 05/10/2024$ $3,000,000$ $5.453%, 05/10/2024$ $2,980,000$ $2,980,000$ $5.009%, 01/25/2024$ $2,614,000$ $2,614,000$ $5.453%, 02/14/2024$ $2,980,000$ $634,587$ $5.084%, 04/25/2024$ $9,813,000$ $9,80,100$ $12,80,90,000$ $8,85,414%,009/06/2024$ $1,151,000$ $12,80,90,000$ $8,85,60,00/7/2024$ $2,250,000$ $2,856,000$ $5,407%,05/20/204$						
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			· · · · · · · · · · · · · · · · · · ·			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $					0,020,000	0,000,020
$\begin{array}{c c c c c c c c c c c c c c c c c c c $					3 000 000	3 000 000
5.453%, 06/14/2024       635,000       634,587       5.084%, 04/26/2024       9,813,000       9,813,000         5.455%, 02/14/2024       3,440,000       3,440,000       5.153%, 02/05/2024       6,917,000       6,898,245         5.460%, 06/14/2024       6,265,000       6,265,000       700,000       764,501       5.262%, 07/02/2024       2,846,000       2,796,414         5.465%, 06/18/2024       9,825,000       9,825,000       5.264%, 06/07/2024       4,256,000       4,256,000         5.477%, 03/08/2024       14,985,000       14,976,889       5.414%, 09/06/2024       1,151,000       1,129,986         5.477%, 01/10/2024       19,190,000       18,718,054       5.477%, 05/30/2024       2,207,000       2,505,527         5.478%, 06/17/2024       19,190,000       18,718,054       5.477%, 04/26/2024       9,278,000       9,270,000         5.478%, 06/17/2024       4,690,000       4,689,413       Tennessee Valley Authority       5.386%, 09/15/2024       6,407,000       6,298,015         5.485%, 06/11/2024       765,000       75,379       TOTAL U.S. GOVERNMENT AGENCY (Cost       \$ 1,370,620,710         5.485%, 06/11/2024       975,000       974,597       5.492%, 01/15/2024       \$ 685,000       \$ 663,998         5.510%, (Overnight SOFR + 0.030%),       0/1/19/2024 (A) </td <td></td> <td></td> <td></td> <td></td> <td>· · ·</td> <td></td>					· · ·	
5.455%, 02/14/2024 $3,440,000$ $3,440,000$ $5.153%, 02/05/2024$ $6,917,000$ $6.898,245$ $5.460%, 06/14/2024$ $6,265,000$ $6,193,352$ $5.186%, 04/03/2024$ $12,087,000$ $12,087,000$ $5.460%, 10/03/2024$ $770,000$ $764,501$ $5.262%, 07/02/2024$ $2,846,000$ $2,796,414$ $5.465%, 06/18/2024$ $9,825,000$ $9,825,000$ $5.264%, 06/07/2024$ $4,256,000$ $4,256,000$ $5.467%, 03/08/2024$ $14,985,000$ $14,976,889$ $5.414%, 09/06/2024$ $1,151,000$ $1,129,986$ $5.471%, 02/28/2024$ $640,000$ $636,584$ $5.475%, 05/30/2024$ $2,507,000$ $2,250,522$ $5.478%, 06/17/2024$ $19,190,000$ $4,689,413$ Tennessee Valley Authority $5.481%, 05/24/2024$ $9,270,000$ $5.481%, 05/24/2024$ $900,000$ $883,564$ $5.386%, 09/15/2024$ $6,407,000$ $6,298,015$ $5.485%, 06/11/2024$ $975,000$ $755,379$ $TOTAL U.S. GOVERNMENT AGENCY (Cost$1,370,620,7105.485%, 06/14/20241,460,0001,455,943CORPORATE BONDS - 0.2%$1,370,620,7105.492%, 06/14/20241,6005,00016,005,0005.516%, (Overnight SOFR + 0.040%),16,005,00016,005,0005.517,20$3,551,72001/19/2024 (A)16,005,00016,005,00016,005,0005.517,720$3,551,7205.516%, (Overnight SOFR + 0.040%),16,005,00016,005,00016,055,000$3,551,720$3,551,720$						
5.460%, 06/14/2024 $6,265,000$ $6,193,352$ $5.186%, 04/03/2024$ $12,087,000$ $12,087,000$ $5.460%, 10/03/2024$ $770,000$ $764,501$ $5.262%, 07/02/2024$ $2.846,000$ $2.796,414$ $5.465%, 06/18/2024$ $9,825,000$ $9,825,000$ $5.264%, 06/07/2024$ $4,256,000$ $4,256,000$ $5.467%, 03/08/2024$ $14,995,000$ $14,976,889$ $5.414%, 09/06/2024$ $1,151,000$ $1.129,986$ $5.471%, 02/28/2024$ $640,000$ $636,584$ $5.475%, 05/30/2024$ $2.507,000$ $2.505,522$ $5.478%, 06/17/2024$ $19,190,000$ $18,718,054$ $5.477%, 04/26/2024$ $9,278,000$ $9,270,001$ $5.481%, 05/24/2024$ $900,000$ $883,564$ $5.477%, 04/26/2024$ $6,407,000$ $6,298,015$ $5.485%, 06/11/2024$ $765,000$ $755,379$ $TOTAL U.S. GOVERNMENT AGENCY (Cost5,1370,620,7105.1370,620,7105.1,370,620,7105.485%, 06/12/20249,205,00074,597707AL U.S. GOVERNMENT AGENCY (Cost5,1370,620,7105.1,370,620,7105.485%, 06/12/20249,205,00074,59775,99370005,592%, 01/15/20245.685,000$663,9985.505%, (Overnight SOFR + 0.030%),16,005,00016,005,00016,005,0005,51,720$3,551,720$3,551,7205.516%, (Overnight SOFR + 0.040%),16,055,00016,055,000$5,51,720$3,551,720$3,551,720$						
5.460%, 10/03/2024 $770,000$ $764,501$ $5.262%, 07/02/2024$ $2,846,000$ $2,796,414$ $5.465%, 06/18/2024$ $9,825,000$ $9,825,000$ $5.264%, 06/07/2024$ $4,256,000$ $4,256,000$ $5.467%, 03/08/2024$ $14,988,000$ $14,976,889$ $5.414%, 09/06/2024$ $1,151,000$ $1,129,986$ $5.471%, 02/28/2024$ $640,000$ $636,584$ $5.475%, 05/30/2024$ $2,507,000$ $2,505,522$ $5.478%, 06/17/2024$ $19,100,000$ $8,718,054$ $5.477%, 04/26/2024$ $9,278,000$ $9,270,001$ $5.479%, 01/10/2024$ $4,690,000$ $4,689,413$ Tennessee Valley Authority $5.481%, 05/24/2024$ $900,000$ $883,564$ $5.386%, 09/15/2024$ $6,407,000$ $6,298,015$ $5.481%, 05/24/2024$ $900,000$ $883,564$ $5.386%, 09/15/2024$ $6,407,000$ $6,298,015$ $5.485%, 06/11/2024$ $765,000$ $755,379$ $TOTAL U.S. GOVERNMENT AGENCY (Cost$1,370,620,7105.485%, 06/11/2024975,000974,5975.429%, 11/15/2024$685,000$663,9985.505%, (Overnight SOFR + 0.030%),16,005,00016,005,00016,005,000$5.592%, 01/15/2024$2,890,000$2,887,72201/19/2024 (A)16,005,00016,005,00016,005,000$3,551,720$3,3551,720$3,551,7205.516%, (Overnight SOFR + 0.040%),16,005,00016,055,000$3,551,720$3,551,720$3,551,720$				· · · · · · · · · · · · · · · · · · ·		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$						
5.467%, 03/08/2024 $14,985,000$ $14,976,889$ $5.414%, 09/06/2024$ $1,151,000$ $1,129,986$ $5.471%, 02/28/2024$ $640,000$ $636,584$ $5.475%, 05/30/2024$ $2,507,000$ $2,505,522$ $5.478%, 06/17/2024$ $19,190,000$ $18,718,054$ $5.477%, 04/26/2024$ $9,278,000$ $9,270,001$ $5.479%, 01/10/2024$ $4,690,000$ $4,689,413$ Tennessee Valley Authority $5.481%, 05/24/2024$ $6,407,000$ $6,298,015$ $5.485%, 06/28/2024$ $3,265,000$ $3,265,000$ $3,265,000$ $3,265,000$ $3,265,000$ $$1,370,620,710$ $5.485%, 06/11/2024$ $975,000$ $974,597$ $$1,370,620,710$ $$1,370,620,710$ $5.485%, 06/14/2024$ $1,460,000$ $1,455,943$ CORPORATE BONDS - $0.2%$ $$1,370,620,710$ $5.510%, (Overnight SOFR + 0.030%),16,005,00016,005,00016,005,000$5,516%, (Overnight SOFR + 0.040%),16,005,00016,005,000$3,551,720$3,551,7205.516%, (Overnight SOFR + 0.040%),16,055,00016,005,00016,005,000$3,551,720$3,551,720$3,551,720$						
5.471%, 02/28/2024 $640,000$ $636,584$ $5.475%, 05/30/2024$ $2,507,000$ $2,505,522$ $5.478%, 06/17/2024$ $19,190,000$ $18,718,054$ $5.477%, 04/26/2024$ $9,278,000$ $9,270,001$ $5.479%, 01/10/2024$ $4,690,000$ $4,689,413$ Tennessee Valley AuthorityTennessee Valley Authority $5.481%, 05/24/2024$ $900,000$ $883,564$ $5.386%, 09/15/2024$ $6,407,000$ $6,298,015$ $5.485%, 06/28/2024$ $765,000$ $755,379$ TOTAL U.S. GOVERNMENT AGENCY (Cost $$1,370,620,710$ $5.485%, 06/11/2024$ $975,000$ $974,597$ $$1,370,620,710$ $$$1,370,620,710$ $5.485%, 06/14/2024$ $1,460,000$ $1,455,943$ CORPORATE BONDS - $0.2%$ $$$1,370,620,710$ $5.505%, (Overnight SOFR + 0.030%),19,205,00019,205,000$$1,470,2024$$685,000$$663,9985.510%, (Overnight SOFR + 0.040%),16,005,00016,005,000$$0,11/15/2024$$685,000$$663,9985.516%, (Overnight SOFR + 0.040%),16,005,00016,005,000$$1,570,000$$3,551,720$$3,551,7205.516%, (Overnight SOFR + 0.040%),16,005,00016,005,000$$3,551,720$$3,551,720$						
5.478%, 06/17/2024 $19,190,000$ $18,718,054$ $5.477%, 04/26/2024$ $9,278,000$ $9,270,001$ $5.479%, 01/10/2024$ $4,690,000$ $4,689,413$ Tennessee Valley AuthorityTennessee Valley Authority $5.481%, 05/24/2024$ $900,000$ $883,564$ $5.386%, 09/15/2024$ $6,407,000$ $6,298,015$ $5.484%, 07/08/2024$ $765,000$ $755,379$ TOTAL U.S. GOVERNMENT AGENCY (Cost $$1,370,620,710$ $5.485%, 06/18/2024$ $9,75,000$ $974,597$ TOTAL U.S. GOVERNMENT AGENCY (Cost $$1,370,620,710$ $5.485%, 06/14/2024$ $975,000$ $974,597$ TOTAL U.S. GOVERNMENT AGENCY (Cost $$1,370,620,710$ $5.492%, 06/14/2024$ $9,205,000$ $19,205,000$ $19,205,000$ $9,205,000$ $$1,455,943$ $5.505%, (Overnight SOFR + 0.030%), 01/19/2024 (A)16,005,00019,205,00019,205,0005.510%, (Overnight SOFR + 0.035%), 01/19/2024 (A)16,005,00016,005,0005.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)16,055,00016,055,00016,055,000$3,551,720$3,551,7205.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)16,055,00016,055,000$5,510%, (Overnight SOFR + 0.040%), 02/20/2024 (A)$16,055,000$16,055,0005.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)16,055,00016,055,000$16,055,000$16,055,000$			· · · · · · · · · · · · · · · · · · ·			
5.479%, 01/10/2024       4,690,000       4,689,413       Tennessee Valley Authority         5.481%, 05/24/2024       900,000       883,564       5.386%, 09/15/2024       6,407,000       6,298,015         5.484%, 07/08/2024       765,000       755,379       TOTAL U.S. GOVERNMENT AGENCY (Cost       1,370,620,710         5.485%, 06/18/2024       3,265,000       3,265,000       974,597       1,370,620,710       \$ 1,370,620,710         5.485%, 06/14/2024       1,460,000       1,455,943       CORPORATE BONDS – 0.2%       Private Export Funding Corp.       1,370,620,710         5.505%, (Overnight SOFR + 0.030%),       19,205,000       19,205,000       19,205,000       19,205,000       2,890,000       2,887,722         5.510%, (Overnight SOFR + 0.035%),       16,005,000       16,005,000       16,055,000       \$ 3,551,720       \$ 3,551,720         5.516%, (Overnight SOFR + 0.040%),       16,055,000       16,055,000       16,055,000       \$ 3,551,720       \$ 3,551,720					· · ·	
5.481%, 05/24/2024900,000 $883,564$ $5.386%, 09/15/2024$ $6,407,000$ $6,298,015$ $5.484%, 07/08/2024$ $765,000$ $755,379$ $TOTAL U.S. GOVERNMENT AGENCY (Cost$ $1,370,620,710$ $5.485%, 06/11/2024$ $975,000$ $974,597$ $5.492%, 06/14/2024$ $1,460,000$ $1,455,943$ $5.505%, (Overnight SOFR + 0.030%), 01/05/2024 (A)19,205,00019,205,00019,205,00019,205,0005.516%, (Overnight SOFR + 0.035%), 01/19/2024 (A)16,005,00016,005,00016,005,0005.592%, 01/15/2024$685,000$663,9985.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)16,005,00016,005,00016,005,000$5,51,720$3,551,7205.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)16,005,00016,005,000$5,51,720$3,551,720$					2,270,000	7,270,001
5.484%, 07/08/2024       765,000       755,379         5.485%, 06/28/2024       3,265,000       3,265,000         5.485%, 06/11/2024       975,000       974,597         5.492%, 06/14/2024       1,460,000       1,455,943         5.505%, (Overnight SOFR + 0.030%), 01/05/2024 (A)       19,205,000       19,205,000         5.510%, (Overnight SOFR + 0.035%), 01/19/2024 (A)       16,005,000       16,005,000         5.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)       16,055,000       16,055,000         5.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)       16,055,000       16,055,000					6 407 000	6 298 015
5.485%, 06/28/2024       3,265,000       3,265,000       974,597         5.485%, 06/11/2024       975,000       974,597         5.492%, 06/14/2024       1,460,000       1,455,943         5.505%, (Overnight SOFR + 0.030%), 01/05/2024 (A)       19,205,000       19,205,000         5.510%, (Overnight SOFR + 0.035%), 01/19/2024 (A)       16,005,000       16,005,000         5.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)       16,055,000       16,055,000         5.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)       16,055,000       16,055,000					0,707,000	0,270,015
5.485%, 06/11/2024       975,000       974,597         5.492%, 06/14/2024       1,460,000       1,455,943         5.505%, (Overnight SOFR + 0.030%), 01/05/2024 (A)       19,205,000       19,205,000         5.510%, (Overnight SOFR + 0.035%), 01/19/2024 (A)       16,005,000       16,005,000         5.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)       16,055,000       16,055,000         5.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)       16,055,000       16,055,000						¢ 1.270 (20.710
5.492%, 06/14/2024       1,460,000       1,455,943       CORPORATE BONDS - 0.2%         5.505%, (Overnight SOFR + 0.030%),       19,205,000       Private Export Funding Corp.         01/05/2024 (A)       19,205,000       19,205,000         5.510%, (Overnight SOFR + 0.035%),       16,005,000       16,005,000         01/19/2024 (A)       16,005,000       16,005,000         5.516%, (Overnight SOFR + 0.040%),       16,055,000       16,055,000         5.516%, (Overnight SOFR + 0.040%),       16,055,000       16,055,000         5.516%, (Overnight SOFR + 0.040%),       16,055,000       \$3,551,720)       \$3,551,720				\$1,370,620,710)		\$ 1,370,620,710
5.505%, (Overnight SOFR + 0.030%), 01/05/2024 (A)       19,205,000       19,205,000       Private Export Funding Corp.       5.429%, 11/15/2024       \$ 685,000       \$ 663,998         5.510%, (Overnight SOFR + 0.035%), 01/19/2024 (A)       16,005,000       16,005,000       TOTAL CORPORATE BONDS (Cost       2,890,000       2,887,722         5.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)       16,055,000       16,055,000       \$ 3,551,720       \$ 3,551,720				CORPORATE RONDS - 0.2%		
01/05/2024 (A)       19,205,000       19,205,000       5.429%, 11/15/2024       \$ 685,000       \$ 663,998         5.510%, (Overnight SOFR + 0.035%),       16,005,000       16,005,000       5.592%, 01/15/2024       2,890,000       2,887,722         01/19/2024 (A)       16,005,000       16,005,000       16,005,000       \$ 3,551,720       \$ 3,551,720         5.516%, (Overnight SOFR + 0.040%),       16,055,000       16,055,000       \$ 3,551,720       \$ 3,551,720		1,400,000	1,433,943			
5.510%, (Overnight SOFR + 0.035%), 01/19/2024 (A)       16,005,000       16,005,000       5.592%, 01/15/2024       2,890,000       2,887,722         5.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)       16,055,000       16,055,000       \$ 3,551,720       \$ 3,551,720         5.516%, (Overnight SOFR + 0.040%), 02/20/2024 (A)       16,055,000       16,055,000       \$ 3,551,720       \$ 3,551,720		10 205 000	10 205 000	1 0 1		
01/19/2024 (A)       16,005,000       16,005,000       TOTAL CORPORATE BONDS (Cost         5.516%, (Overnight SOFR + 0.040%),       16,055,000       16,055,000       \$3,551,720         5.516%, (Overnight SOFR + 0.040%),       16,055,000       16,055,000       \$3,551,720		19,205,000	19,205,000			
5.516%, (Overnight SOFR + 0.040%),       16,055,000         02/20/2024 (A)       16,055,000         5.516%, (Overnight SOFR + 0.040%),       16,055,000		16 005 000	16 005 000		2,890,000	2,887,722
02/20/2024 (A) 16,055,000 5.516%, (Overnight SOFR + 0.040%), 16,055,000		16,005,000	16,005,000			
5.516%, (Overnight SOFR + 0.040%),		16 055 000	16 055 000	\$3,551,720)		\$ 3,551,720
		10,055,000	16,055,000			
01/20/2024 (A) 12,815,000 12,815,000		10.015.000	10.015.000			
	01/20/2024 (A)	12,815,000	12,815,000			

#### Money Market Trust (continued)

Barclays Tri-Party Repurchase Agreement dated 12-29-23 at 5.320% to be repurchased at \$32,018,916 on 1-2-24, collateralized by \$36,391,000 U.S. Treasury Notes, 1.250% due 6-30-28 (valued at \$32,659,360)	\$	32,000,000	\$	32.000,000
Repurchase Agreement with State Street	φ	32,000,000	φ	52,000,000
Corp. dated 12-29-23 at 2.630% to be				
repurchased at \$104,030 on 1-2-24,				
collateralized by \$109,900				
U.S. Treasury Notes, 2.750% due				
2-15-28 (valued at \$106,157)		104,000		104,000
Repurchase Agreement with State Street		101,000		101,000
Corp. dated 12-29-23 at 5.310% to be				
repurchased at \$493,290,870 on				
1-2-24, collateralized by \$133,680,500				
U.S. Treasury Inflation Indexed Notes,				
0.125% due 7-15-26 (valued at				
\$163,779,531) and \$369,402,500				
U.S. Treasury Notes, 0.625% due				
7-15-26 (valued at \$339,080,502)		493,000,000		493,000,000
TOTAL REPURCHASE AGREEMENT (Cos	st \$52	25,104,000)	\$	525,104,000
Total Investments (Money Market Trust)				
(Cost \$2,279,871,838) - 99.7%			\$	2,279,871,838
Other assets and liabilities, net - 0.3%				7,644,196
TOTAL NET ASSETS - 100.0%			\$	2,287,516,034
Security Abbreviations and Legend			_	

Security Abbreviations and Legend SOFR Secured Overnight Financing Rate USBMMY U.S. Treasury Bill Money Market Yield Variable rate obligation.

### (A)

### **Opportunistic Fixed Income Trust**

	_	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 36.8%			
U.S. Government - 14.1%			
U.S. Treasury Inflation			
Protected Securities			
0.750%, 02/15/2042	\$	2,859,423	\$ 2,316,223
1.125%, 01/15/2033	Ψ	2,644,224	2,501,166
1.375%, 07/15/2033		4.629,684	4,488,099
1.625%, 10/15/2027 (A)		10,812,242	10,729,480
2.375%, 10/15/2028		2,541,410	2,617,259
U.S. Treasury Notes			
3.500%, 02/15/2033		18,500	17,940
3.875%, 08/15/2033		83,600	83,496
4.500%, 11/15/2033		25,100	26,351
			22,780,014
U.S. Government Agency - 22.7%			
Federal Home Loan Mortgage Corp.			
5.000%, 04/01/2053		789,109	781,245
5.500%, 10/01/2053		808,058	811,898
6.500%, 11/01/2053		110,254	113,556
Federal National Mortgage Association			
2.000%, TBA (B)		325,000	265,743
2.500%, TBA (B)		775,000	660,082
2.500%, 04/01/2052		274,010	236,877
3.500%, TBA (B)		140,000	128,516
4.000%, TBA (B)		499,000	471,730
4.500%, TBA (B)		1,440,000	1,422,504
5.000%, TBA (B)		2,953,000	2,923,469
5.000%, 11/01/2053		830,561	822,025
5.500%, TBA (B)		8,661,000	8,703,633
6.000%, TBA (B)		5,191,000	5,273,733

Opportunistic Fixed filcom	e musi (con	unueu)
	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued)		
U.S. Government Agency (continued)		
Federal National Mortgage Association (continued)		
6.500%, TBA (B)	\$ 480,000	\$ 491,775
6.500%, 11/01/2053	188,651	194,301
7.000%, TBA (B)	12,863,000	
TOTAL U.S. GOVERNMENT AND AGENCY	OPLICATIONS	36,567,548
(Cost \$58,836,732)	OBLIGATIONS	\$ 59,347,562
FOREIGN GOVERNMENT OBLIGATION	S - 40.5%	
Angola - 0.1%		
Republic of Angola		
8.750%, 04/14/2032	200,000	175,597
Australia - 2.5%		
Commonwealth of Australia 1.750%, 06/21/2051 AU	D 7,765,000	3,100,722
2.750%, 05/21/2041	1,690,000	935,675
	,,	4,036,397
Benin - 0.2%		
Republic of Benin		
4.950%, 01/22/2035 EU	R 280,000	242,710
Brazil - 7.4%		
Federative Republic of Brazil 9.586%, 07/01/2026 (C) BR	1 550 000	254 450
9.586%, 07/01/2026 (C) BR 9.680%, 01/01/2026 (C)	L 1,559,000 1,697,000	
9.758%, 07/01/2027 (C)	3,692,000	
10.000%, 01/01/2027 to 01/01/2033	52,655,000	10,815,211
		11,905,292
Bulgaria - 0.1%		
Republic of Bulgaria		04.000
4.500%, 01/27/2033 EU	R 75,000	86,832
Canada - 1.3% Province of Ontario		
2.000%, 12/01/2036 CA	D 2,870,560	2,051,539
Chile - 0.3%	2,070,000	2,001,009
Republic of Chile		
4.700%, 09/01/2030 (D) CL	P 120,000,000	133,429
5.000%, 03/01/2035	30,000,000	
5.800%, 10/01/2034 (D) 6.000%, 04/01/2033 (D)	85,000,000	101,397 217,541
6.000%, 04/01/2033 (D) 6.000%, 01/01/2043	180,000,000 15,000,000	19,021
01000 /0, 01/01/2015	12,000,000	505,409
Colombia - 1.6%		
Republic of Colombia		
3.875%, 02/15/2061	\$ 645,000	400,984
4.125%, 02/22/2042	840,000	
6.000%, 04/28/2028 CO	· · ·	· · · · · · · · · · · · · · · · · · ·
7.000%, 03/26/2031 7.250%, 10/18/2034	952,100,000 1,008,200,000	211,845 213,616
7.750%, 09/18/2030	1,202,100,000	
9.250%, 05/28/2042	642,900,000	150,587
	642,900,000 1,703,800,000	521,988
9.250%, 05/28/2042 13.250%, 02/09/2033		
9.250%, 05/28/2042 13.250%, 02/09/2033 Czech Republic - 1.1%		521,988
9.250%, 05/28/2042 13.250%, 02/09/2033 <b>Czech Republic - 1.1%</b> Czech Republic	1,703,800,000	<u>521,988</u> 2,560,331
9.250%, 05/28/2042 13.250%, 02/09/2033 <b>Czech Republic - 1.1%</b> Czech Republic 0.950%, 05/15/2030 CZ	1,703,800,000 K 7,560,000	521,988 2,560,331 285,199
9.250%, 05/28/2042 13.250%, 02/09/2033 <b>Czech Republic - 1.1%</b> Czech Republic 0.950%, 05/15/2030 1.200%, 03/13/2031	1,703,800,000 K 7,560,000 6,810,000	521,988 2,560,331 285,199 256,033
9.250%, 05/28/2042 13.250%, 02/09/2033 <b>Czech Republic - 1.1%</b> Czech Republic 0.950%, 05/15/2030 CZ	1,703,800,000 K 7,560,000	521,988 2,560,331 285,199 256,033 31,364
9.250%, 05/28/2042 13.250%, 02/09/2033 <b>Czech Republic - 1.1%</b> Czech Republic 0.950%, 05/15/2030 CZ 1.200%, 03/13/2031 1.500%, 04/24/2040 1.750%, 06/23/2032 to 06/23/2032 1.950%, 07/30/2037	1,703,800,000 K 7,560,000 6,810,000 980,000 4,740,000 460,000	521,988 2,560,331 285,199 256,033 31,364 182,087 16,483
9.250%, 05/28/2042 13.250%, 02/09/2033 <b>Czech Republic - 1.1%</b> Czech Republic 0.950%, 05/15/2030 CZ 1.200%, 03/13/2031 1.500%, 04/24/2040 1.750%, 06/23/2032 to 06/23/2032	1,703,800,000 K 7,560,000 6,810,000 980,000 4,740,000	521,988 2,560,331 285,199 256,033 31,364 182,087 16,483

### **Opportunistic Fixed Income Trust (continued)**

FOREIGN GOVERNMENT OBLIGATIONS (continued)           Czech Republic (continued)         4.500%, 11/11/2032         CZK         1.970,000         \$ 92,881           4.500%, 11/11/2032         CZK         1.970,000         \$ 92,881           4.500%, 11/11/2032         CZK         1.970,000         288,386           5.000%, 093/0230         4.340,000         288,386           6.000%, 02/26/2026         2.430,000         11.3.091           17.35,849         17.35,849           Dominican Republic - 1.0%         17.35,849           Government of the Dominican Republic         1.551,671           Ghana - 0.1%         Republic of Greece, GDP-Linked Note         4.404%, 10/13/2042 (E)*           Republic of Greece, GDP-Linked Note         4.404%, 10/13/2042 (E)*         EUR         409,185,000           1.000%, 11/26/2025         HUF         11,030,000         28.893           1.250%, 04/28/2032         EUR         520,000         45.664           2.250%, 04/28/2032         BUF         72,540,000         52,374           3.250%, 10/27/2021         30,710,000         52,374         33,244,479           I.000%, 01/27/0231         EUR         280,000         22,913,869           5.000%, 01/27/0231         BA0,000         332,6410         3			Shares or Principal Amount	Value
Czech Republic (continued)            4.500%, 11/11/2032         CZK         1,970,000         \$         92,881           4.500%, 11/11/2032         CZK         1,970,000         \$         92,881           5.000%, 09/30/2030         4,340,000         1,735,849         1,3091           Dominican Republic - 1.0%         DOP         84,000,000         1,551,671           Giveernment of the Dominican Republic         DOP         84,000,000         1,551,671           Giveer - 0.7%         T         T         T         T           Republic of Greece, CDP-Linked Note         4,404%, 101/32/042 (E)*         EUR         409,185,000         1,088,645           1.000%, 11/26/2025         HUF         11,030,000         28,893         1,625%, 04/28/031         0.622/2034         HUF         27,540,000         75,344           3.000%, 10/27/2027         30,710,000         75,134         4,500%, 03/23/2028         19,240,000         52,134           4.500%, 03/23/2028         19,240,000         75,134         11,025         1,207,314           4.500%, 03/23/2028         19,240,000         75,134         3,200,000         3,244,200           5.000%, 11/15/2028         15,54,647,0000         3,244,200         3,244,200         3,244,200 <th>FOREIGN GOVERNMENT OBLIGA</th> <th>- TIONS (</th> <th>continued)</th> <th></th>	FOREIGN GOVERNMENT OBLIGA	- TIONS (	continued)	
Czeck Republic (continued)         S         92,881           4,900%, 0/14/2034         5,860,000         287,055           5,000%, 0/30/2030         4,340,000         208,386           6,000%, 0/26/2026         2,430,000         113,091           Government of the Dominican Republic         113,091         1,735,849           Dominican Republic - 1.0%         Government of the Dominican Republic         1           10.750%, 10/14/2030         \$         250,000         156,563           Greece - 0.7%         Republic of Greece, GDP-Linked Note         4.404%, 101/5/2042 (E)*         EUR         409,185,000         1,088,645           Hungary - 0.7%         Republic of Hungary         1.000,00         28,893         1,028,20000         28,2000         29,2181           3.20000, 01/27/2025         HUF         1,030,000         59,310         3,208,010,000         59,310           3.2008, 01/27/2027         73,230,000         52,747         3,740,000         52,747           4.500%, 01/24/2031         BY         46,170,000         330,610         332,644,700           6.500%, 01/24/2031         EUR         280,000         355,213         6,355,000,000         6,2355, 213,200,000         252,239           6.5000%, 01/24/2031         EUR         2				
4.900%, 04/14/2034         5.860,000         287,055           5.000%, 09/30/2030         4.340,000         208,386           6.000%, 02/26/2026         2.430,000         11,3091           0minican Republic - 1.0%         Government of the Dominican Republic         11,250%, 09/15/2035 (D)         DOP         84,000,000         1,551,671           Ghana - 0.1%         Republic of Ghana         10,750%, 10/14/2030         \$250,000         156,563           Greece - 0.7%         Republic of Greece, GDP-Linked Note         4,404%, 10/15/2042 (E)*         EUR         409,185,000         465,604           2.6250%, 04/28/2032         EUR         520,000         465,604         2,250%, 04/28/2032         10,000         73,134           1.605%, 01/22/2033         to 06/22/2034         HUF         27,540,000         73,134           4.500%, 01/22/2033         to 06/22/2034         HUF         27,540,000         22,0470           3.250%, 01/22/2028         37,840,000         113,025         11,207,314           Iceland - 2.0%         Republic of Iceland         30,000         330,610         330,610           5.000%, 01/24/2031         EUR         280,000         243,820           1.400%, 03/12/2033         EUR         280,000         330,610 <td< td=""><td>· · · · · · · · · · · · · · · · · · ·</td><td></td><td></td><td></td></td<>	· · · · · · · · · · · · · · · · · · ·			
5.000%, 09/30/2030         4.340,000         208.386           6.000%, 02/26/2026         2.430,000         11.3.091           Dominican Republic - 1.0%         1.735,849         1.735,849           Government of the Dominican Republic         1.250%, 09/15/2035 (D)         DOP         84,000,000         1.551,671           Ghana - 0.1%         Republic of Grace, GDP-Linked Note         4.404%, 10/15/2042 (E)*         EUR         409,185,000         28,893           1.050%, 10/15/2042 (E)*         EUR         409,185,000         28,893         1.625%, 04/28/2032         EUR         520,000         465,604           2.250%, 04/28/2032         EUR         520,000         453,604         2.53,400         53,310           3.00%, 10/27/2027         73,230,000         52,147         4,750%, 10/27/2023         83,200,000         52,147           4.500%, 03/23/2028         19,240,000         52,747         4,750%, 11/24/2032         83,200,000         13,025           I.donesia - 1.3%         Republic of Indonesia         1,000%, 03/12/2033         EUR         280,000         32,44,79           I.donesia - 1.3%         Republic of Indonesia         1,940,000         32,5213         6,575%, 03/15/2033         926,000,00         60,255           6,500%, 02/15/2033         926,000,00 <td>4.500%, 11/11/2032</td> <td>CZK</td> <td>1,970,000</td> <td>\$ 92,881</td>	4.500%, 11/11/2032	CZK	1,970,000	\$ 92,881
6.000%, 02/26/2026         2,430,000         113.091           Dominican Republic - 1.0%         1,735,849         1,735,849           Government of the Dominican Republic         1,250%, 09/15/2035 (D)         DOP         84,000,000         1,551,671           Chana - 0.1%         Republic of Ghana         1,0750%, 10/14/2030         \$ 250,000         156,563           Greece - 0.7%         Republic of Greece, GDP-Linked Note         4,404%, 10/15/2042 (E)*         EUR         409,185,000         1,685,664           1.00%, 11/26/2025         HUF         11,030,000         28,893         1,625%, 04/28/2033 to 06/22/2034         HUF         27,540,000         59,310           3.000%, 10/27/2027         BUR         520,000         465,604         2,2400         52,747           4.500%, 01/22/2031         30,710,000         75,134         4500%, 01/24/2031         33,710,000         22,943           4.500%, 01/24/2031         EUR         28,0000         224,320         33,610         3,244,479           Indonesia - 1.3%         Republic of Indonesia         1,000,000         330,610         3,244,479           Indonesia - 1.3%         Republic of Indonesia         1,940,000,000         125,293         0,205,6875,00         440,796           6,525%, 05/15/2033         926,000,00<	4.900%, 04/14/2034		5,860,000	287,055
Dominican Republic - 1.0%         1,735,849           Government of the Dominican Republic 11.250%, 09/15/2035 (D)         DOP         84,000,000         1,551,671           Ghana - 0.1%         Republic of Ghana         1         1         1         5         250,000         156,563           Greece - 0.7%         Republic of Greece, GDP-Linked Note         4,404%, 10/15/2042 (E)*         EUR         409,185,000         1,088,645           Hungary - 0.7%         Republic of Hungary         1,000%, 11/26/2025         HUF         11,030,000         28,893           1.625%, 04/28/2032         EUR         520,000         455,604           2.250%, 04/28/2031         0.00222034         HUF         73,230,000         75,134           3.250%, 10/22/2031         30,710,000         75,134         1,207,314           Leland - 2.0%         Republic of Indonesia         1,00%, 03/12/2033         83,200,000         330,610           5.000%, 11/15/2028         ISK         433,770,000         355,213         6,550%, 02/15/2033         926,000,000         440,796           I.400%, 10/30/2031         EUR         280,000         20,252         90,000         125,299         6,520%         33,452,000,000         423,820         32,254,479           Indonesia - 1.3%         EUR				
Dominican Republic - 1.0% Government of the Dominican Republic 11.250%, 09/15/2035 (D)         DOP         84,000,000         1,551,671           Ghana - 0.1% Republic of Ghana 10.750%, 10/14/2030         S         250,000         1,551,671           Greece - 0.7% Republic of Greece, GDP-Linked Note 4,404%, 10/15/2042 (E)*         EUR         409,185,000         1,888,645           Hungary - 0.7% Republic of Hungary 1.000%, 11/26/2025         HUF         11,030,000         28,893           1.625%, 04/28/2032         EUR         520,000         465,604           2.250%, 04/28/2033 to 06/22/2034         HUF         27,540,000         59,310           3.000%, 10/27/2027         30,710,000         75,134         4,500%, 03/23/2028         19,240,000         22,147           4.500%, 10/22/2028         37,840,000         113,025         1,103,000         20,420           6.750%, 10/22/2028         ISK         433,770,000         330,610         330,610           5.000%, 01/12/2023         ISK         433,770,000         243,820         33,244,479           Indonesia         1         1,940,000,000         125,299         6,5375%, 0,015/2023 to 04/15/2032         IDR         6,835,000,000         6,0265           6,5076%, 04/15/2027 to 02/15/2033         3,452,000,000         230,275         7,125%, 06/15/2042 to 04/1	6.000%, 02/26/2026		2,430,000	
Government of the Dominican Republic 11.250%, 09/15/2035 (D)         DOP         84,000,000         1,551,671           Chana - 0.1% </td <td>Densister Denskie 100</td> <td></td> <td></td> <td>1,/35,849</td>	Densister Denskie 100			1,/35,849
11.250%, 09/15/2035 (D)         DOP         84,000,000         1,551,671           Ghana - 0.1%         Republic of Ghana         10.750%, 10/14/2030         \$ 250,000         156,563           Greece - 0.7%         EUR         409,185,000         1,088,645           Hungary - 0.7%         EUR         409,185,000         28,893           1.000%, 11/26/2025         HUF         11,030,000         28,893           1.625%, 04/28/2032         EUR         20,000         465,604           2.250%, 04/28/2031 to 06/22/2034         HUF         27,540,000         59,310           3.000%, 10/27/2027         73,230,000         72,134           4.500%, 03/23/2028         37,840,000         72,134           Iceland - 2.0%         Republic of Iceland         2000%, 01/24/2031         33,0610           5.000%, 01/24/2031         ISK         433,770,000         2,913,869           6.500%, 01/24/2031         ISK         433,770,000         33,610           5.000%, 01/24/2031         ISK         433,770,000         33,610           6.500%, 01/24/2031         ISK         433,770,000         40,796           6.500%, 02/15/2031         ID         80,000         35,213           6.500%, 02/15/2031         ID         80,000<	•			
Ghana - 0.1%         Kepublic of Ghana         10.750%, 10/14/2030         \$ 250,000         156,563           Greece - 0.7%         EUR         409,185,000         1,56,563           Greece - 0.7%         EUR         409,185,000         1,088,645           Hungary - 0.7%         EUR         409,185,000         28,893           1.000%, 11/26/2025         HUF         11,030,000         28,893           1.625%, 04/28/2032         EUR         520,000         465,604           2.250%, 04/28/2032         EUR         520,000         456,504           3.250%, 10/22/2031         30,0710,000         75,134           4.500%, 03/23/2028         19,240,000         52,747           4.750%, 11/24/2032         83,200,000         22,0420           6.750%, 10/22/2028         ISK         433,770,000         2,913,869           6.500%, 01/24/2031         46,170,000         33,0,610         32,44,479           Indonesia - 1.3%         EUR         28,000         32,524,820           1.400%, 03/12/2033         EUR         28,000         6,255,051/5/2033         32,620,0000         60,265           6,515/2033         92,600,0000         60,265         6,515/2033         34,52,000,000         20,254,884           J	1	DOP	84 000 000	1 551 671
Republic of Ghana 10.750%, 10/14/2030         \$ 250,000         156,563           Greece - 0.7%         Republic of Greece, GDP-Linked Note 4.404%, 10/15/2042 (E)*         EUR         409,185,000         1,088,645           Hungary - 0.7%         Republic of Hungary         1,000%, 11/26/2025         HUF         11.030,000         28,893           1.625%, 04/28/2032         EUR         520,000         465,604         2.250%, 04/20/2033 to 06/22/2034         HUF         7,530,000         75,134           4.500%, 03/23/2028         19,240,000         75,134         4.500%, 03/23/2028         37,840,000         113,025           4.750%, 11/24/2031         30,710,000         75,134         4.500%, 03/23/2028         12,024,200         52,747           4.750%, 11/24/2032         37,840,000         11,3025         1,207,314         1,207,314           Iceland - 2.0%         Republic of Iceland         5,000%, 01/24/2031         46,170,000         330,610           5.000%, 01/24/2031         EUR         280,000         355,213         6,835,000,000         442,3820           6.550%, 08/15/2028 to 04/15/2032         IDR         6,835,000,000         423,820         6,625%, 04,15/2029         917,000,000         60,256           6.625%, 04/15/2029         917,000,000         60,256         6,757%, 04,		DOI	04,000,000	1,551,071
10.750%, 10/14/2030         \$ 250,000         156,563           Greece - 0.7%         Republic of Greece, GDP-Linked Note         4.404%, 10/15/2042 (E)*         EUR 409,185,000         1,088,645           Hungary - 0.7%         Republic of Hungary         1.000%, 11/26/2025         HUF         11,030,000         28,893           1.625%, 04/28/2032         EUR 520,000         465,604         22,50%, 04/28/2032         EUR 520,000         19,310           3.000%, 10/27/2027         T7,3230,000         19,21,81         32,50%, 10/22/2031         30,710,000         75,134           4.500%, 03/23/2028         19,240,000         52,747         4,750%, 11/24/2032         83,200,000         22,91,3869           5.000%, 11/15/2028         ISK         433,770,000         6,750%, 10/22/2033         EUR         28,0000         2,913,869           5.000%, 11/15/2028         ISK         433,770,000         2,913,869         3,244,479           Indonesia - 1.3%         Republic of Indonesia         1,100%, 03/12/2033         EUR         28,0000         125,299           6.500%, 05/15/2023         to 04/15/2032         IDR         6,835,000,000         230,275           7.125%, 06/15/2042 to 06/15/2043         1,191,000,000         125,299         6,5244,000,000         2,054,884				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	1	\$	250,000	156 563
Republic of Greece, GDP-Linked Note         EUR         409,185,000         1,088,645           Hungary - 0.7%         EUR         409,185,000         28,893           1.000%, 11/26/2025         HUF         11,030,000         28,893           1.625%, 04/28/2032         EUR         520,000         465,604           2.250%, 04/28/2032         EUR         73,230,000         192,181           3.250%, 10/27/2027         73,230,000         52,747           4.500%, 03/23/2028         19,240,000         52,747           4.750%, 11/24/2032         83,200,000         220,420           6.750%, 10/22/2028         37,840,000         11,3025           Republic of Iceland         -         30,610         330,610           5.000%, 01/24/2031         EUR         280,000         243,820           1.400%, 10/30/2031         380,000         345,213           6.375%, 08/15/2028 to 04/15/2032         IDR         6,835,000,00         440,799           6.620%, 02/15/2031         1,940,000,000         125,299         917,000,000         62,329           6.40%, 05/15/2027 to 02/15/2033         3,452,000,000         440,799         66,236         6,515/2042 to 06/15/2043         1,191,000,000         125,299           6.255%, 05/15/2024 to 06/1		ψ	250,000	150,505
4.404%, 10/15/2042 (E)*         EUR         409,185,000         1,088,645           Hungary - 0.7%         EuR         11,030,000         28,893           1.625%, 04/28/2032         EUR         520,000         465,604           2.250%, 04/20/2033 to 06/22/2034         HUF         27,540,000         59,310           3.000%, 10/27/2027         73,230,000         122,181         32,50%         10/27/2027           3.250%, 10/22/2031         30,710,000         52,747         43,000         52,747           4.500%, 03/23/2028         19,240,000         52,747         43,000         11,3025           6.750%, 10/22/2028         37,840,000         11,3025         1,207,314           Iceland - 2.0%         EUR         280,000         2,913,869           6.500%, 01/24/2031         46,170,000         33,0,610           3.244,479         1,000%, 03/12/2033         EUR         280,000         423,820           1.400%, 10/30/2031         180,000         355,213         30,000         352,213           1.400%, 03/12/2033         926,000,000         60,258         550,000         440,796           6.525%, 05/15/2033         926,000,000         60,258         550,000         62,259         917,000,000         62,259 <th< td=""><td></td><td></td><td></td><td></td></th<>				
Hungary - 0.7%         Hurgary         Hurgary           1.000%, 11/26/2025         HUF         11,030,000         28,893           1.625%, 04/28/2032         EUR         520,000         465,604           2.250%, 04/20/2033 to 06/22/2034         HUF         27,540,000         59,310           3.000%, 10/27/2027         73,230,000         192,181           3.250%, 10/22/2031         30,710,000         75,134           4.500%, 03/23/2028         19,240,000         52,747           4.750%, 11/24/2032         83,200,000         12,07,314           Iceland - 2.0%           Republic of Iceland         5.000%, 01/24/2031         46,170,000         330,610           6.500%, 01/24/2031         EUR         280,000         243,820           1.400%, 10/30/2031         380,000         355,213           6.375%, 08/15/2028 to 04/15/2032         IDR         6,835,000,000         440,796           6.500%, 02/15/2031         1.940,000,000         125,293         917,000,000         20,275           7.125%, 06/15/2042 to 06/15/2043         1.191,000,000         80,239         7.500%, 08/15/2032 to 05/15/2038         6,544,000,000         451,070           8.375%, 04/15/2031         MYR         1.190,000         20,275         7.339<	1	FUD	400 185 000	1 088 645
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		LUK	409,185,000	1,000,045
1.000%, 11/26/2025         HUF         11,030,000         28,893           1.625%, 04/28/2032         EUR         520,000         465,604           2.250%, 04/28/2033 to 06/22/2034         HUF         27,540,000         59,310           3.000%, 10/27/2027         73,230,000         192,181           3.250%, 10/22/2031         30,710,000         75,134           4.500%, 03/23/2028         19,240,000         220,420           6.750%, 10/22/2028         37,840,000         113,025           I.207,314         5.000%, 01/24/2031         46,170,000         330,610           5.000%, 01/24/2031         EUR         280,000         32244,479           Indonesia - 1.3%         Republic of Indonesia         1,940,000,000         125,299           6.500%, 01/24/2031         I.940,000,000         440,796         5.203           1.400%, 10/30/2031         1,940,000,000         125,299           6.625%, 05/15/2033         226,000,000         60,265           6.875%, 04/15/2029         917,000,000         60,265           6.75%, 04/15/2027 to 02/15/2033         3,452,000,000         230,275           7.125%, 06/15/2042 to 06/15/2043         1,191,000,000         7,539           7.500%, 08/15/2032         IPY         68,100,000				
1.625%, 04/28/2032         EUR         520,000         465,604           2.250%, 04/20/2033 to 06/22/2034         HUF         27,540,000         59,310           3.000%, 10/27/207         73,230,000         192,181           3.250%, 10/22/2031         30,710,000         75,134           4.500%, 03/23/2028         19,240,000         52,747           4.750%, 11/24/2032         83,200,000         220,420           6.750%, 10/22/2028         37,840,000         113,025           6.500%, 01/24/2031         ISK         433,770,000         6,500%           5.000%, 01/24/2031         ISK         433,770,000         330,610           3.244,479         Indonesia         1.3025         243,820           1.400%, 03/12/2033         EUR         280,000         355,213           6.375%, 03/15/2028 to 04/15/2032         IDR         6,835,000,000         423,820           1.400%, 05/15/2023 to 02/15/2033         3945,000,000         125,299           6.625%, 05/15/2033         926,000,000         62,636           7.002%, 05/15/2027 to 02/15/2033         3,452,000,000         230,275           7.125%, 06/15/2042 to 06/15/2043         1,191,000,000         80,239           7.500%, 08/15/2032         JPY         68,100,000 <td< td=""><td>1 0 1</td><td>ниг</td><td>11 030 000</td><td>28 802</td></td<>	1 0 1	ниг	11 030 000	28 802
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			,	· · · · · · · · · · · · · · · · · · ·
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			, ,	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				
Iceland - 2.0% Republic of Iceland $5.000\%, 11/15/2028$ ISK433,770,000 $46,170,000$ 1,207,314Indonesia $1.00\%, 03/12/2031$ ISK433,770,000 $46,170,000$ 2,913,869 $330,610$ Indonesia - 1.3% Republic of Indonesia $1.100\%, 03/12/2033$ EUR280,000 $380,000$ 243,820 $355,213$ $380,000$ $6.500\%, 02/15/2028$ to 04/15/2032IDR $6,835,000,000$ $440,796$ $6.500\%, 02/15/2031$ 1,940,000,000 $125,299$ $6.625\%, 05/15/2028$ to 04/15/2033926,000,000 $926,000,000$ 60,265 $6.875\%, 04/15/2029$ 917,000,000 $60,265$ $7.000\%, 05/15/2027$ to 02/15/20333,452,000,000 $80,239$ 230,275 $7.125\%, 06/15/2042$ to 06/15/2043 $1,191,000,000$ 431,070 $7,539$ Japan - 0.3% Government of Japan $1.800\%, 09/20/2053$ JPY $68,100,000$ $497,805$ Malaysia - 1.0% Government of Malaysia $2.632\%, 07/15/2032$ JPY $68,100,000$ $497,805$ Malaysia - 1.0% Government of Malaysia $3.757\%, 05/22/2040$ 270,000 $270,000$ $66,167$ $3.882\%, 03/14/2025$ 190,000 $41,613$ $3.885\%, 08/15/2029$ 955,000 $293,89$ $3.906\%, 07/15/2032$ 240,000 $45,1720$ $3.906\%, 07/15/2032$ 1,245,000 $107,449$ 273,722 $4.254\%, 05/31/2035$ 240,000 $42,477$ $4.696\%, 10/15/2042$ 450,000 $422,477$ $4.893\%, 06/08/2038$ 450,000107,449	4.750%, 11/24/2032		83,200,000	220,420
Lecland - 2.0%         Kepublic of Iceland         ISK         433,770,000         2,913,869         330,610         330,510         360,600         35	6.750%, 10/22/2028		37,840,000	113,025
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				1,207,314
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Iceland - 2.0%			
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	5.000%, 11/15/2028	ISK	433,770,000	2,913,869
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	6.500%, 01/24/2031		46,170,000	330,610
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				3,244,479
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Indonesia - 1.3%			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Republic of Indonesia			
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$		EUR		
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$				
		IDR	, , ,	
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$				
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			, ,	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$				
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$				
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$				
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			, , ,	
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				
Government of Japan 1.800%, 09/20/2053         JPY         68,100,000         497,805           Malaysia - 1.0%         Government of Malaysia         2.632%, 04/15/2031         MYR         1,190,000         239,132           3.502%, 05/31/2027         305,000         66,167         3.582%, 07/15/2032         1,455,000         310,549           3.757%, 05/22/2040         270,000         56,175         3.882%, 03/14/2025         190,000         41,613           3.885%, 08/15/2029         955,000         209,389         3.906%, 07/15/2026         1,245,000         273,722           4.254%, 05/31/2035         240,000         53,502         4.642%, 11/07/2033         610,000         142,477           4.696%, 10/15/2042         450,000         105,321         4.893%, 06/08/2038         450,000         107,449	Japan - 0.3%			2,001,001
1.800%, 09/20/2053         JPY         68,100,000         497,805           Malaysia - 1.0%              Government of Malaysia         2.632%, 04/15/2031         MYR         1,190,000         239,132           3.502%, 05/31/2027         305,000         66,167           3.582%, 07/15/2032         1,455,000         310,549           3.757%, 05/22/2040         270,000         56,175           3.882%, 03/14/2025         190,000         41,613           3.885%, 08/15/2029         955,000         209,389           3.906%, 07/15/2026         1,245,000         273,722           4.254%, 05/31/2035         240,000         53,502           4.642%, 11/07/2033         610,000         142,477           4.696%, 10/15/2042         450,000         105,321           4.893%, 06/08/2038         450,000         107,449				
Malaysia - 1.0%         View of Malaysia         View of Malaysia </td <td>*</td> <td>JPY</td> <td>68,100.000</td> <td>497,805</td>	*	JPY	68,100.000	497,805
Government of Malaysia         MYR         1,190,000         239,132           3.502%, 04/15/2031         MYR         1,190,000         239,132           3.502%, 05/31/2027         305,000         66,167           3.582%, 07/15/2032         1,455,000         310,549           3.757%, 05/22/2040         270,000         56,175           3.882%, 03/14/2025         190,000         41,613           3.885%, 08/15/2029         955,000         209,389           3.906%, 07/15/2026         1,245,000         273,722           4.254%, 05/31/2035         240,000         53,502           4.642%, 11/07/2033         610,000         142,477           4.696%, 10/15/2042         450,000         105,321           4.893%, 06/08/2038         450,000         107,449			,,	
2.632%, 04/15/2031MYR1,190,000239,1323.502%, 05/31/2027305,00066,1673.582%, 07/15/20321,455,000310,5493.757%, 05/22/2040270,00056,1753.882%, 03/14/2025190,00041,6133.885%, 08/15/2029955,000209,3893.906%, 07/15/20261,245,000273,7224.254%, 05/31/2035240,00053,5024.642%, 11/07/2033610,000142,4774.696%, 10/15/2042450,000105,3214.893%, 06/08/2038450,000107,449				
3.502%, 05/31/2027       305,000       66,167         3.582%, 07/15/2032       1,455,000       310,549         3.757%, 05/22/2040       270,000       56,175         3.882%, 03/14/2025       190,000       41,613         3.885%, 08/15/2029       955,000       209,389         3.906%, 07/15/2026       1,245,000       273,722         4.254%, 05/31/2035       240,000       53,502         4.642%, 11/07/2033       610,000       142,477         4.696%, 10/15/2042       450,000       105,321         4.893%, 06/08/2038       450,000       107,449		MYR	1,190.000	239,132
3.582%, 07/15/20321,455,000310,5493.757%, 05/22/2040270,00056,1753.882%, 03/14/2025190,00041,6133.885%, 08/15/2029955,000209,3893.906%, 07/15/20261,245,000273,7224.254%, 05/31/2035240,00053,5024.642%, 11/07/2033610,000142,4774.696%, 10/15/2042450,000105,3214.893%, 06/08/2038450,000107,449				
3.757%, 05/22/2040       270,000       56,175         3.882%, 03/14/2025       190,000       41,613         3.885%, 08/15/2029       955,000       209,389         3.906%, 07/15/2026       1,245,000       273,722         4.254%, 05/31/2035       240,000       53,502         4.642%, 11/07/2033       610,000       142,477         4.696%, 10/15/2042       450,000       105,321         4.893%, 06/08/2038       450,000       107,449				
3.882%, 03/14/2025         190,000         41,613           3.882%, 08/15/2029         955,000         209,389           3.906%, 07/15/2026         1,245,000         273,722           4.254%, 05/31/2035         240,000         53,502           4.642%, 11/07/2033         610,000         142,477           4.696%, 10/15/2042         450,000         105,321           4.893%, 06/08/2038         450,000         107,449				56,175
3.906%, 07/15/20261,245,000273,7224.254%, 05/31/2035240,00053,5024.642%, 11/07/2033610,000142,4774.696%, 10/15/2042450,000105,3214.893%, 06/08/2038450,000107,449	3.882%, 03/14/2025			
4.254%, 05/31/2035       240,000       53,502         4.642%, 11/07/2033       610,000       142,477         4.696%, 10/15/2042       450,000       105,321         4.893%, 06/08/2038       450,000       107,449				
4.642%, 11/07/2033610,000142,4774.696%, 10/15/2042450,000105,3214.893%, 06/08/2038450,000107,449				
4.696%, 10/15/2042450,000105,3214.893%, 06/08/2038450,000107,449				
4.893%, 06/08/2038 450,000 107,449				
1,605,496	4.893%, 00/08/2038		450,000	
				1,605,496

Opportunistic Fixed Inc	come	Trust (con	unueu)
		Shares or	
		Principal	Value
		Amount	value
FOREIGN GOVERNMENT OBLIGA	TIONS	(continued)	
Mexico - 2.6%			
Government of Mexico			
2.750%, 11/27/2031	MXN	22,400,231	\$ 1,161,749
5.500%, 03/04/2027		6,942,300	366,354
5.625%, 03/19/2114	GBP	100,000	98,342
7.500%, 05/26/2033	MXN	14,820,700	790,434
7.750%, 11/13/2042		3,077,500	159,413
8.000%, 05/24/2035 to 07/31/2053		4,228,300	224,518
8.500%, 05/31/2029 to 11/18/2038		4,263,100	244,159
10.000%, 11/20/2036		1,035,600	65,682
10.414%, 10/30/2025 (C)		8,043,060	394,006
10.563%, 07/10/2025 (C)		14,819,240	747,115
			4,251,772
New Zealand - 4.5%			
Government of New Zealand			
1.500%, 05/15/2031	NZD	690,000	360,475
2.750%, 05/15/2051		2,975,000	1,341,531
Government of New Zealand, Inflation			
Linked Bond			
3.170%, 09/20/2040		3,365,000	2,643,729
3.203%, 09/20/2035		2,315,000	1,878,982
3.904%, 09/20/2030		1,280,000	1,095,818
			7,320,535
North Macedonia - 0.4%			
Republic of North Macedonia			
1.625%, 03/10/2028	EUR	470,000	448,571
2.750%, 01/18/2025		150,000	161,444
		,	610,015
Normon 1 50			010,015
Norway - 1.5% Kingdom of Norway			
Kingdom of Norway 1.250%, 09/17/2031 (D)	NOK	27,765,000	2,365,514
	NOK	27,705,000	2,303,314
Panama - 0.2%			
Republic of Panama	¢	200,000	120 402
4.500%, 01/19/2063	\$	200,000	130,493
6.875%, 01/31/2036		200,000	199,428
			329,921
Peru - 0.7%			
Republic of Peru			
5.400%, 08/12/2034	PEN	575,000	140,363
5.940%, 02/12/2029		1,035,000	279,762
6.150%, 08/12/2032		70,000	18,465
6.350%, 08/12/2028		60,000	16,601
6.900%, 08/12/2037		120,000	32,663
6.950%, 08/12/2031		930,000	259,450
7.300%, 08/12/2033 (D)		1,347,000	381,453
			1,128,757
Poland - 0.7%			
Republic of Poland			
1.750%, 04/25/2032	PLN	505,000	99,742
2.750%, 04/25/2028 to 10/25/2029		690,000	159,072
3.250%, 07/25/2025		660,000	163,235
3.750%, 05/25/2027		1,420,000	347,627
7.500%, 07/25/2028		1,535,000	429,352
			1,199,028
Romania - 0.7%			
Republic of Romania			
3.700%, 11/25/2024	RON	90,000	19,568
4.750%, 10/11/2034		750,000	146,493
4.850%, 07/25/2029		335,000	69,446
5.800%, 07/26/2027		850,000	185,840
6.700%, 02/25/2032		320,000	72,723
8.000%, 04/29/2030		1,020,000	245,915
8.250%, 09/29/2032		1,180,000	294,337

## Opportunistic Fixed Income Trust (continued)

		Shares or Principal	
		Amount	Value
FOREIGN GOVERNMENT OBLIG Romania (continued)	ATIONS (	continued)	
Republic of Romania (continued)			
8.750%, 10/30/2028	RON	595,000	\$ 145,220
			1,179,542
Serbia - 0.1%			
Republic of Serbia	EUR	100.000	91 201
1.650%, 03/03/2033 Slovakia - 0.1%	EUK	100,000	81,391
Republic of Slovakia 4.000%, 02/23/2043		190,000	217,136
South Africa - 1.2%			
Republic of South Africa	740	11 ((5 000	410 500
6.250%, 03/31/2036 7.000%, 02/28/2031 to 02/28/2031	ZAR	11,665,000 6,130,000	418,582 280,320
8.250%, 03/31/2032		9,220,000	440,776
8.500%, 01/31/2037		7,080,000	302,552
8.750%, 01/31/2044		5,755,000	233,283
9.000%, 01/31/2040		4,465,000	190,804
11.625%, 03/31/2053		955,000	49,735
			1,916,052
South Korea - 2.4% Republic of Korea, Inflation Linked Bond			
1.125%, 06/10/2030	KRW	3,153,749,840	2,522,522
1.750%, 06/10/2028	IXIX V	1,638,763,138	1,354,252
,		, , ,	3,876,774
Sweden - 2.5%			
Kingdom of Sweden, Inflation			
Linked Bond			
0.150%, 06/01/2039	SEK	5,550,000	614,569
0.165%, 06/01/2032		26,820,000	3,389,063
			4,003,632
Thailand - 0.8%			
Kingdom of Thailand 1.000%, 06/17/2027	THB	6,320,000	176,440
1.585%, 12/17/2035	IIID	8,830,000	228,396
2.000%, 12/17/2031 to 06/17/2042		10,810,000	300,934
2.875%, 12/17/2028 to 06/17/2046		8,465,000	250,251
3.350%, 06/17/2033		7,617,000	234,716
3.450%, 06/17/2043		4,970,000	152,238
			1,342,975
Turkey - 0.2%			
Republic of Turkey 17.300%, 07/19/2028	TRY	1,645,000	45,104
26.200%, 10/05/2033	IKI	6,220,000	219,092
20120078, 10/02/2000		0,220,000	264,196
Uruguay - 0.2%			201,170
Republic of Uruguay			
8.500%, 03/15/2028	UYU	10,093,000	248,156
9.750%, 07/20/2033		5,993,000	154,351
			402,507
TOTAL FOREIGN GOVERNMENT O \$68,171,807)	BLIGATIO	ONS (Cost	\$ 65,196,560
CORPORATE BONDS - 16.2%			
Australia - 0.0%			
Mineral Resources, Ltd.			
9.250%, 10/01/2028 (D)	\$	75,000	79,783
Canada - 1.0%			
Bausch & Lomb Escrow Corp.		175.000	104 (15
8.375%, 10/01/2028 (D) Bausch Health Companies Inc		175,000	184,615
Bausch Health Companies, Inc. 4.875%, 06/01/2028 (D)		29,000	17,465
		27,000	17,100

	_	Shares or Principal Amount	Value
CORPORATE BONDS (continued)	_		
Canada (continued)			
Bausch Health			
Companies, Inc. (continued)			
5.250%, 01/30/2030 (D)	\$	185,000	\$ 85,279
Emera, Inc. 6.750%, (6.750% to 6-15-26, then 3			
month LIBOR + $5.440\%$ to $6-15-26$ , then $5$			
then 3 month LIBOR + $6.190\%$ ),			
06/15/2076		155,000	151,779
Enbridge, Inc.			
5.700%, 03/08/2033		35,000	36,379
5.750%, (5.750% to 7-15-30, then 5 Year CMT + 5.314% to 7-15-50,			
then 5 Year CMT + $6.064\%$ ),			
07/15/2080		269,000	248,153
8.500%, (8.500% to 1-15-34, then 5			
Year CMT + 4.431% to 1-15-54,			
then 5 Year CMT + 5.181%), 01/15/2084		28 000	40.410
goeasy, Ltd.		38,000	40,419
4.375%, 05/01/2026 (D)		40,000	38,512
9.250%, 12/01/2028 (D)		140,000	149,516
Ontario Gaming GTA LP			
8.000%, 08/01/2030 (D)		90,000	92,813
The Bank of Nova Scotia 3.625%, (3.625% to 10-27-26, then 5			
Year CMT + $2.613\%$ ), $10/27/2081$		200,000	153,580
4.900%, (4.900% to 6-4-25, then 5		,	
Year CMT + 4.551%),			
06/04/2025 (F)		124,000	118,439
Transcanada Trust 5.600%, (5.600% to 3-7-32, then 5			
Year CMT $+ 3.986\%$ to $3-7-52$ , then 5			
then 5 Year CMT + $4.736\%$ ),			
03/07/2082		297,000	248,810
5.875%, (5.875% to 8-15-26, then 3			
month LIBOR + $4.640\%$ to			
8-15-46, then 3 month LIBOR + 5.390%), 08/15/2076		41,000	38,756
5.570 %), 00/15/2010		41,000	1,604,515
Cayman Islands - 0.1%			1,004,010
Diamond Foreign Asset Company			
8.500%, 10/01/2030 (D)		165,000	168,729
Chile - 0.4%			
Corp. Nacional del Cobre de Chile			
5.950%, 01/08/2034 (D)		400,000	405,460
6.300%, 09/08/2053 (D) VTR Comunicaciones SpA		200,000	202,570
4.375%, 04/15/2029		200,000	100,000
		200,000	708,030
China - 0.0%			700,050
CIFI Holdings Group Company, Ltd.			
4.375%, 04/12/2027 (G)		260,000	13,312
Country Garden Holdings Company, Ltd.			
3.875%, 10/22/2030 (G)		290,000	21,361
Times China Holdings, Ltd. 5.750%, 01/14/2027 (G)		200,000	4,216
Yuzhou Group Holdings Company, Ltd.		200,000	4,210
6.350%, 01/13/2027 (G)		200,000	12,000
7.375%, 01/13/2026 (G)		200,000	12,136
			63,025

### **Opportunistic Fixed Income Trust (continued)**

Opportunistic Fixed file	mic	II ust (con	illucu)
		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			
<b>Cyprus - 0.1%</b> Hellenic Bank PCL 10.250%, (10.250% to 6-14-28, then 5 Year Euro Swap Rate + 6.854%),			
06/14/2033	EUR	100,000	\$ 120,646
Denmark - 0.1% Danske Bank A/S 4.375%, (4.375% to 11-18-26, then 5 Year CMT + 3.387%), 05/18/2026 (F)	\$	200,000	180,630
Finland - 0.3% Nokia OYJ			
6.625%, 05/15/2039 France - 1.4%		556,000	549,895
Altice France SA 5.125%, 07/15/2029 (D) BPCE SA 1.500%, (1.500% to 1-13-27, then 5		200,000	155,604
Year Euro Swap Rate + 1.750%), 01/13/2042 SCOR SE	EUR	200,000	200,129
5.250%, (5.250% to 3-13-29, then 5 Year CMT + 2.370%), 03/13/2029 (F) Societe Generale SA	\$	200,000	161,058
4.750%, (4.750% to 5-26-26, then 5 Year CMT + 3.931%), 05/26/2026 (D)(F) 6.221%, (6.221% to 6-15-32, then 1 Yoar CMT + 3.200%)		200,000	175,440
Year CMT + 3.200%), 06/15/2033 (D) 10.000%, (10.000% to 5-14-29, then 5		420,000	419,223
Year CMT + 5.448%), 11/14/2028 (D)(F) TotalEnergies SE 2.125%, (2.125% to 1-25-33, then 5		200,000	213,703
Year Euro Swap Rate + 2.513% to 1-25-53, then 5 Year Euro Swap Rate + 3.263%), 07/25/2032 (F)	EUR	470,000	414,609
Valeo SE 1.000%, 08/03/2028		500,000	483,676
<b>Germany - 0.3%</b> Allianz SE 2.600%, (2.600% to 4-30-32, then 5			2,223,772
Year EURIBOR ICE Swap Rate + 2.579%), 10/30/2031 (F) Deutsche Bank AG		200,000	159,520
4.100%, 01/13/2026 4.625%, (4.625% to 4-30-28, then 5	\$	120,000	116,637
Year EURIBOR ICE Swap Rate + 4.747%), 10/30/2027 (F)	EUR	200,000	<u>180,695</u> 456,852
<b>Gibraltar - 0.1%</b> 888 Acquisitions, Ltd. 7.558%, 07/15/2027		200,000	210,233
<b>Greece - 0.1%</b> Piraeus Financial Holdings SA 5.500%, (5.500% to 2-19-25, then 5 Year Euro Swap Rate + 5.774%), 02(10/2020		100.000	107.047
02/19/2030 Ireland - 0.1%		100,000	107,867
Ardagh Packaging Finance PLC 2.125%, 08/15/2026		140,000	137,353

	_	Shares or Principal Amount	Value
CORPORATE BONDS (continued) Italy - 0.5%			
Assicurazioni Generali SpA 2.429%, 07/14/2031	EUR	600,000	\$ 577,339
Intesa Sanpaolo SpA 7.800%, 11/28/2053 (D)	\$	200,000	219,594
Telecom Italia Capital SA 6.375%, 11/15/2033		5,000	4,891
Japan - 0.1%			801,824
Rakuten Group, Inc. 4.250%, (4.250% to 4-22-27, then 5 Year Euro Swap Rate + 4.740% to 4-22-47, then 5 Year Euro Swap Rate		200.000	146.161
+ 5.490%), 04/22/2027 (F) Luxembourg - 0.2%	EUR	200,000	146,161
Minerva Luxembourg SA 8.875%, 09/13/2033 (D) Tringge Materiale Operating SCA	\$	200,000	211,459
Trinseo Materials Operating SCA 5.125%, 04/01/2029 (D)		105,000	42,786
Malta - 0.1%			254,245
VistaJet Malta Finance PLC 6.375%, 02/01/2030 (D)(H)		196,000	136,881
Mexico - 0.1% Trust Fibra Uno 6.390%, 01/15/2050		200,000	161,294
Unifin Financiera SAB de CV 8.375%, 01/27/2028 (G)		205,000	7,175
Netherlands - 0.5%			168,469
Braskem Netherlands Finance BV 7.250%, 02/13/2033 8.500%, 01/12/2031 (D) Teva Pharmaceutical Finance		200,000 200,000	168,417 186,000
Netherlands II BV 4.375%, 05/09/2030	EUR	460,000	475,712 830,129
Romania - 0.1% Banca Transilvania SA 8.875%, (8.875% to 4-27-26, then 1 Year EURIBOR ICE Swap Rate +			050,127
5.580%), 04/27/2027 Singapore - 0.1%		100,000	116,060
Medco Laurel Tree Pte, Ltd. 6.950%, 11/12/2028	\$	200,000	189,007
Pfizer Investment Enterprises Pte, Ltd. 5.110%, 05/19/2043		20,000	19,929
<b>Spain - 0.1%</b> CaixaBank SA 5.250%, (5.250% to 3-23-26, then 5 Year Euro Swap Rate + 4.504%),			208,936
03/23/2026 (F) <b>Supranational - 0.1%</b>	EUR	200,000	204,783
Asian Development Bank 10.477%, 04/30/2040 (C)	ZAR	8,900,000	93,355
Switzerland - 0.4% UBS Group AG 1.494%, (1.494% to 8-10-26, then 1			
Year CMT + 0.850%), 08/10/2027 (D)	\$	200,000	180,709

#### **Opportunistic Fixed Income Trust (continued)**

opportunistic Fixed meone	Shares or	,
	Principal Amount	Value
CORPORATE BONDS (continued)		
Switzerland (continued)		
UBS Group AG (continued)		
3.875%, (3.875% to 6-2-26, then 5		
Year CMT + 3.098%), 06/02/2026 (D)(F)	\$ 200,000	\$ 178,505
9.250%, (9.250% to 11-13-33, then 5	\$ 200,000	φ 176,505
Year CMT $+ 4.758\%$ ),		
11/13/2033 (D)(F)	200,000	221,653
		580,867
United Kingdom - 0.2%		
BP Capital Markets PLC		
4.875%, (4.875% to 6-22-30, then 5		
Year CMT + 4.398% to 6-22-50, then		
5 Year CMT + 5.148%),	120.000	100 504
03/22/2030 (F)	129,000	122,524
WE Soda Investments Holding PLC 9.500%, 10/06/2028 (D)	200,000	205,960
2.550 /0, 10/00/2020 (D)	200,000	328,484
United States - 0.7%		526,484
United States - 9.7% AbbVie, Inc.		
4.250%, 11/21/2049	15,000	13,367
4.400%, 11/06/2042	15,000	13,908
4.550%, 03/15/2035	20,000	19,613
Acrisure LLC		
7.000%, 11/15/2025 (D)	90,000	89,786
Adams Homes, Inc.	4 000	2.054
7.500%, 02/15/2025 (D) 9.250%, 10/15/2028 (D)	4,000 65,000	3,954 65,918
Aircastle, Ltd.	05,000	05,918
5.250%, (5.250% to 9-15-26, then 5		
Year CMT + 4.410% to 9-15-31, then		
5 Year CMT + 4.660% to 9-15-46,		
then 5 Year CMT + 5.160%),		
06/15/2026 (D)(F)	142,000	121,738
Alliant Holdings Intermediate LLC	144,000	142 401
6.750%, 10/15/2027 (D) American Electric Power Company, Inc.	144,000	143,491
3.875%, (3.875% to 2-15-27, then 5		
Year CMT + $2.675\%$ , $02/15/2062$	165,000	138,481
American Express Company	,,,,,,,,	
3.550%, (3.550% to 9-15-26, then 5		
Year CMT + 2.854%), 09/15/2026 (F)	94,000	80,586
American International Group, Inc.	25.000	21.574
4.500%, 07/16/2044	35,000	31,574
AmeriGas Partners LP 5.750%, 05/20/2027	107,000	104,060
Ameriprise Financial, Inc.	107,000	104,000
5.700%, 12/15/2028	25,000	26,197
Amgen, Inc.		
2.450%, 02/21/2030	35,000	31,038
5.600%, 03/02/2043	5,000	5,167
Anheuser-Busch Companies LLC	17 000	16 66 4
4.900%, 02/01/2046 Anheuser-Busch InBev Worldwide, Inc.	17,000	16,664
4.600%, 04/15/2048	5,000	4,732
5.450%, 01/23/2039	20,000	21,083
Antero Resources Corp.	-,	,
5.375%, 03/01/2030 (D)	70,000	67,092
Apple, Inc.		
2.650%, 05/11/2050	22,000	15,143
Ares Finance Company III LLC		
4.125%, $(4.125%$ to 6-30-26, then 5 Var CMT + 3.237\%) 06/30/2051 (D)	120.000	101 605
Year CMT + 3.237%), 06/30/2051 (D) Aretec Group, Inc.	120,000	101,695
10.000%, 08/15/2030 (D)	90,000	95,639
10.000 /0, 00/10/2000 (D)	20,000	75,059

	Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
United States (continued)		
Arizona Public Service Company		
2.200%, 12/15/2031 \$	15,000	\$ 12,186
4.200%, 08/15/2048	15,000	11,991
4.350%, 11/15/2045 AssuredPartners, Inc.	5,000	4,204
5.625%, 01/15/2029 (D)	143,000	133,497
AT&T, Inc.	,	
2.300%, 06/01/2027	32,000	29,702
3.500%, 06/01/2041 to 09/15/2053	40,000	30,054
3.650%, 09/15/2059	20,000	14,334
5.400%, 02/15/2034 Athene Global Funding	10,000	10,313
0.914%, 08/19/2024 (D)	40,000	38,743
1.000%, 04/16/2024 (D)	20,000	19,689
Athene Holding, Ltd.		
5.875%, 01/15/2034	20,000	20,183
Bank of America Corp.		
5.202%, (5.202% to 4-25-28, then		
Overnight SOFR + 1.630%), 04/25/2029	30,000	30,186
5.288%, (5.288% to 4-25-33, then	50,000	50,100
Overnight SOFR + $1.910\%$ ),		
04/25/2034	45,000	45,104
Bayer US Finance LLC		
6.500%, 11/21/2033 (D)	265,000	273,855
6.875%, 11/21/2053 (D)	200,000	213,000
BCPE Ulysses Intermediate, Inc. 7.750%, (7.750% Cash or 8.500%		
PIK), 04/01/2027 (D)	94,000	87,610
Black Knight InfoServ LLC	, ,,	,
3.625%, 09/01/2028 (D)	490,000	463,664
Bread Financial Holdings, Inc.		
9.750%, 03/15/2029 (D)	185,000	191,785
Broadcom Corp. 3.875%, 01/15/2027	74,000	72,217
Broadcom, Inc.	74,000	12,217
3.137%, 11/15/2035 (D)	2,000	1,642
3.187%, 11/15/2036 (D)	2,000	1,621
Caesars Entertainment, Inc.		
7.000%, 02/15/2030 (D)	40,000	41,017
Capital One Financial Corp. 6.312%, (6.312% to 6-8-28, then		
0.512%, ( $0.512%$ to $0.8-28$ , then Overnight SOFR + 2.640%),		
06/08/2029	15,000	15,389
CCO Holdings LLC		
5.375%, 06/01/2029 (D)	251,000	236,589
Celanese US Holdings LLC	20.000	21 712
6.379%, 07/15/2032 6.550%, 11/15/2030	30,000 40,000	31,713 42,285
Charter Communications Operating LLC	40,000	42,205
3.700%, 04/01/2051	40,000	26,017
Cheniere Energy Partners LP		
3.250%, 01/31/2032	50,000	42,602
Citigroup, Inc.		
4.000%, (4.000% to 12-10-25, then 5 Year CMT + 3.597%), 12/10/2025 (F)	165 000	151 969
Citizens Financial Group, Inc.	165,000	151,868
5.650%, (5.650% to 10-6-25, then 5		
Year CMT + $5.313\%$ ), $10/06/2025$ (F)	86,000	81,585
Clear Channel Outdoor Holdings, Inc.		
9.000%, 09/15/2028 (D)	115,000	119,998
Clydesdale Acquisition Holdings, Inc.	175 000	162 164
8.750%, 04/15/2030 (D)	175,000	163,164

Shares or

#### **Opportunistic Fixed Income Trust (continued)**

		Shares or Principal	
	_	Amount	Value
CORPORATE BONDS (continued)			
United States (continued)			
CMS Energy Corp. 3.750%, (3.750% to 12-1-30, then 5			
Year CMT + $2.900\%$ , $(2/120\%)$ (201/2050	\$	103,000	\$ 81,306
4.750%, (4.750% to 6-1-30, then 5			
Year CMT + 4.116%), 06/01/2050 CoBank ACB		247,000	223,024
6.250%, (6.250% to 10-1-26, then 3			
month LIBOR + 4.660%),			
10/01/2026 (F)		41,000	39,461
Columbia Pipelines Operating			
Company LLC 6.497%, 08/15/2043 (D)		20,000	21,419
Comcast Corp.		20,000	
2.800%, 01/15/2051		12,000	7,997
3.750%, 04/01/2040		42,000	36,128
Community Health Systems, Inc. 8.000%, 12/15/2027 (D)		90,000	86,857
Conagra Brands, Inc.		70,000	00,057
5.400%, 11/01/2048		20,000	19,367
Consolidated Edison Company of New			
York, Inc. 5.900%, 11/15/2053		30,000	32,991
Corebridge Financial, Inc.		50,000	52,991
3.900%, 04/05/2032		30,000	27,119
6.050%, 09/15/2033 (D)		5,000	5,207
Covanta Holding Corp.		225.000	205 217
4.875%, 12/01/2029 (D) 5.000%, 09/01/2030		235,000 110,000	205,317 93,628
CP Atlas Buyer, Inc.		110,000	25,020
7.000%, 12/01/2028 (D)		145,000	126,227
Credit Acceptance Corp.		125 000	122 244
9.250%, 12/15/2028 (D) CSC Holdings LLC		125,000	133,244
4.500%, 11/15/2031 (D)		200,000	151,215
4.625%, 12/01/2030 (D)		200,000	120,424
Cushman & Wakefield US			
Borrower LLC 8.875%, 09/01/2031 (D)		20,000	21,195
CVS Health Corp.		20,000	21,195
2.625%, 08/15/2024		20,000	19,624
5.125%, 07/20/2045		30,000	28,383
Discover Financial Services			
6.125%, (6.125% to 9-23-25, then 5 Year CMT + 5.783%), 06/23/2025 (F)		104,000	100,487
Discovery Communications LLC		104,000	100,407
5.000%, 09/20/2037		22,000	19,621
DISH DBS Corp.		10.000	c 1.54
5.125%, 06/01/2029 5.750%, 12/01/2028 (D)		10,000 26,000	5,154 20,738
Dominion Energy, Inc.		20,000	20,750
4.350%, (4.350% to 4-15-27, then 5			
Year CMT + 3.195%),			
01/15/2027 (F) 4.650%, (4.650% to 12-15-24, then 5		102,000	90,445
(4.050%, (4.050%, 10.12-15-24, 11011.5) Year CMT + 2.993%),			
12/15/2024 (F)		45,000	42,765
4.850%, 08/15/2052		20,000	18,387
Duke Energy Corp.			
4.875%, (4.875% to 9-16-24, then 5 Year CMT + 3.388%), 09/16/2024 (F)		42,000	41,353
Edison International		42,000	41,555
5.375%, (5.375% to 3-15-26, then 5			
Year CMT + 4.698%),			
03/15/2026 (F) 6 050% 11/15/2020		162,000	153,219
6.950%, 11/15/2029		50,000	54,261

		Shares or Principal Amount	Value
CORPORATE BONDS (continued)			
United States (continued)			
Edison International (continued)			
7.875%, (7.875% to 6-15-29, then 5	¢	120,000	¢ 120.075
Year CMT + 3.658%), 06/15/2054 Emera US Finance LP	\$	130,000	\$ 130,975
4.750%, 06/15/2046		20,000	16,454
Energy Transfer LP			
4.200%, 04/15/2027		15,000	14,572
6.400%, 12/01/2030 6.550%, 12/01/2033		25,000 10,000	26,730 10,853
EnLink Midstream LLC		10,000	10,000
5.625%, 01/15/2028 (D)		75,000	74,151
EnLink Midstream Partners LP		106 000	02 495
5.450%, 06/01/2047 EQM Midstream Partners LP		106,000	92,485
4.750%, 01/15/2031 (D)		90,000	83,758
Equitable Financial Life Global Funding			
1.800%, 03/08/2028 (D)		50,000	43,796
Fifth Third Bancorp 4.500%, (4.500% to 9-30-25, then 5			
Year CMT + $4.215\%$ , $09/30/2025$ (F)		63,000	58,436
First Student Bidco, Inc.		00,000	20,120
4.000%, 07/31/2029 (D)		125,000	108,385
FirstCash, Inc.		44.000	41.070
4.625%, 09/01/2028 (D) 5.625%, 01/01/2030 (D)		44,000 43,000	41,072 41,180
FirstEnergy Corp.		+5,000	41,100
5.100%, 07/15/2047		25,000	22,887
7.375%, 11/15/2031		15,000	17,696
Freedom Mortgage Corp. 7.625%, 05/01/2026 (D)		92,000	90,799
12.000%, 10/01/2028 (D)		20,000	21,843
12.250%, 10/01/2030 (D)		70,000	76,843
Frontier Communications Holdings LLC			
6.750%, 05/01/2029 (D)(H)		218,000	194,936
General Motors Financial Company, Inc. 5.700%, (5.700% to 9-30-30, then 5			
Year CMT + $4.997\%$ ), $09/30/2030$ (F)		110,000	101,584
Georgia Power Company			
4.300%, 03/15/2042		30,000	26,523
5.125%, 05/15/2052 Gilead Sciences, Inc.		15,000	14,839
2.800%, 10/01/2050		20,000	13,804
Glencore Funding LLC			
6.125%, 10/06/2028 (D)		30,000	31,428
6.500%, 10/06/2033 (D) Global Atlantic Fin Company		25,000	27,255
4.700%, (4.700% to 10-15-26, then 5			
Year CMT + 3.796%),			
10/15/2051 (D)		132,000	113,136
7.950%, 06/15/2033 (D) Great Lakes Dredge & Dock Corp.		37,000	41,006
5.250%, 06/01/2029 (D)(H)		400,000	340,084
GTCR AP Finance, Inc.		,	
8.000%, 05/15/2027 (D)		70,000	70,704
Hanesbrands, Inc.		240.000	225.001
9.000%, 02/15/2031 (D)(H) Hawaiian Brand Intellectual		240,000	235,091
Property, Ltd.			
5.750%, 01/20/2026 (D)		20,802	19,598
HCA, Inc.		40.000	26.061
3.500%, 09/01/2030 4.625%, 03/15/2052		40,000 15,000	36,261 12,756
4.025%, 05/15/2052 HEICO Corp.		15,000	12,730
5.350%, 08/01/2033		35,000	35,831

#### **Opportunistic Fixed Income Trust (continued)**

Opportunistic Fixed Income	II use (com	(indea)	Obb
	Shares or Principal Amount	Value	
CORPORATE BONDS (continued)			CORP
United States (continued)			United
Hightower Holding LLC			M&T I
6.750%, 04/15/2029 (D)	\$ 160,000	\$ 144,205	4.55
Highwoods Realty LP			S
3.050%, 02/15/2030	15,000	12,393	1.
4.125%, 03/15/2028	18,000	16,576	5.05
HUB International, Ltd.	125.000	110.246	0
5.625%, 12/01/2029 (D) Humana, Inc.	125,000	119,246	0 5.12
5.500%, 03/15/2053	68,000	70,579	5.12 m
5.750%, 12/01/2028	30,000	31,358	1
Huntington Bancshares, Inc.	20,000	01,000	7.41
4.443%, (4.443% to 8-4-27, then			0
Overnight SOFR + 1.970%),			10
08/04/2028	25,000	24,232	MajorI
4.450%, (4.450% to 10-15-27, then 7			6.37
Year CMT + 4.045%),			Medlin
10/15/2027 (F)	51,000	44,726	5.25
6.208%, (6.208% to 8-21-28, then Overnight SOFR + 2.020%),			Merck
08/21/2029	20,000	20,623	5.15 Meta F
Intel Corp.	20,000	20,023	3.85
3.050%, 08/12/2051	40,000	28,167	5.60
Intercontinental Exchange, Inc.	10,000	20,107	Micror
1.850%, 09/15/2032	20,000	15,995	4.18
4.600%, 03/15/2033	10,000	9,942	5.87
International Flavors & Fragrances, Inc.			Midca
2.300%, 11/01/2030 (D)	50,000	41,344	6.50
3.468%, 12/01/2050 (D)	35,000	23,887	Monon
Iron Mountain, Inc. $7,000\%,02115/2020$ (D)	160.000	164 460	5.85 Maraa
7.000%, 02/15/2029 (D) Jacobs Entertainment, Inc.	160,000	164,460	Morgar 3.62
6.750%, 02/15/2029 (D)	15,000	14,100	Ove
JBS USA LUX SA	15,000	14,100	04/0
7.250%, 11/15/2053 (D)	15,000	16,300	MSCI,
Jones Lang LaSalle, Inc.	*	, i i i i i i i i i i i i i i i i i i i	3.62
6.875%, 12/01/2028	30,000	31,749	Nabors
JPMorgan Chase & Co.			9.12
2.522%, (2.522% to 4-22-30, then			Nation
Overnight SOFR $+ 2.040\%$ ),	20.000	25.042	5.12
04/22/2031 4.323%, (4.323% to 4-26-27, then	30,000	25,942	NextEi 3.80
4.525%, $(4.525%$ to $4-20-27$ , then Overnight SOFR + 1.560%),			Year
04/26/2028	45,000	44,331	NextEi
6.087%, (6.087% to 10-23-28, then	10,000	1,001	7.25
Overnight SOFR + 1.570%),			Nordst
10/23/2029	60,000	63,085	2.30
Kilroy Realty LP			Occide
2.500%, 11/15/2032	15,000	11,359	4.50
Kyndryl Holdings, Inc.	(5.000	54.212	6.60
3.150%, 10/15/2031	65,000	54,312	OneMa
4.100%, 10/15/2041	60,000	45,039	9.00 ONEO
LBM Acquisition LLC 6.250%, 01/15/2029 (D)	43,000	38,397	5.80
LFS Topco LLC	+5,000	50,577	6.35
5.875%, 10/15/2026 (D)	95,000	87,317	6.62
Liberty Mutual Group, Inc.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	01,011	Open 7
4.125%, (4.125% to 12-15-26, then 5			4.12
Year CMT + 3.315%),			Oracle
12/15/2051 (D)	149,000	124,847	3.60
4.300%, 02/01/2061 (D)	275,000	180,357	6.25
Lowe's Companies, Inc.			Ovintiv
4.250%, 04/01/2052	25,000	21,165	5.65
5.625%, 04/15/2053 LXP Industrial Trust	10,000	10,484	Pacific 4.55
			4 11
6.750%, 11/15/2028	15,000	15,760	4.95

	_	Shares or Principal Amount	Value
<b>CORPORATE BONDS</b> (continued)			
United States (continued)			
M&T Bank Corp.			
4.553%, (4.553% to 8-16-27, then SOFR Compounded Index +			
	\$	40,000	\$ 38,534
5.053%, (5.053% to 1-27-33, then			
Overnight SOFR + 1.850%), 01/27/2034		5,000	4,738
5.125%, (5.125% to 11-1-26, then 3		2,000	.,
month LIBOR + 3.520%),		117 000	101.070
11/01/2026 (F) 7.413%, (7.413% to 10-30-28, then		117,000	101,068
Overnight SOFR + $2.800\%$ ),			
10/30/2029		25,000	26,891
MajorDrive Holdings IV LLC 6.375%, 06/01/2029 (D)		48,000	41,334
Medline Borrower LP		40,000	+1,55+
5.250%, 10/01/2029 (D)		190,000	179,090
Merck & Company, Inc. 5.150%, 05/17/2063		10,000	10.426
Meta Platforms, Inc.		10,000	10,426
3.850%, 08/15/2032		20,000	19,023
5.600%, 05/15/2053		30,000	32,515
Micron Technology, Inc. 4.185%, 02/15/2027		30,000	29,425
5.875%, 09/15/2033		10,000	10,401
Midcap Financial Issuer Trust		200,000	197 100
6.500%, 05/01/2028 (D) Monongahela Power Company		200,000	187,100
5.850%, 02/15/2034 (D)		20,000	20,985
Morgan Stanley			
3.622%, (3.622% to 4-1-30, then Overnight SOFR + 3.120%),			
04/01/2031		42,000	38,692
MSCI, Inc.		105 000	05.002
3.625%, 09/01/2030 (D) Nabors Industries, Inc.		105,000	95,003
9.125%, 01/31/2030 (D)		65,000	65,264
Nationstar Mortgage Holdings, Inc.		110.000	00.455
5.125%, 12/15/2030 (D) NextEra Energy Capital Holdings, Inc.		110,000	99,455
3.800%, (3.800% to 3-15-27, then 5			
Year CMT + 2.547%), 03/15/2082		165,000	139,759
NextEra Energy Operating Partners LP 7.250%, 01/15/2029 (D)		45,000	47,111
Nordstrom, Inc.		45,000	47,111
2.300%, 04/08/2024		35,000	34,522
Occidental Petroleum Corp. 4.500%, 07/15/2044		60,000	46,650
6.600%, 03/15/2044		20,000	21,655
OneMain Finance Corp.			
9.000%, 01/15/2029 ONEOK, Inc.		78,000	82,464
5.800%, 11/01/2030		30,000	31,189
6.350%, 01/15/2031		20,000	21,360
6.625%, 09/01/2053 Open Text Holdings, Inc.		15,000	16,787
4.125%, 12/01/2031 (D)		138,000	121,974
Oracle Corp.		,	<i>p</i>
3.600%, 04/01/2050		55,000	40,739
6.250%, 11/09/2032 Ovintiv, Inc.		25,000	27,197
5.650%, 05/15/2025		25,000	25,108
Pacific Gas & Electric Company		25 000	22 000
4.550%, 07/01/2030 4.950%, 07/01/2050		25,000 53,000	23,809 45,272
		23,000	10,272

#### **Opportunistic Fixed Income Trust (continued)**

Opportunistic Fixed file				Opportui
	-	Shares or Principal Amount	Value	
CORPORATE BONDS (continued)				CORPORATE
United States (continued)				United States (
Pacific Gas &				Targa Resources
Electric Company (continued)				6.875%, 01/1
6.700%, 04/01/2053	\$	94,000	\$ 101,990	Terex Corp.
Paramount Global				5.000%, 05/1
5.850%, 09/01/2043		15,000	13,501	The Allstate Co
5.900%, 10/15/2040		15,000	13,560	6.500%, (6.50
6.250%, $(6.250%$ to 2-28-27, then 3				month LIBOI
month LIBOR + 3.899%), 02/28/2057		9,000	7,882	The Bank of Ne 3.700%, (3.70
6.375%, (6.375% to 3-30-27, then 5		9,000	7,002	Year CMT +
Year CMT + $3.999\%$ to $3-30-32$ ,				The Boeing Cor
then 5 Year CMT + $4.249\%$ to				3.250%, 02/0
3-30-47, then 5 Year CMT +				3.950%, 08/0
4.999%), 03/30/2062		115,000	103,500	The Charles Sch
Patterson-UTI Energy, Inc.				2.450%, 03/0
3.950%, 02/01/2028		30,000	27,943	4.000%, (4.00
PennyMac Financial Services, Inc.				Year CMT
5.750%, 09/15/2031 (D)		48,000	44,423	06/01/2026
7.875%, 12/15/2029 (D)		15,000	15,441	5.853%, (5.85
Penske Truck Leasing Company LP		10,000	10,079	Overnight 05/19/2034
5.750%, 05/24/2026 (D) 6.050%, 08/01/2028 (D)		15,000	15,547	6.196%, (6.19
Performance Food Group, Inc.		15,000	15,547	Overnight
4.250%, 08/01/2029 (D)		182,000	166,929	11/17/2029
Philip Morris International, Inc.		- ,		The Goldman S
5.125%, 02/15/2030		20,000	20,326	1.948%, (1.94
6.375%, 05/16/2038		15,000	16,784	Overnight
Post Holdings, Inc.				10/21/2027
5.500%, 12/15/2029 (D)		98,000	94,430	2.600%, 02/0
Presidio Holdings, Inc.		(2.000	(2 (40	4.482%, (4.48
8.250%, 02/01/2028 (D)		63,000	63,648	Overnight
Puget Energy, Inc. 4.224%, 03/15/2032		30,000	27,138	08/23/2028 4.950%, (4.95
Qualcomm, Inc.		50,000	27,130	Year CMT
4.500%, 05/20/2052		20,000	18,676	02/10/2025
Range Resources Corp.		,	,	The Hertz Corp.
4.750%, 02/15/2030 (D)		15,000	13,866	5.000%, 12/0
8.250%, 01/15/2029		45,000	46,574	The Michaels C
Regions Financial Corp.				5.250%, 05/0
1.800%, 08/12/2028		25,000	21,415	7.875%, 05/0
Royalty Pharma PLC		25 000	21.012	The Southern C
2.200%, 09/02/2030		25,000	21,012	4.000%, (4.00
3.300%, 09/02/2040		21,000 25,000	15,774 16,904	Year CMT +
3.350%, 09/02/2051 RTX Corp.		25,000	10,904	The Toledo Hos 5.750%, 11/1
2.150%, 05/18/2030	EUR	190,000	192,175	T-Mobile USA,
Sempra		-, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		3.000%, 02/1
4.125%, (4.125% to 4-1-27, then 5				4.750%, 02/0
Year CMT + 2.868%), 04/01/2052	\$	441,000	378,452	6.000%, 06/1
4.875%, (4.875% to 10-15-25, then 5				Uber Technolog
Year CMT + 4.550%),				4.500%, 08/1
10/15/2025 (F)		84,000	82,174	UL Solutions, Ir
Southern California Edison Company		15 000	10 7 40	6.500%, 10/2
4.875%, 03/01/2049		15,000	13,743	UnitedHealth G
Southwest Gas Corp.		20.000	25 522	2.000%, 05/1
2.200%, 06/15/2030 4.050%, 03/15/2032		30,000 10,000	25,532 9,370	3.750%, 10/1 Unum Group
Spirit AeroSystems, Inc.		10,000	9,570	4.125%, 06/1
9.750%, 11/15/2030 (D)		55,000	59,124	Verizon Commu
STL Holding Company LLC		55,000	57,124	2.100%, 03/2
7.500%, 02/15/2026 (D)		110,000	106,832	3.400%, 03/2
Tapestry, Inc.		- , - • •		Viking Cruises,
7.000%, 11/27/2026		20,000	20,734	7.000%, 02/1

		_	Shares or Principal Amount	Value
	CORPORATE BONDS (continued)			
	United States (continued)			
	Targa Resources Partners LP			
0	6.875%, 01/15/2029	\$	40,000	\$ 41,308
0	Terex Corp. 5.000%, 05/15/2029 (D)		88,000	82,940
1	The Allstate Corp.		88,000	02,740
0	6.500%, (6.500% to 5-15-37, then 3			
	month LIBOR + 2.120%), 05/15/2057		67,000	66,579
2	The Bank of New York Mellon Corp.			
2	3.700%, (3.700% to 3-20-26, then 5 Year CMT + 3.352%), 03/20/2026 (F)		46,000	43,089
	The Boeing Company		10,000	10,000
	3.250%, 02/01/2035		40,000	33,735
~	3.950%, 08/01/2059		25,000	19,127
0	The Charles Schwab Corp. 2.450%, 03/03/2027		10,000	9,309
3	4.000%, (4.000% to 6-1-26, then 5		10,000	),50)
	Year CMT + 3.168%),			
3	06/01/2026 (F)		38,000	33,496
1	5.853%, (5.853% to 5-19-33, then			
9	Overnight SOFR + 2.500%), 05/19/2034		20,000	20,645
7	6.196%, (6.196% to 11-17-28, then		20,000	20,010
	Overnight SOFR + 1.878%),			
9	11/17/2029		30,000	31,459
6	The Goldman Sachs Group, Inc. 1.948%, (1.948% to 10-21-26, then			
4	Overnight SOFR $+ 0.913\%$ ),			
	10/21/2027		30,000	27,445
0	2.600%, 02/07/2030		35,000	30,756
8	4.482%, $(4.482%$ to $8-23-27$ , then Overnight SOEP + 1.725\%)			
0	Overnight SOFR + 1.725%), 08/23/2028		32,000	31,435
8	4.950%, (4.950% to 2-10-25, then 5		,	,
	Year CMT + 3.224%),			
6	02/10/2025 (F)		88,000	84,029
6	The Hertz Corp. 5.000%, 12/01/2029 (D)		205,000	168,163
4	The Michaels Companies, Inc.		205,000	100,105
	5.250%, 05/01/2028 (D)		100,000	79,058
5	7.875%, 05/01/2029 (D)		113,000	71,144
2	The Southern Company 4.000%, (4.000% to 1-15-26, then 5			
4	Year CMT + $3.733\%$ ), $01/15/2051$		131,000	124,560
4	The Toledo Hospital			
_	5.750%, 11/15/2038		85,000	84,429
5	T-Mobile USA, Inc. 3.000%, 02/15/2041		20,000	14,967
	4.750%, 02/01/2028		20,000	19,927
2	6.000%, 06/15/2054		15,000	16,450
	Uber Technologies, Inc.		200.000	100.070
4	4.500%, 08/15/2029 (D) UL Solutions, Inc.		209,000	199,379
+	6.500%, 10/20/2028 (D)		25,000	26,286
3	UnitedHealth Group, Inc.		- ,	-,
	2.000%, 05/15/2030		40,000	34,572
2	3.750%, 10/15/2047		27,000	22,235
0	Unum Group 4.125%, 06/15/2051		45,000	33,591
4	Verizon Communications, Inc.		-10,000	55,571
	2.100%, 03/22/2028		37,000	33,470
2	3.400%, 03/22/2041		22,000	17,513
4	Viking Cruises, Ltd. 7.000%, 02/15/2029 (D)		90,000	89,226
4	9.125%, 07/15/2031 (D)		85,000	90,576
	,		,	,

#### **Opportunistic Fixed Income Trust (continued)**

Opportunistic Fixed In	come		undeu)
		Shares or Principal Amount	Value
<b>CORPORATE BONDS</b> (continued)			
United States (continued)			
Virginia Electric & Power Company	¢	5 000	¢ 5.275
6.000%, 05/15/2037 Vital Energy, Inc.	\$	5,000	\$ 5,375
9.750%, 10/15/2030		90,000	93,300
WarnerMedia Holdings, Inc.		20,000	20.202
3.788%, 03/15/2025 5.050%, 03/15/2042		30,000 37,000	29,398 32,618
5.141%, 03/15/2052		6,000	5,150
Wells Fargo & Company		,	,
3.900%, (3.900% to 3-15-26, then 5			
Year CMT + 3.453%), 03/15/2026 (F)		129,000	119,190
4.611%, (4.611% to 4-25-52, then		129,000	11),1)0
Overnight SOFR + 2.130%),			
04/25/2053		15,000	13,485
4.808%, (4.808% to 7-25-27, then Overnight SOFR + 1.980%),			
07/25/2028		20,000	19,853
5.389%, (5.389% to 4-24-33, then		20,000	19,000
Overnight SOFR + 2.020%),			
04/24/2034		50,000	50,217
5.574%, (5.574% to 7-25-28, then Overnight SOFR + 1.740%),			
07/25/2029		15,000	15,316
Western Midstream Operating LP			
4.050%, 02/01/2030		183,000	171,131
5.450%, 04/01/2044 Windsor Holdings III LLC		20,000	18,106
8.500%, 06/15/2030 (D)		110,000	114,953
· · · · · · · · · · · · · · · · · · ·		,	15,646,913
TOTAL CORPORATE BONDS (Cost 3	\$26,175,50	07)	\$ 26,128,107
	\$26,175,50	07)	
CONVERTIBLE BONDS - 5.6%	\$26,175,50	)7)	
	\$26,175,50	)7)	
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025	\$26,175,50	110,000	
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2%	\$26,175,50	-	\$ 26,128,107
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc.	\$26,175,50	110,000	\$ 26,128,107 103,730
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2%	\$26,175,50	-	\$ 26,128,107
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H)	\$26,175,50 HKD	110,000	\$ 26,128,107 103,730
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd.		110,000 392,000	\$ 26,128,107 103,730 358,680
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd.		110,000 392,000	\$ 26,128,107 103,730 358,680 23,695
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA	HKD	110,000 392,000 2,000,000	\$ 26,128,107 103,730 358,680 23,695 382,375
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C)		110,000 392,000	\$ 26,128,107 103,730 358,680 23,695
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0%	HKD	110,000 392,000 2,000,000	\$ 26,128,107 103,730 358,680 23,695 382,375
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C)	HKD	110,000 392,000 2,000,000	\$ 26,128,107 103,730 358,680 23,695 382,375
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA	HKD EUR	110,000 392,000 2,000,000 100,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd.	HKD EUR	110,000 392,000 2,000,000 100,000 515,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026	HKD EUR	110,000 392,000 2,000,000 100,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0%	HKD EUR	110,000 392,000 2,000,000 100,000 515,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0% 3D Systems Corp.	HKD EUR	110,000 392,000 2,000,000 100,000 515,000 498,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150 409,605
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0%	HKD EUR	110,000 392,000 2,000,000 100,000 515,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0% 3D Systems Corp. 9.841%, 11/15/2026 (C)	HKD EUR	110,000 392,000 2,000,000 100,000 515,000 498,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150 409,605
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0% 3D Systems Corp. 9.841%, 11/15/2026 (C) Affirm Holdings, Inc. 7.153%, 11/15/2026 (C)	HKD EUR	110,000 392,000 2,000,000 100,000 515,000 498,000 28,000 90,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150 409,605 21,294 73,575
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0% 3D Systems Corp. 9.841%, 11/15/2026 (C) Affirm Holdings, Inc. 7.153%, 11/15/2026 (C) Airbnb, Inc. 4.924%, 03/15/2026 (C)	HKD EUR	110,000 392,000 2,000,000 100,000 515,000 498,000 28,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150 409,605 21,294
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0% 3D Systems Corp. 9.841%, 11/15/2026 (C) Affirm Holdings, Inc. 7.153%, 11/15/2026 (C)	HKD EUR	110,000 392,000 2,000,000 100,000 515,000 498,000 28,000 90,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150 409,605 21,294 73,575
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0% 3D Systems Corp. 9.841%, 11/15/2026 (C) Affirm Holdings, Inc. 7.153%, 11/15/2026 (C) Airbnb, Inc. 4.924%, 03/15/2026 (C) Alarm.com Holdings, Inc. 5.957%, 01/15/2026 (C) Alliant Energy Corp.	HKD EUR	110,000 392,000 2,000,000 100,000 515,000 498,000 28,000 90,000 130,000 140,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150 409,605 21,294 73,575 116,753 124,180
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0% 3D Systems Corp. 9.841%, 11/15/2026 (C) Affirm Holdings, Inc. 7.153%, 11/15/2026 (C) Airbnb, Inc. 4.924%, 03/15/2026 (C) Alarm.com Holdings, Inc. 5.957%, 01/15/2026 (C) Alliant Energy Corp. 3.875%, 03/15/2026 (D)	HKD EUR	110,000 392,000 2,000,000 100,000 515,000 498,000 28,000 90,000 130,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150 409,605 21,294 73,575 116,753
CONVERTIBLE BONDS - 5.6% Canada - 0.1% Shopify, Inc. 0.125%, 11/01/2025 China - 0.2% NIO, Inc. 0.500%, 02/01/2027 (H) Smart Insight International, Ltd. 4.500%, 12/05/2023 (G) Italy - 0.1% DiaSorin SpA 4.485%, 05/05/2028 (C) Luxembourg - 0.0% Arrival SA 3.500%, 12/01/2026 (D)(G) Singapore - 0.2% Sea, Ltd. 0.250%, 09/15/2026 United States - 5.0% 3D Systems Corp. 9.841%, 11/15/2026 (C) Affirm Holdings, Inc. 7.153%, 11/15/2026 (C) Airbnb, Inc. 4.924%, 03/15/2026 (C) Alarm.com Holdings, Inc. 5.957%, 01/15/2026 (C) Alliant Energy Corp.	HKD EUR	110,000 392,000 2,000,000 100,000 515,000 498,000 28,000 90,000 130,000 140,000	\$ 26,128,107 103,730 358,680 23,695 382,375 90,981 5,150 409,605 21,294 73,575 116,753 124,180

Opportunistic Fixed Income	must (con	illueu)
	Shares or Principal Amount	Value
CONVERTIBLE BONDS (continued)		
United States (continued)		
Apellis Pharmaceuticals, Inc.		
3.500%, 09/15/2026 \$	60,000	\$ 97,728
Axon Enterprise, Inc. 0.500%, 12/15/2027	46,000	57,983
Bandwidth, Inc.		
0.250%, 03/01/2026 0.500%, 04/01/2028	47,000 90,000	38,836 56,385
Bentley Systems, Inc. 0.125%, 01/15/2026	135,000	133,394
Beyond Meat, Inc. 69.491%, 03/15/2027 (C)	130,000	23,400
BILL Holdings, Inc. 5.872%, 04/01/2027 (C)	121,000	100,249
Block, Inc.		
0.250%, 11/01/2027 Cable One, Inc.	187,000	153,574
1.125%, 03/15/2028	50,000	37,875
Cardlytics, Inc. 1.000%, 09/15/2025	70,000	43,050
CenterPoint Energy, Inc. 4.250%, 08/15/2026 (D)	315,000	316,418
Ceridian HCM Holding, Inc.		
0.250%, 03/15/2026 CMS Energy Corp.	140,000	125,650
3.375%, 05/01/2028 (D) Cracker Barrel Old Country Store, Inc.	85,000	84,065
0.625%, 06/15/2026	475,000	409,118
Cytokinetics, Inc. 3.500%, 07/01/2027	80,000	140,400
DigitalOcean Holdings, Inc. 6.739%, 12/01/2026 (C)	107,000	88,211
DraftKings Holdings, Inc. 5.323%, 03/15/2028 (C)	95,000	76,143
Dropbox, Inc., Zero Coupon 0.000%, 03/01/2028	130,000	130,813
Duke Energy Corp. 4.125%, 04/15/2026 (D)	395,000	395,988
Enphase Energy, Inc.	25,000	
2.811%, 03/01/2028 (C) Etsy, Inc.	,	22,235
0.250%, 06/15/2028 Euronet Worldwide, Inc.	165,000	132,099
0.750%, 03/15/2049 Exact Sciences Corp.	42,000	39,270
0.375%, 03/15/2027	115,000	111,263
2.000%, 03/01/2030 (D) FirstEnergy Corp.	17,000	20,392
4.000%, 05/01/2026 (D)	320,000	316,960
Fluor Corp. 1.125%, 08/15/2029 (D)	18,000	19,575
Health Catalyst, Inc. 2.500%, 04/15/2025	5,000	4,738
JetBlue Airways Corp. 0.500%, 04/01/2026 (H)	390,000	280,797
John Bean Technologies Corp. 0.250%, 05/15/2026	115,000	103,776
Lumentum Holdings, Inc. 0.500%, 06/15/2028	90,000	70,821
MP Materials Corp. 0.250%, 04/01/2026 (D)(H)	345,000	305,981
Nabors Industries, Inc.		
0.750%, 01/15/2024 NCL Corp., Ltd.	26,000	25,129
2.500%, 02/15/2027	129,000	120,744

#### **Opportunistic Fixed Income Trust (continued)**

Opportunistic Fixed Income	must (con	(inueu)
	Shares or Principal Amount	Value
<b>CONVERTIBLE BONDS</b> (continued)		
United States (continued)		
Nutanix, Inc.		
0.250%, 10/01/2027 \$ NuVasive, Inc.	40,000	\$ 41,600
0.375%, 03/15/2025	95,000	87,400
Okta, Inc. 0.125%, 09/01/2025	100,000	92,050
PAR Technology Corp. 1.500%, 10/15/2027	25,000	22,075
Patrick Industries, Inc. 1.750%, 12/01/2028	42,000	47,670
Pebblebrook Hotel Trust 1.750%, 12/15/2026	65,000	57,889
Pegasystems, Inc. 0.750%, 03/01/2025	122,000	112,667
Rapid7, Inc. 0.250%, 03/15/2027	125,000	112,266
Redfin Corp. 0.500%, 04/01/2027 (H)	115,000	73,819
Repay Holdings Corp. 8.120%, 02/01/2026 (C)(D)	475,000	402,563
Shake Shack, Inc.		
5.086%, 03/01/2028 (C) Shift4 Payments, Inc.	25,000	20,270
0.500%, 08/01/2027 Snap, Inc.	90,000	83,871
0.125%, 03/01/2028 Splunk, Inc.	650,000	508,300
1.125%, 06/15/2027 Spotify USA, Inc.	85,000	82,323
5.883%, 03/15/2026 (C) Stem, Inc.	140,000	123,200
0.500%, 12/01/2028 (D) Teladoc Health, Inc.	135,000	68,568
1.250%, 06/01/2027 The Greenbrier Companies, Inc.	97,000	79,724
2.875%, 04/15/2028	115,000	112,815
The Southern Company 3.875%, 12/15/2025 (D)	390,000	390,195
Uber Technologies, Inc. 0.875%, 12/01/2028 (D)	103,000	112,013
Uber Technologies, Inc., Zero Coupon 0.000%, 12/15/2025	130,000	132,192
Unity Software, Inc. 6.553%, 11/15/2026 (C)	110,000	91,410
Ventas Realty LP 3.750%, 06/01/2026 (D)	80,000	84,400
		7,985,308
TOTAL CONVERTIBLE BONDS (Cost \$9,797	,869)	\$ 8,977,149
MUNICIPAL BONDS - 0.2%		
United States - 0.2% Chicago Transit Authority, Series A		
(Illinois) 6.899%, 12/01/2040	19,406	22,169
City of New York (New York)		
5.828%, 10/01/2053 Grand Parkway Transportation Corp. (Texas)	30,000	33,818
3.236%, 10/01/2052 Metropolitan Transportation Authority	190,000	142,713
(New York) 6.668%, 11/15/2039 New York City Transitional Finance	15,000	16,529
Authority 4.750%, 02/01/2029	45,000	45,393

Opportunistic Fixed Income		iniucu)
	Shares or Principal Amount	Value
MUNICIPAL BONDS (continued)		
United States (continued)		
Sales Tax Securitization Corp. (Illinois)		
3.238%, 01/01/2042 \$	25,000	\$ 20,129
State of Illinois, GO	40.000	20.579
5.100%, 06/01/2033 TOTAL MUNICIPAL BONDS (Cost \$374,173)	40,000	39,578 \$ 320,329
TOTAL MUNICIPAL BONDS (Cost \$374,173)		\$ 320,329
TERM LOANS (I) - 2.3%		
Luxembourg - 0.1%		
Delta 2 Lux Sarl, 2022 Term Loan B (3 month CME Term SOFR + 2.250%)		
7.598%, 01/15/2030	140,000	140,263
Sunshine Luxembourg VII Sarl, 2021	110,000	110,200
Term Loan B3 (3 month CME Term		
SOFR + 3.500%) 8.948%, 10/01/2026	97,005	97,421
		237,684
Netherlands - 0.1%		
Boels Topholding BV, 2021 EUR Term		
Loan B (1 and 3 month EURIBOR + 3.250%) 7.202%, 02/06/2027 EUR	122 621	1/7 200
	133,621	147,388
Sweden - 0.1% Verisure Holding AB, 2020 EUR Term		
Loan B (3 month EURIBOR +		
3.000%) 6.969%, 03/27/2028	155,000	170,652
United States - 2.0%		
Artera Services LLC, Incremental Term		
Loan (3 month CME Term SOFR +	07.500	01.400
3.500%) 8.948%, 03/06/2025 \$ Asurion LLC, 2020 Term Loan B8 (1	97,500	91,498
month CME Term SOFR + 3.250%)		
8.720%, 12/23/2026	144,113	143,633
Asurion LLC, 2021 2nd Lien Term Loan		
B3 (1 month CME Term SOFR +	<b>2</b> 4 <b>2</b> 000	222.052
5.250%) 10.720%, 01/31/2028 athenahealth, Inc., 2022 Term Loan B (1	245,000	232,953
month CME Term SOFR + 3.250%)		
8.606%, 02/15/2029	98,361	97,820
Berlin Packaging LLC, 2021 Term Loan		
B5 (1 and 3 month CME Term SOFR		
+ 3.750%) 9.214%, 03/11/2028	166,175	166,193
Caesars Entertainment, Inc., Term Loan B (1 month CME Term SOFR +		
3.250%) 8.706%, 02/06/2030	104,213	104,359
Cinemark USA, Inc., 2023 Term Loan B	,	,
(1 and 3 month CME Term SOFR +		
3.750%) 9.107%, 05/24/2030	124,375	124,251
Emerald Debt Merger Sub LLC, Term Loan B (1 month CME Term SOFR +		
3.000%) 8.356%, 05/31/2030	111,555	111,877
Great Outdoors Group LLC, 2021 Term		
Loan B1 (1 month CME Term SOFR	05.015	0.4.000
+ 3.750%) 9.220%, 03/06/2028 Hanesbrands, Inc., 2023 Term Loan B (1	97,017	96,920
month CME Term SOFR + 3.750%)		
9.106%, 03/08/2030	99,250	99,002
HUB International, Ltd., 2023 Term	,	,
Loan B (3 month CME Term SOFR +		
4.250%) 9.662%, 06/20/2030	104,256	104,649
IRB Holding Corp., 2022 Term Loan B (1 month CME Term SOFR +		
(1 month CME Term SOFR + 3.000%) 8.456%, 12/15/2027	195,502	195,641
LBM Acquisition LLC, Term Loan B (1	175,502	175,041
month CME Term SOFR + 3.750%)		
9.106%, 12/17/2027	100,547	99,228

#### **Opportunistic Fixed Income Trust (continued)**

Opportumstic Fixed income	Shares or Principal Amount	Value
TERM LOANS (I) (continued)		
United States (continued)		
Medline Borrower LP, USD Term Loan		
B (1 month CME Term SOFR +		
3.000%) 8.470%, 10/23/2028 \$	101,666	\$ 102,079
MH Sub I LLC, 2023 Term Loan (1 month CME Term SOFR + 4.250%)		
9.606%, 05/03/2028	97,989	96,179
NEP Group, Inc., 2018 1st Lien Term	,	
Loan 10/20/2025 TBD (J)	90,000	84,787
Oryx Midstream Services Permian		
Basin LLC, 2023 Incremental Term Loan (1 month CME Term SOFR +		
3.250%) 8.710%, 10/05/2028	97,044	97,188
Sedgwick Claims Management	,	· · · · · ·
Services, Inc., 2023 Term Loan B (1		
month CME Term SOFR + $3.750\%$ )	102 500	102.065
9.106%, 02/24/2028 Tecta America Corp., 2021 Term Loan (1	193,508	193,965
month CME Term SOFR + 4.000%)		
9.470%, 04/10/2028	126,750	126,908
The Michaels Companies, Inc., 2021		
Term Loan B (3 month CME Term		
SOFR + 4.250%) 9.860%, 04/15/2028	126,750	104,822
TransDigm, Inc., 2023 Term Loan I (3 month CME Term SOFR + 3.250%)		
8.598%, 08/24/2028	165,084	165,703
UFC Holdings LLC, 2021 Term Loan B	,	,
(3 month CME Term SOFR +		
2.750%) 8.399%, 04/29/2026	175,363	175,826
USI, Inc., 2022 Incremental Term Loan (3 month CME Term SOFR +		
(5 month CME ferm SOFK + 3.750%) 9.110%, 11/22/2029	199,277	199,433
Windsor Holdings III LLC, USD Term	177,277	177,455
Loan B (1 month CME Term SOFR +		
4.500%) 9.841%, 08/01/2030	114,711	115,320
WW International, Inc., 2021 Term Loan		
B (1 month CME Term SOFR + 3.500%) 8.970%, 04/13/2028	94,500	66,465
5.500707 0.97070, 04115/2020	74,500	3,196,699
TOTAL TERM LOANS (Cost \$3,794,585)		\$ 3,752,423
		φ 3,732,123
COLLATERALIZED MORTGAGE OBLIGA	110NS - 3.7%	
<b>Commercial and residential - 1.3%</b> Angel Oak Mortgage Trust,		
Series 2020-3, Class M1,		
3.809%, 04/25/2065 (D)(K)	180,000	163,483
ANTLR Mortgage Trust,		
Series 2021-RTL1, Class A1,	10.050	10.001
3.115%, 11/25/2024 (D) BANK	19,950	19,891
Series 2020-BN25, Class AS,		
2.841%, 01/15/2063	60,000	50,252
Series 2021-BN37, Class XA IO,	,	,
0.601%, 11/15/2064	992,201	29,583
Series 2022-BNK42, Class AS,	(0.000	55 (70)
4.722%, 06/15/2055 (K) BBCMS Mortgage Trust,	60,000	55,672
Series 2023-C20, Class AS,		
5.973%, 07/15/2056 (K)	15,000	15,432
Benchmark Mortgage Trust	- ,	
Series 2018-B1, Class AM,		
3.878%, 01/15/2051 (K)	85,000	76,155
Series 2019-B10, Class XA IO,	522 522	26 522
1.194%, 03/15/2062 Series 2020-B16, Class AM,	533,532	26,522
2.944%, 02/15/2053 (K)	60,000	50,721
		,

	_	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			
Commercial and			
residential (continued) BRAVO Residential Funding Trust			
Series 2020-NQM1, Class M1,			
3.181%, 05/25/2060 (D)(K)	\$	180,000	\$ 166,042
Series 2021-NQM1, Class M1, 2.316%, 02/25/2049 (D)(K)		100,000	76,568
BX Commercial Mortgage Trust,		100,000	70,500
Series 2020-VKNG, Class F (1 month			
CME Term SOFR + 2.864%), 8.226%, 10/15/2037 (D)(L)		189,000	183,405
BX Trust		10,000	105,405
Series 2021-ARIA, Class C (1 month			
CME Term SOFR + 1.760%), 7.122%, 10/15/2036 (D)(L)		25,000	24,153
Series 2021-MFM1, Class D (1 month		25,000	24,135
CME Term SOFR + 1.614%),			
6.976%, 01/15/2034 (D)(L)		42,144	41,084
CAMB Commercial Mortgage Trust, Series 2019-LIFE, Class E (1 month			
CME Term SOFR $+ 2.197\%$ ),			
7.809%, 12/15/2037 (D)(L)		120,000	117,585
Citigroup Commercial Mortgage Trust, Series 2023-PRM3, Class A,			
6.360%, 07/10/2028 (D)(K)		100,000	102,734
CSMC Trust, Series 2021-NQM6,			
Class A2, 1.379%, 07/25/2066 (D)(K)		67,646	53,945
GS Mortgage Securities Trust,		07,010	55,715
Series 2017-GS6, Class C,		<b>25</b> 000	10.070
4.322%, 05/10/2050 (K) LHOME Mortgage Trust,		25,000	19,069
Series 2021-RTL2, Class A1 (2.090%			
to 1-25-24, then 3.090% thereafter),			
2.090%, 06/25/2026 (D) MFA Trust, Series 2023-NQM1,		64,136	63,570
Class A1 (5.750% to 1-1-27, then			
6.750% thereafter),			
5.750%, 11/25/2067 (D)		88,376	87,889
NYMT Loan Trust I, Series 2021-BPL1, Class A1 (2.239% to 5-25-24, then			
4.239% thereafter),			
2.239%, 05/25/2026 (D)		130,148	129,073
OBX Trust, Series 2022-NQM5, Class A1 (4.310% to 5-1-26, then			
5.310% thereafter),			
4.310%, 05/25/2062 (D)		106,450	103,988
PRPM LLC, Series 2021-5, Class A1 (1.793% to 6-25-24, then 4.793% to			
6-25-25, then 5.793% thereafter),			
1.793%, 06/25/2026 (D)		100,422	97,816
Ready Capital Mortgage Financing LLC, Series 2021-FL7, Class AS (1 month			
CME Term SOFR + $1.614\%$ ),			
6.970%, 11/25/2036 (D)(L)		55,000	53,782
Verus Securitization Trust Series 2020-5, Class M1,			
2.601%, 05/25/2065 (D)(K)		100,000	83,863
Series 2020-INV1, Class A3,		100.000	04 455
3.889%, 03/25/2060 (D)(K) Series 2021-5, Class A1,		100,000	96,655
1.013%, 09/25/2066 (D)(K)		66,480	54,540
WF-RBS Commercial Mortgage Trust,			
Series 2011-C4, Class C, 4.979%, 06/15/2044 (D)(K)		53,178	49,489
(D)(K)		55,170	77,707

#### **Opportunistic Fixed Income Trust (continued)**

Opportunistic rixed filcom		(IIIaca)	
	Shares or Principal Amount	Value	
COLLATERALIZED MORTGAGE			0
OBLIGATIONS (continued)			C
Commercial and			U
residential (continued) WSTN Trust, Series 2023-MAUI,			F
Class B,			
7.018%, 07/05/2037 (D)(K)	\$ 30,000	\$ 29,753	
		2,122,714	
U.S. Government Agency - 2.4%			
Federal Home Loan Mortgage Corp. Series 2020-DNA6, Class B1 (30 day			
Average SOFR $+$ 3.000%),			
8.337%, 12/25/2050 (D)(L)	35,000	36,222	
Series 2021-DNA6, Class M2 (30 day			
Average SOFR + 1.500%), 6.837%, 10/25/2041 (D)(L)	188,000	186,355	F
Series 2021-HQA1, Class M2 (30 day	188,000	100,555	
Average SOFR + 2.250%),			
7.587%, 08/25/2033 (D)(L)	163,850	163,382	
Series 2021-HQA3, Class M2 (30 day Average SOFR + 2.100%),			
7.437%, 09/25/2041 (D)(L)	355,000	350,223	
Series 2022-DNA1, Class B1 (30 day			
Average SOFR + $3.400\%$ ),	175.000	174 205	
8.737%, 01/25/2042 (D)(L) Series 2022-DNA3, Class M1B (30	175,000	174,295	
day Average SOFR $+ 2.900\%$ ),			
8.237%, 04/25/2042 (D)(L)	60,000	61,607	
Series 2022-DNA5, Class M2 (30 day			
Average SOFR + 6.750%), 12.087%, 06/25/2042 (D)(L)	75,000	83,566	
Series 2022-HQA1, Class M1B (30	75,000	00,000	
day Average SOFR + 3.500%),			
8.837%, 03/25/2042 (D)(L)	20,000	20,708	
Series 2022-HQA1, Class M2 (30 day Average SOFR + 5.250%),			
10.587%, 03/25/2042 (D)(L)	560,000	597,184	
Series 2022-HQA3, Class M1B (30			
day Average SOFR + 3.550%), 8.887%, 08/25/2042 (D)(L)	60,000	62,033	
Series 2023-DNA1, Class M2 (30 day	00,000	02,035	
Average SOFR + 5.500%),			
10.837%, 03/25/2043 (D)(L)	35,000	37,663	
Series 2023-DNA2, Class B1 (30 day Average SOFR + 7.600%),			
12.937%, 04/25/2043 (D)(L)	20,000	21,790	
Series 2023-HQA2, Class M1B (30	- )	,	
day Average SOFR + $3.350\%$ ),	50.000	50 770	
8.687%, 06/25/2043 (D)(L) Series 324, Class C18 IO,	50,000	52,770	
4.000%, 12/15/2033	196,635	19,912	
Series 4446, Class BI IO,			
6.500%, 04/15/2039	78,717	14,809	
Series 4898, Class SA IO, 0.647%, 07/15/2049	476,330	39,548	
Series 4954, Class SL IO,	170,550	57,510	
0.598%, 02/25/2050	1,319,788	150,210	
Series 4999, Class KS IO, 0.698%, 12/25/2042	369,190	31,258	
Series 4999, Class PS IO,	309,190	51,250	
0.498%, 03/25/2044	473,463	36,338	
Series K103, Class X1 IO,			
0.639%, 11/25/2029	1,019,636	31,756	
Series K106, Class X3 IO, 1.908%, 03/25/2048	490,000	45,122	
Series K122, Class X1 IO,	+>0,000	45,122	
0.879%, 11/25/2030	99,184	4,682	

	_	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE	_		
OBLIGATIONS (continued) U.S. Government Agency (continued)			
Federal Home Loan			
Mortgage Corp. (continued)			
Series K129, Class X3 IO, 3.163%, 05/25/2031	\$	165,000	\$ 29,688
Series K737, Class X1 IO,	φ	105,000	\$ 29,000
0.631%, 10/25/2026 Series K740, Class X3 IO,		483,049	6,526
2.478%, 11/25/2047		135,000	10,496
Series K742, Class X3, IO, 2.595%, 04/25/2028		100,000	9,070
Series Q014, Class X IO,		152 720	20.082
2.786%, 10/25/2055 Federal National Mortgage Association		152,739	20,083
Series 2016-88, Class SK IO,			
0.548%, 12/25/2046		378,562	40,533
Series 2018-C05, Class 1B1 (30 day Average SOFR + 4.364%),			
9.702%, 01/25/2031 (L)		230,000	249,075
Series 2019-25, Class SA IO,			,,,,,
0.598%, 06/25/2049		1,623,884	194,913
Series 2019-50, Class S IO, 0.598%, 09/25/2049		951,917	107,339
Series 2019-68, Class SC IO, 0.548%, 11/25/2049		318,168	33,911
Series 2021-67, Class IG IO,			
3.000%, 10/25/2051 Series 2022-R02, Class 2B1 (30 day		132,015	21,185
Average SOFR $+ 4.500\%$ ),			
9.837%, 01/25/2042 (D)(L)		175,000	180,158
Series 2022-R03, Class 1B1 (30 day			
Average SOFR + 6.250%), 11.587%, 03/25/2042 (D)(L)		69,000	75,645
Series 2022-R03, Class 1M2 (30 day		0,000	70,010
Average SOFR + 3.500%),			
8.837%, 03/25/2042 (D)(L) Series 2022-R04, Class 1B1 (30 day		59,000	61,641
Average SOFR + 5.250%),			
10.587%, 03/25/2042 (D)(L)		165,000	175,798
Series 2022-R05, Class 2B1 (30 day			
Average SOFR + 4.500%), 9.837%, 04/25/2042 (D)(L)		70,000	72,020
Series 2023-R01, Class 1B1 (30 day		70,000	12,020
Average SOFR + 5.100%),		20.000	01.077
10.437%, 12/25/2042 (D)(L) Series 2023-R02, Class 1M2 (30 day		20,000	21,367
Average SOFR + 3.350%),			
8.687%, 01/25/2043 (D)(L)		40,000	41,908
Series 2023-R03, Class 2M2 (30 day			
Average SOFR + 3.900%), 9.237%, 04/25/2043 (D)(L)		35,000	37,502
Series 2023-R05, Class 1M2 (30 day		22,000	07,002
Average SOFR + 3.100%),		2 < 0.00	25 50 4
8.437%, 06/25/2043 (D)(L) Series 2023-R06, Class 1B1 (30 day		36,000	37,594
Average SOFR + 3.900%),			
9.237%, 07/25/2043 (D)(L)		20,000	20,394
Series 2023-R08, Class 1B1 (30 day			
Average SOFR + 3.550%), 8.887%, 10/25/2043 (D)(L)		35,000	35,467
Series 410, Class C8 IO,		22,000	55,107
4.000%, 04/25/2032		115,349	11,246
Series 437, Class C8 IO, 2.500%, 06/25/2052		122,472	18,318
		, . , =	,- 10

#### **Opportunistic Fixed Income Trust (continued)**

		Shares or Principal Amount		Value	
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)	_				ASSET BACKED SECURITI GLS Auto Receivables Issuer T
U.S. Government Agency (continued) Government National					Series 2023-1A, Class C, 6.380%, 12/15/2028 (D)
Mortgage Association Series 2015-62, Class CI IO,					Series 2023-3A, Class D, 6.440%, 05/15/2029 (D)
4.500%, 05/20/2045 Series 2017-130, Class IO,	\$	127,798	\$	24,574	Greystone Commercial Real Es Notes, Ltd., Series 2021-FL3
4.500%, 02/20/2040 Series 2018-168, Class AI IO,		131,340		22,041	(1 month CME Term SOFR 1.764%),
5.000%, 12/16/2048		109,491	_	19,962 3,799,887	7.126%, 07/15/2039 (D)(L) Hertz Vehicle Financing LLC
TOTAL COLLATERALIZED MORTGAGE (Cost \$5,834,016)	OBLI	GATIONS	\$	5,922,601	Series 2021-2A, Class B, 2.120%, 12/27/2027 (D) Series 2022-2A, Class C,
ASSET BACKED SECURITIES - 3.0%					2.950%, 06/26/2028 (D)
Arbor Realty Commercial Real Estate Notes, Ltd., Series 2021-FL3, Class B					Series 2022-2A, Class B, 2.650%, 06/26/2028 (D)
(1 month CME Term SOFR +					Series 2023-4A, Class A, 6 150% 03/25/2030 (D)
1.714%), 7.076%, 08/15/2034 (D)(L)		110,000		106,223	6.150%, 03/25/2030 (D) Home Partners of America Trus
Avis Budget Rental Car Funding		- )			Series 2022-1, Class D, 4.730%, 04/17/2039 (D)
AESOP LLC, Series 2023-8A, Class A,					Horizon Aircraft Finance II, Ltd
6.020%, 02/20/2030 (D)		100,000		102,959	Series 2019-1, Class A, 27216/ 07/15/2020 (D)
Bain Capital Credit CLO, Ltd., Series 2020-5A, Class E (3 month					3.721%, 07/15/2039 (D) Lendbuzz Securitization Trust,
CME Term SOFR + 7.162%),					Series 2021-1A, Class A,
12.577%, 01/20/2032 (D)(L) Benefit Street Partners CLO XIX, Ltd.,		250,000		249,965	1.460%, 06/15/2026 (D) MAPS Trust, Series 2021-1A, 0
Series 2019-19A, Class E (3 month					2.521%, 06/15/2046 (D)
CME Term SOFR + $7.282\%$ ), 12.675% 01/15/2033 (D)(L)		250,000		249,074	MFA LLC, Series 2021-NPL1, (2.363% to 3-25-24, then 5.3
12.675%, 01/15/2033 (D)(L) BlueMountain CLO, Ltd.,		250,000		249,074	3-25-25, then 6.363% therea
Series 2018-2A, Class D (3 month					2.363%, 03/25/2060 (D) New Economy Assets Phase 1
CME Term SOFR + 3.412%), 8.791%, 08/15/2031 (D)(L)		250,000		238,820	Sponsor LLC, Series 2021-1
Bojangles Issuer LLC, Series 2020-1A,					Class A1,
Class A2, 3.832%, 10/20/2050 (D)		122,813		114,754	1.910%, 10/20/2061 (D) Octagon Investment Partners 49
BSPRT Issuer, Ltd., Series 2023-FL10,		122,015		114,754	Series 2020-5A, Class D (3
Class A (1 month CME Term SOFR +					CME Term SOFR + 3.662% 9.055%, 01/15/2033 (D)(L)
2.259%), 7.621%, 09/15/2035 (D)(L)		100,000		100,000	OZLM VII, Ltd., Series 2014-7
Carvana Auto Receivables Trust,					Class CR (3 month CME Te + $3.262\%$ ),
Series 2023-P3, Class A4, 5.710%, 07/10/2029 (D)		10,000		10,167	+ 5.262 %), 8.664%, 07/17/2029 (D)(L)
CoreVest American Finance Trust,		- ,			Pretium Mortgage Credit Partne
Series 2020-4, Class B, 1.707%, 12/15/2052 (D)		100,000		90,829	Series 2021-RN1, Class A2 ( to 6-25-25, then 7.598% then
Domino's Pizza Master Issuer LLC		100,000		90,029	3.598%, 02/25/2061 (D)
Series 2019-1A, Class A2,		48,125		42.006	Progress Residential Trust Series 2021-SFR2, Class D,
3.668%, 10/25/2049 (D) Series 2021-1A, Class A2II,		46,123		43,906	2.197%, 04/19/2038 (D)
3.151%, 04/25/2051 (D)		58,500		50,150	Series 2022-SFR1, Class E1,
Exeter Automobile Receivables Trust Series 2023-1A, Class D,					3.930%, 02/17/2041 (D) Series 2022-SFR4, Class C,
6.690%, 06/15/2029		40,000		40,296	4.888%, 05/17/2041 (D)
Series 2023-4A, Class C,		50.000		50 592	Stratus CLO, Ltd., Series 2021- Class D (3 month CME Term
6.510%, 08/15/2028 Flagship Credit Auto Trust,		50,000		50,582	2.762%),
Series 2021-3, Class D,					8.177%, 12/29/2029 (D)(L)
1.650%, 09/15/2027 (D) Ford Credit Auto Owner Trust,		112,000		100,282	Symphony CLO XXII, Ltd., Series 2020-22A, Class C (3
Series 2023-2, Class C,					CME Term SOFR + 2.412%
6.160%, 02/15/2036 (D)		100,000		102,056	7.807%, 04/18/2033 (D)(L)
5.100 /0, 02/13/2030 (D)		100,000		102,000	,

Opportunistic Fixed Income	Shares or Principal Amount	Value
ASSET BACKED SECURITIES (continued)		
GLS Auto Receivables Issuer Trust		
Series 2023-1A, Class C,	22 000	* <u>22.27</u>
6.380%, 12/15/2028 (D) \$	32,000	\$ 32,267
Series 2023-3A, Class D, 6.440%, 05/15/2029 (D)	30,000	30,104
Greystone Commercial Real Estate	50,000	50,104
Notes, Ltd., Series 2021-FL3, Class B (1 month CME Term SOFR +		
1.764%), 7.126%, 07/15/2039 (D)(L)	100,000	96,418
Hertz Vehicle Financing LLC	100,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Series 2021-2A, Class B,		
2.120%, 12/27/2027 (D)	100,000	90,325
Series 2022-2A, Class C,	100.000	80.200
2.950%, 06/26/2028 (D) Series 2022-2A, Class B,	100,000	89,309
2.650%, 06/26/2028 (D)	100,000	90,421
Series 2023-4A, Class A,		
6.150%, 03/25/2030 (D)	100,000	103,627
Home Partners of America Trust,		
Series 2022-1, Class D, 4.730%, 04/17/2039 (D)	149,111	138,326
Horizon Aircraft Finance II, Ltd.,	1.0,111	100,020
Series 2019-1, Class A,		
3.721%, 07/15/2039 (D)	171,994	151,695
Lendbuzz Securitization Trust, Series 2021-1A, Class A,		
1.460%, 06/15/2026 (D)	56,982	55,147
MAPS Trust, Series 2021-1A, Class A,	00,001	00,117
2.521%, 06/15/2046 (D)	113,606	99,822
MFA LLC, Series 2021-NPL1, Class A1		
(2.363% to 3-25-24, then 5.363% to 3-25-25, then 6.363% thereafter),		
2.363%, 03/25/2060 (D)	50,923	50,211
New Economy Assets Phase 1		
Sponsor LLC, Series 2021-1,		
Class A1,	120.000	105 011
1.910%, 10/20/2061 (D) Octagon Investment Partners 49, Ltd.,	120,000	105,011
Series 2020-5A, Class D (3 month		
CME Term SOFR + 3.662%),		
9.055%, 01/15/2033 (D)(L)	250,000	249,266
OZLM VII, Ltd., Series 2014-7RA,		
Class CR (3 month CME Term SOFR + 3.262%),		
8.664%, 07/17/2029 (D)(L)	250,000	249,796
Pretium Mortgage Credit Partners LLC,		
Series 2021-RN1, Class A2 (3.598%		
to 6-25-25, then 7.598% thereafter), $2.508\% = 02/25/2061$ (D)	185 000	167 951
3.598%, 02/25/2061 (D) Progress Residential Trust	185,000	167,851
Series 2021-SFR2, Class D,		
2.197%, 04/19/2038 (D)	100,000	90,321
Series 2022-SFR1, Class E1,	150.000	100.015
3.930%, 02/17/2041 (D)	150,000	129,917
Series 2022-SFR4, Class C, 4.888%, 05/17/2041 (D)	100,000	94,742
Stratus CLO, Ltd., Series 2021-1A,	100,000	,,,,,,
Class D (3 month CME Term SOFR +		
2.762%),	050.000	0.40,000
8.177%, 12/29/2029 (D)(L) Symphony CLO XXII, Ltd.,	250,000	248,830
Series 2020-22A, Class C (3 month		
CME Term SOFR + $2.412\%$ ),		
7 807% 04/18/2033 (D)(L)	250,000	248 249

250,000

248,249

#### **Opportunistic Fixed Income Trust (continued)**

Opportunistic rixed income	must (com	unu	eu)
	Shares or Principal Amount		Value
ASSET BACKED SECURITIES (continued)			
Texas Natural Gas Securitization Finance			
Corp., Series 2023-1, Class A2,			
5.169%, 04/01/2041 \$	50,000	\$	51,669
TRTX Issuer, Ltd., Series 2019-FL3,			
Class D (1 month CME Term SOFR +			
2.564%),	100.000		05 222
7.926%, 10/15/2034 (D)(L) Vericrest Opportunity Loan Transferee	100,000		95,332
Series 2021-NPL5, Class A1 (2.116%			
to 2-25-24, then 5.116% to 2-25-25,			
then 6.116% thereafter),			
2.116%, 03/27/2051 (D)	47,426		46,108
Series 2021-NP11, Class A1 (1.868%			
to 7-25-24, then 4.868% to 7-25-25,			
then 5.868% thereafter),	140.146		124,200
1.868%, 08/25/2051 (D)	142,146		134,398
Voya CLO, Ltd., Series 2013-3A, Class BRR (3 month CME Term			
SOFR + 2.511%),			
7.906%, 10/18/2031 (D)(L)	250,000		245,363
TOTAL ASSET BACKED SECURITIES (Cost		\$	4,834,588
			, ,
COMMON STOCKS - 0.0%			
United Kingdom - 0.0% Endeavour Mining PLC	1,012		22,737
	1,012	¢	
TOTAL COMMON STOCKS (Cost \$79,464)		\$	22,737
PREFERRED SECURITIES - 0.6%			
United States - 0.6%			
AGNC Investment Corp., 7.750%			
(7.750%  to  10-15-27,  then 5 Year)	10.000		216 200
CMT + 4.390%) AGNC Investment Corp., 6.125%	10,000		216,200
(6.125% to 4-15-25, then 3 month			
LIBOR + 4.697%)	10,000		217,600
AT&T, Inc., 5.000%	4,025		84,485
Athene Holding, Ltd., 6.375% (6.375%)			
to 9-30-25, then 5 Year CMT +			
5.970%)	2,995		72,539
Bank of America Corp., 7.250%	87		104,859
JPMorgan Chase & Co., 4.200% Morgan Stanley, 4.250%	2,000 4,250		38,020 81,048
SCE Trust VII, 7.500%	4,250		80,848
Wells Fargo & Company, 7.500%	110		131,518
Nens Taigo & Company, Neook	110		1,027,117
TOTAL PREFERRED SECURITIES (Cost \$994	705)	\$	1,027,117
	,703)	ψ	1,027,117
SHORT-TERM INVESTMENTS - 10.3%			
Short-term funds - 10.3%			
John Hancock Collateral Trust,	100 100		1 001 057
5.3645% (M)(N) State Street Institutional	189,122		1,891,256
U.S. Government Money Market			
Fund, Premier Class, 5.2982% (M)	14,691,207		14,691,207
TOTAL SHORT-TERM INVESTMENTS (Cost		\$	16,582,463
Total Investments (Opportunistic Fixed Incom		Ŷ	10,002,400
(Cost \$195,599,399) - 119.2%	ic must)	\$	192,111,636
Other assets and liabilities, net - (19.2%)		Ψ	(30,968,505)
TOTAL NET ASSETS - 100.0%		\$	161,143,131
			. , -,
SALE COMMITMENTS OUTSTANDING - (2.6%)			
U.S. Government Agency - (2.6)%			
Federal National Mortgage Association		¢	(100 - 11)
3.500%, TBA (B) \$	(140,000)		(128,516)
4.000%, TBA (B)	(499,000)		(471,730)

Opport	unistic i facu filcome		(initiacu)
		Shares or Principal Amount	Value
	IMITMENTS		
	DING (continued) ument Agency (continued)		
Federal Nati			
	Association (continued)		
4.000%, 7		(631,000)	
4.500%, T 4.500%, T		(55,000) (1,042,000)	
6.000%, 7		(996,000)	
	National Mortgage		
Associatio 4.500%, 7		(970,000)	(946,980)
	LE COMMITMENTS OUTSTANDIN	,	()+0,700)
received \$4,		(Theeeds	\$ (4,246,023)
Currency	bbreviations		
AUD	Australian Dollar		
BRL	Brazilian Real		
CAD	Canadian Dollar		
CLP	Chilean Peso		
COP	Colombian Peso		
CZK DOP	Czech Republic Koruna Dominican Republic Peso		
EUR	Euro		
GBP	Pound Sterling		
HKD	Hong Kong Dollar		
HUF	Hungarian Forint		
IDR	Indonesian Rupiah		
ISK JPY	Icelandic Krona Japanese Yen		
KRW	Korean Won		
MXN	Mexican Peso		
MYR	Malaysian Ringgit		
NOK	Norwegian Krone		
NZD	New Zealand Dollar		
PEN PLN	Peruvian Nuevo Sol Polish Zloty		
RON	Romanian New Leu		
SEK	Swedish Krona		
THB	Thai Bhat		
TRY	Turkish Lira		
UYU	Uruguayan Peso South African Rand		
ZAR Security Ab	breviations and Legend		
CME	CME Group Published Rates		
CMT	Constant Maturity Treasury		
EURIBOR	Euro Interbank Offered Rate		
GO	General Obligation		
ICE IO	Intercontinental Exchange Interest-Only Security - (Interest	Tuonaha of String	nod Mortonao
10	Pool). Rate shown is the annualiz	red vield at the e	nd of the period
LIBOR	London Interbank Offered Rate	ieu yrera ar are e	na or the period.
PIK	Pay-in-Kind Security - Represents	s a payment-in-k	ind which may pay
	interest in additional par and/or c		n are the current
SOED	rate and most recent payment rate Secured Overnight Financing Rate		
SOFR TBA	To Be Announced. A forward mo		curities trade
	issued by a U.S. Government Age		
	agreed-upon future settlement dat	e.	
(A)	All or a portion of this security is	s segregated at th	ne custodian as
(B)	collateral for certain derivatives. Security purchased or sold on a v	when issued or d	alayed delivery
	basis.	viteli-issued of d	ciayou uciiveiy

#### **Opportunistic Fixed Income Trust (continued)**

- (C) Zero coupon bonds are issued at a discount from their principal amount in lieu of paying interest periodically. Rate shown is the effective yield at period end.
- (D) These securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration. Rule 144A securities amounted to \$29,517,254 or 18.3% of the fund's net assets as of 12-31-23.
- (E) Non-income producing security.
- (F) Perpetual bonds have no stated maturity date. Date shown as maturity date is next call date.
- (G) Non-income producing Issuer is in default.
- (H) All or a portion of this security is on loan as of 12-31-23.
- (I) Term loans are variable rate obligations. The rate shown represents the rate at period end.
- (J) This position represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate, which is disclosed as TBD (To Be Determined).

#### DERIVATIVES

#### **FUTURES**

#### **Opportunistic Fixed Income Trust (continued)**

- (K) Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.
- (L) Variable rate obligation. The coupon rate shown represents the rate at period end.
- (M) The rate shown is the annualized seven-day yield as of 12-31-23.
- (N) Investment is an affiliate of the fund, the advisor and/or subadvisor. This security represents the investment of cash collateral received for securities lending.
  - Yield represents either the annualized yield at the date of purchase, the stated coupon rate or, for floating rate securities, the rate at period end.

	Number of		Expiration	Notional	Notional	Unrealized appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
10-Year Australian Treasury Bond Futures	61	Long	Mar 2024	\$4,742,503	\$4,851,483	\$108,980
10-Year U.S. Treasury Note Futures	149	Long	Mar 2024	16,479,361	16,820,703	341,342
2-Year U.S. Treasury Note Futures	157	Long	Mar 2024	32,018,262	32,328,508	310,246
5-Year Canada Government Bond Futures	10	Long	Mar 2024	836,035	850,458	14,423
5-Year U.S. Treasury Note Futures	210	Long	Mar 2024	22,555,508	22,842,421	286,913
Euro SCHATZ Futures	2	Long	Mar 2024	234,597	235,241	644
Ultra 10-Year U.S. Treasury Note Futures	2	Long	Mar 2024	225,483	236,031	10,548
10-Year Canada Government Bond Futures	29	Short	Mar 2024	(2,661,632)	(2,717,799)	(56,167)
10-Year Japan Government Bond Futures	7	Short	Mar 2024	(7,265,669)	(7,283,475)	(17,806)
Euro-BTP Italian Government Bond Futures	26	Short	Mar 2024	(3,325,320)	(3,419,927)	(94,607)
Euro-Buxl Futures	30	Short	Mar 2024	(4,407,259)	(4,693,215)	(285,956)
Euro-OAT Futures	11	Short	Mar 2024	(1,553,777)	(1,596,985)	(43,208)
German Euro BOBL Futures	3	Short	Mar 2024	(390,984)	(395,038)	(4,054)
German Euro BUND Futures	1	Short	Mar 2024	(147,641)	(151,484)	(3,843)
U.S. Treasury Long Bond Futures	24	Short	Mar 2024	(2,779,268)	(2,998,500)	(219,232)
Ultra U.S. Treasury Bond Futures	3	Short	Mar 2024	(396,620)	(400,781)	(4,161)
						\$344,062

^ Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

#### FORWARD FOREIGN CURRENCY CONTRACTS

	Contract to buy	Cont	ract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
ALID	ĩ			1 /		uppreclution	
AUD	65,000	USD	44,612	CITI	1/31/2024		\$(278)
AUD	1,886,000	USD	1,277,744	GSI	1/31/2024	\$8,628	_
BRL	41,069,000	USD	8,388,276	GSI	1/3/2024	66,309	
BRL	41,069,000	USD	8,483,052	MSI	1/3/2024	—	(28,465)
BRL	1,254,000	USD	253,092	GSI	3/4/2024	3,505	
BRL	375,000	USD	76,671	HSBC	3/4/2024	62	_
BRL	69,000	USD	13,930	MSI	3/4/2024	189	_
CAD	2,365,000	USD	1,774,253	BARC	1/31/2024	11,318	_
CAD	1,372,000	USD	1,033,209	MSI	1/31/2024	2,649	_
CAD	115,000	USD	84,823	BARC	3/20/2024	2,057	_
CLP	193,277,000	USD	223,718	CITI	1/31/2024	_	(4,725)
CNY	1,149,000	USD	160,690	GSI	3/20/2024	1,418	_
COP	3,018,305,000	USD	757,595	JPM	1/31/2024	16,851	_
COP	336,587,000	USD	83,438	SSB	3/20/2024	2,093	_
CZK	560,000	USD	24,977	CITI	3/20/2024	13	_
EUR	1,168,000	USD	1,280,419	BARC	1/31/2024	10,407	_
EUR	105,000	USD	116,881	CITI	1/31/2024	_	(839)

#### **Opportunistic Fixed Income Trust (continued)** FORWARD FOREIGN CURRENCY CONTRACTS (continued)

MXN         550,000         USD         31,980         HSBC         370/02/24         8           MXN         9,710,000         USD         50,142         MSI         56/02/4         10,152            MXN         11,140,000         USD         620,890         GSI         7/24/2024         13,462            MXN         3,345,000         USD         183,137         CTTI         9/13/2024         5,734            MXN         4,455,000         USD         508,963         CTTI         11/6/2024         34,550            MXR         9,710,000         USD         3,68,4728         CTTI         11/12/2024         27,759            NCK         37,388,000         USD         3,64,728         CTTI         11/31/2024         10,838            NZD         2,065,000         USD         1,294,691         MSI         13/12/024         2,853            NZD         140,000         USD         1,294,691         MSI         13/12/024         2,853            PHP         9,540,000         USD         1,294,691         MSI         3/20/2024          (2,853		Contract to buy	Con	tract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
	EUR	91,000	USD	100,297	BOA	3/20/2024	\$471	_
				· · · · · · · · · · · · · · · · · · ·				—
GBP         2.022.000         USD         2.265.803         BARC         1/31/204         11.1            HUF         6.637.90,00         USD         1.382.313         MSI         1.13/2034          560           HUF         6.430,000         USD         1.482.313         MSI         1.13/2034          607           HUF         1.500,000         USD         1.45.377         OPM         3.202024          607           BR         1.91,000,00         USD         1.27.457         SCB         1.13/2024         640          607           DR         1.91,000,00         USD         1.27.457         SCB         1.13/2024         640          607           DR         1.91,000,00         USD         3.3.99         OSI         3.2.349          607          607          607          607          608         3.202024         131           108         1.91/2034         463           606           606           606								_
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								—
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								—
HUF         44,500,000         USD         127,789         BOA         320,2024          800           HUF         16,500,000         USD         144,285         CSI         320,2024          (67)           HUF         11,500,000         USD         32,919         MSI         320,2024          (67)           IDR         191,100,000         USD         17,34,847         SCB         113,173,01          (67)           IDR         7,953,580,000         USD         30,922,22         PM         320,2024         9,425            IDR         17,653,000,00         USD         113,3293         CSI         320,2024         131          (16)           IDR         17,657,000         USD         59,915         PM         320,2024         131          (16)          (16)          (16)          (16)          (16)          (16)          (16)          (16)          (16)           (16)           (16)           (16)								—
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								
$\begin{array}{cccccccccccccccccccccccccccccccccccc$								
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				· · · · · · · · · · · · · · · · · · ·				
IDR         27,555,570,000         USD         1,74,857         SCB         131,100,004         15,78           IDR         469,000,000         USD         30,399         GSI         3200,024         59            IDR         1,765,000,000         USD         114,376         MSI         3200,024         9,425            IDR         1,765,000,000         USD         114,376         MSI         3200,024         249            IDR         1,055,000         USD         123,481         DBR         3200,024         139            INR         11,167,000         USD         133,931         GSI         320,0204         139             INR         4,990,000         USD         653,243         MSI         11,102,04         16,106            IXT         124,200,000         USD         23,57,99         BOA         2,290,024         351            KZT         124,900,00         USD         23,0492         BAR         11,120,204         16,409            KXT         12,900,00         USD         320,922         BAR         11,240,024         5,941								
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								
IDR         '440.000.00         USD         30.399         GSI         '3202024         99            IDR         1,765.000.000         USD         114.376         MSI         '3202024         9.425            INR         11.057.000         USD         113.3593         GSI         '3202024         131          (166           INR         4.1467.000         USD         59.915         IPM         '3202024          (166           IPY         71.97.000         USD         55.915         IPM         '3202024          (166           IPY         71.97.000         USD         55.7456         BARC         11312034         49.63            RZT         19.900.000         USD         27.209         BOA         27.0224         531            KZT         19.900.000         USD         33.0493         MSI         112.0214         6.449          (27.0224         5.441          -         (27.024         5.451          -         (27.024         5.451          -         (27.024         5.451          -         (27.024         5.451							· · · · · · · · · · · · · · · · · · ·	_
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								—
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								_
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								_
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								
$\begin{array}{cccccccccccccccccccccccccccccccccccc$								_
JPY         71,957,000         USD         507,456         BARC         1/1/2024         1/47,204         1/47,205           KRW         2.421,230,000         USD         1.855,932         JPM         1/1/2024         16,106            KRW         2.421,230,000         USD         27,509         BOA         22/7024         351            KZT         10,900,000         USD         23,406         BOA         22/4/2024         1.689            MXN         5.570,000         USD         320,982         BARC         1/2/4/2024         6,430            MXN         5.570,000         USD         543,16         BARC         3/2/0/2024          (27)           MXN         7,780,000         USD         543,16         BARC         3/2/0/2024          (27)           MXN         1,260,000         USD         550,142         MSI         5/6/2024         10,152            MXN         1,140,000         USD         608,93         CITI         3/3/2024         5,734            MXN         9,710,000         USD         608,943         CITI         9/3/2024         10,152         -								(160)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				,				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $							· · · · · · · · · · · · · · · · · · ·	_
$\begin{array}{cccccccccccccccccccccccccccccccccccc$								_
KZT         10.900.00         USD         23.406         BOA         29/2024         307							· · · · · · · · · · · · · · · · · · ·	_
MXN         5570,000         USD         320,982         BARC         1/24/2024         5,941            MXN         7,780,000         USD         444,448         CTTI         3/13/2024         6,340            MXN         960,000         USD         54,316         BARC         3/02/2024         15,17            MXN         1260,000         USD         73,577         CTTI         3/02/2024         8          (297)           MXN         550,000         USD         550,142         MSI         56/02/4         10,152            MXN         9,710,000         USD         620,890         CSI         7/24/2024         13,462            MXN         3,140,000         USD         620,890         CSI         7/24/2024         13,762            MXN         4,435,000         USD         240,405         HSBC         9/13/2024         5,734            MXN         9,710,000         USD         3/8,822         HSBC         3/20/2024         8,555            MXN         4,435,000         USD         3/8,282         HSBC         3/20/2024         4,535 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>_</td></td<>								_
MXN         5570.000         USD         320.493         MSI         124/2024         6.430	KZT	23,500,000	USD	49,370	GSI	2/14/2024	1,689	_
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	MXN	5,570,000	USD	320,982	BARC	1/24/2024	5,941	_
MNN         960,000         USD         54,316         BARC         3202024         1,517	MXN	5,570,000	USD	320,493	MSI	1/24/2024	6,430	_
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	MXN	7,780,000	USD	444,448	CITI	3/13/2024	8,552	_
MXN         550,000         USD         31,980         HSBC         37/20/2024         8           MXN         9,710,000         USD         550,142         MSI         56/024         10,152            MXN         11,140,000         USD         620,890         GSI         7/24/2024         13,462            MXN         3,345,000         USD         183,137         CTTI         9/13/2024         50,3734            MXN         4,435,000         USD         508,963         CTTI         11/6/2024         34,550            MXR         1,85000         USD         3,64,728         CTTI         11/31/2024         20,7579            NZD         2,065,000         USD         3,64,728         CTTI         1/31/2024         10,838            NZD         140,000         USD         3,66,65         GSI         3/20/2024         2,853            NZD         140,000         USD         17,1668         JPM         3/20/2024         619          (2,853           NZD         17,000         USD         17,1668         JPM         3/20/2024          (2,853         <	MXN	960,000	USD	54,316	BARC	3/20/2024	1,517	—
MXN         9,710,000         USD         550,142         MSI         56/2024         10,152            MXN         11,140,000         USD         620,890         GSI         7724/2024         13,462            MXN         3,345,000         USD         240,405         HSBC         9/13/2024         5,734            MXN         9,710,000         USD         598,963         CTTI         11/6/2024         345,500            MXN         9,710,000         USD         398,282         HSBC         3/20/2024         8,555            NZD         2,065,000         USD         3,654,728         CTTI         1/13/2024         20,838            NZD         140,000         USD         8,565         GSI         3/20/2024         619            PLN         2,867,000         USD         171,668         IPM         3/20/2024         645          (2,813           PLN         3,960,000         USD         1,065,366         BAR         3/20/2024         -         (48           PLN         3,960,000         USD         1,065,366         BAR         3/20/2024         - <t< td=""><td>MXN</td><td>1,260,000</td><td>USD</td><td>73,577</td><td>CITI</td><td>3/20/2024</td><td></td><td>(297)</td></t<>	MXN	1,260,000	USD	73,577	CITI	3/20/2024		(297)
MXN         11,440,000         USD         620,890         GSI         7724/2024         13,462		,		,				_
MKN         3,345,000         USD         183,137         CITI         9/13/2024         5,734            MXN         4,435,000         USD         240,405         HBBC         9/13/2024         10,011            MXN         9,710,000         USD         398,282         HSBC         3/20/2024         8,555            MYR         1,855,000         USD         398,282         HSBC         3/20/2024         8,555            NZD         2,065,000         USD         1,294,601         MSI         1/31/2024         10,838            NZD         140,000         USD         85,665         GSI         3/20/2024         619            PLN         2,867,000         USD         171,668         JPM         3/20/2024          (2,833           PLN         3,960,000         USD         171,668         JPM         3/20/2024          (2,833           PLN         2,867,000         USD         1,606,306         GSI         3/20/2024          (2,833           RON         1,164,000         USD         256,36         BOA         3/20/2024         1,709      <				,			· · · · · · · · · · · · · · · · · · ·	_
MXN         4,435,000         USD         240,405         HSBC         91/3/024         10.011            MXN         9,710,000         USD         508,963         CITI         11/6/2024         34,590            MYR         1,855,000         USD         398,282         HSBC         320/2024         8,555            NZD         2,065,000         USD         1,294,691         MSI         1/31/2024         10.838            NZD         140,000         USD         85,665         GSI         320/2024         645            PLN         2,867,000         USD         171,668         JPM         320/2024          (2,813)           PLN         2,867,000         USD         731,191         BARC         131/2024          (2,813)           RON         1,164,000         USD         256,326         BOA         320/2024         1,709            RON         205,000         USD         45,491         GSI         320/2024         1,709            GSD         105,000         USD         79,805         BARC         320/2024         1,9121				,			· · · · · · · · · · · · · · · · · · ·	—
MXN         9,710,000         USD         598,963         CITI         11/6/024         34,590            MYR         1,855,000         USD         398,282         HSBC         3/20/2024         8,555            NZD         2,065,000         USD         1,294,691         MSI         1/31/024         10,838            NZD         140,000         USD         85,665         GSI         3/20/2024         2,853            NZD         170,000         USD         171,668         IPM         3/20/2024         649            PLN         2,867,000         USD         171,1668         IPM         3/20/2024          (2,813)           PLN         3,960,000         USD         171,668         IPM         3/20/2024          (2,813)           PLN         3,960,000         USD         1,06,306         GSI         3/20/2024          (4,814)           PLN         3,960,000         USD         1,695,048         BARC         3/20/2024          (4,42,820)            GSD         105,000         USD         79,805         BARC         3/20/2024         1,047 <td></td> <td></td> <td></td> <td>,</td> <td></td> <td></td> <td>· · · · · · · · · · · · · · · · · · ·</td> <td>—</td>				,			· · · · · · · · · · · · · · · · · · ·	—
MYR         1.855.000         USD         398.282         HSBC         3/20/2024         8.555            NOK         37,388.000         USD         3.654,728         CITI         1/31/2024         27,759            NZD         2.065.000         USD         1.294,4691         MSI         1/31/2024         2.853            NZD         140.000         USD         85,665         GSI         3/20/2024         2.853            PLN         2.867,000         USD         171,668         JPM         3/20/2024          (2.813)           PLN         3.960,000         USD         1.106,336         GSI         3/20/2024          (2.813)           RON         1.164,000         USD         2.56,326         BOA         3/20/2024          (465)           SEK         1.7270,000         USD         1.695,048         BARC         3/20/2024         1.91,21            SGD         105,000         USD         7.995,548         BARC         3/20/2024         3.7            SGD         105,000         USD         7.995,548         BARC         3/20/2024         1.91,21				,			· · · · · · · · · · · · · · · · · · ·	—
NOK         37,388,000         USD         3,654,728         CITI         1/31/2024         27,759            NZD         2,065,000         USD         1,294,691         MSI         1/31/2024         10,638            NZD         140,000         USD         85,665         GSI         3/20/2024         2,853            NZD         170,000         USD         171,668         JPM         3/20/2024         645            PLN         2,867,000         USD         731,191         BARC         1/31/2024          (2,813)           PLN         3,960,000         USD         171,668         JPM         3/20/2024          (2,813)           PLN         3,860,000         USD         73,191         BARC         1/31/2024          (460)           RON         205,000         USD         45,491         GSI         3/20/2024          (460)           SGD         105,000         USD         79,805         BARC         3/20/2024         37            THB         3,4900         USD         42,896         GSI         3/20/2024         42,820       <				,			· · · · · · · · · · · · · · · · · · ·	—
NZD         2,065,000         USD         1,294,691         MSI         1/31/2024         10,838								—
NZD         140,000         USD         85,665         GSI         3/20/2024         2,853            NZD         170,000         USD         106,868         IPM         3/20/2024         619            PHP         9,540,000         USD         171,668         JPM         3/20/2024         645            PLN         2,867,000         USD         731,191         BARC         1/31/2024          (2,813           PLN         3,960,000         USD         736,326         BOA         3/20/2024          (2,813           RON         1,164,000         USD         256,326         BOA         3/20/2024          (46           SEK         17,270,000         USD         45,491         GSI         3/20/2024         37            RON         205,000         USD         79,805         BARC         3/20/2024         42,820            THB         3,490,000         USD         42,896         GSI         3/20/2024         1,047            TRY         3,701,000         USD         139,941         BARC         3/20/2024          (2,144				· · ·				—
NZD         170,000         USD         106,868         JPM         3/20/2024         619            PHP         9,540,000         USD         171,668         JPM         3/20/2024         645          (2.813)           PLN         2,867,000         USD         731,191         BARC         1/12024          (2.813)           PLN         3,960,000         USD         1,006,306         GSI         3/20/2024          (935)           RON         1,164,000         USD         256,326         BOA         3/20/2024          (44)           SEK         17,270,000         USD         45,491         GSI         3/20/2024         19,121            SGD         105,000         USD         79,805         BARC         3/20/2024         42,820            THB         3,283,000         USD         9,840         GSI         3/20/2024         1,047            TRY         3,701,000         USD         139,941         BARC         3/20/2024         1,047          (2,145)           USD         3,744,482         AUD         5,27,000         GSI         1/31/2024 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>—</td></t<>								—
PHP         9,540,000         USD         171,668         JPM         3/20/2024         645            PLN         2,867,000         USD         731,191         BARC         1/31/2024          (2,813)           PLN         3,960,000         USD         1,006,306         GSI         3/20/2024          (935)           RON         1,164,000         USD         256,326         BOA         3/20/2024          (46)           SEK         17,270,000         USD         45,491         GSI         3/20/2024          (46)           SGD         105,000         USD         79,805         BARC         3/20/2024         42,820            THB         32,833,000         USD         79,805         BARC         3/20/2024         42,820            TRY         3,701,000         USD         122,264         BARC         1/31/2024         42,820            TRY         3,43000         USD         122,264         BARC         1/31/2024         1,047          (2,144)           USD         3,744,482         AUD         5,527,000         GSI         3/20/2024 </td <td></td> <td>,</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>—</td>		,						—
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		,		,				_
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$								
RON         1,164,000         USD         256,326         BOA         3/20/2024         1,709				,				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				· · ·				(955)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$							<i>,</i>	(46)
SGD         105,000         USD         79,805         BARC         3/20/2024         37            THB         32,833,000         USD         925,499         BARC         3/20/2024         42,820            THB         1,490,000         USD         42,896         GSI         3/20/2024         1,047            TRY         3,701,000         USD         122,264         BARC         1/31/2024         55            TRY         4,439,000         USD         139,941         BARC         3/20/2024          (2,145           USD         3,744,482         AUD         5,527,000         GSI         1/31/2024          (2,145           USD         3,744,482         AUD         5,527,000         GSI         1/3/2024          (1,997           USD         3,2645         AUD         80,000         JPM         3/20/2024          (1,997           USD         8,483,052         BRL         41,069,000         GSI         1/3/2024         28,464            USD         8,352,960         BRL         41,069,000         GSI         2/2/2024          (108,925 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>(0+)</td>								(0+)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$								_
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$								_
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$								_
$\begin{array}{cccccccccccccccccccccccccccccccccccc$								_
$\begin{array}{cccccccccccccccccccccccccccccccccccc$								_
USD $3,744,482$ AUD $5,527,000$ GSI $1/31/2024$ $$ $(25,285)$ USD $52,645$ AUD $80,000$ JPM $3/20/2024$ $$ $(1,997)$ USD $8,483,052$ BRL $41,069,000$ GSI $1/3/2024$ $28,464$ $$ USD $8,345,661$ BRL $41,069,000$ MSI $1/3/2024$ $$ $(108,925)$ USD $8,352,960$ BRL $41,069,000$ GSI $2/2/2024$ $$ $(87,915)$ USD $8,52,33$ BRL $415,000$ CITI $3/4/2024$ $315$ $$ USD $426,701$ BRL $2,104,000$ GSI $3/4/2024$ $$ $(3,825)$ USD $5,291,251$ CAD $7,053,000$ BARC $1/31/2024$ $$ $(3,3753)$ USD $136,519$ CAD $185,000$ BARC $3/20/2024$ $$ $(54,370)$ USD $1,910,594$ CHF $1,648,000$ CITI $1/31/2024$ $$ $(54,370)$ USD $12,590$ CLP $11,150,000$ BOA $3/20/2024$ $$ $(110,11,11,11,11,11,11,11,11,11,11,11,11,$								(2,145)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		3,744,482					_	(25,285)
USD         8,483,052         BRL         41,069,000         GSI         1/3/2024         28,464            USD         8,345,661         BRL         41,069,000         MSI         1/3/2024          (108,925)           USD         8,352,960         BRL         41,069,000         GSI         2/2/2024          (87,915)           USD         8,52,33         BRL         415,000         CITI         3/4/2024         315            USD         426,701         BRL         2,104,000         GSI         3/4/2024          (3,825)           USD         426,701         BRL         2,104,000         GSI         3/4/2024          (3,825)           USD         5,291,251         CAD         7,053,000         BARC         1/31/2024          (3,3753)           USD         136,519         CAD         185,000         BARC         3/20/2024          (54,370)           USD         1,910,594         CHF         1,648,000         CITI         1/31/2024          (54,370)           USD         12,590         CLP         11,150,000         BOA         3/20/2024	USD	52,645	AUD	80,000	JPM	3/20/2024	_	(1,997)
USD         8,352,960         BRL         41,069,000         GSI         2/2/2024          (87,915)           USD         85,233         BRL         415,000         CITI         3/4/2024         315          (3,825)           USD         426,701         BRL         2,104,000         GSI         3/4/2024          (3,825)           USD         5,291,251         CAD         7,053,000         BARC         1/31/2024          (33,753)           USD         136,519         CAD         185,000         BARC         3/20/2024          (3,246)           USD         1,910,594         CHF         1,648,000         CITI         1/31/2024          (54,370)           USD         12,590         CLP         11,150,000         BOA         3/20/2024          (11)           USD         12,727         CLP         11,150,000         HSBC         3/20/2024          (11)	USD	8,483,052	BRL		GSI	1/3/2024	28,464	—
USD         85,233         BRL         415,000         CITI         3/4/2024         315            USD         426,701         BRL         2,104,000         GSI         3/4/2024          (3,825)           USD         5,291,251         CAD         7,053,000         BARC         1/31/2024          (3,375)           USD         136,519         CAD         185,000         BARC         3/20/2024          (3,246)           USD         1,910,594         CHF         1,648,000         CITI         1/31/2024          (54,370)           USD         12,590         CLP         11,150,000         BOA         3/20/2024          (11)           USD         12,727         CLP         11,150,000         HSBC         3/20/2024         126	USD	8,345,661	BRL	41,069,000	MSI	1/3/2024	_	(108,925)
USD         426,701         BRL         2,104,000         GSI         3/4/2024          (3,825)           USD         5,291,251         CAD         7,053,000         BARC         1/31/2024          (3,3,753)           USD         136,519         CAD         185,000         BARC         3/20/2024          (3,246)           USD         1,910,594         CHF         1,648,000         CITI         1/31/2024          (54,370)           USD         12,590         CLP         11,150,000         BOA         3/20/2024          (11)           USD         12,727         CLP         11,150,000         HSBC         3/20/2024         126		8,352,960	BRL	41,069,000		2/2/2024		(87,915)
USD         5,291,251         CAD         7,053,000         BARC         1/31/2024          (33,753)           USD         136,519         CAD         185,000         BARC         3/20/2024          (3,246)           USD         1,910,594         CHF         1,648,000         CITI         1/31/2024          (54,370)           USD         12,590         CLP         11,150,000         BOA         3/20/2024          (11)           USD         12,727         CLP         11,150,000         HSBC         3/20/2024         126						3/4/2024	315	_
USD         136,519         CAD         185,000         BARC         3/20/2024         —         (3,246           USD         1,910,594         CHF         1,648,000         CITI         1/31/2024         —         (54,370           USD         12,590         CLP         11,150,000         BOA         3/20/2024         —         (11           USD         12,727         CLP         11,150,000         HSBC         3/20/2024         126         —				· · ·			—	(3,825)
USD         1,910,594         CHF         1,648,000         CITI         1/31/2024         —         (54,370)           USD         12,590         CLP         11,150,000         BOA         3/20/2024         —         (11)           USD         12,727         CLP         11,150,000         HSBC         3/20/2024         126         —         (11)							—	(33,753)
USD 12,590 CLP 11,150,000 BOA 3/20/2024 — (11 USD 12,727 CLP 11,150,000 HSBC 3/20/2024 126 —							—	(3,246)
USD 12,727 CLP 11,150,000 HSBC 3/20/2024 126 —							—	(54,370)
								(11)
USD 780,689 CNY 5,565,000 HSBC 1/31/2024 — (1.73)								
	USD	780,689	CNY	5,565,000	HSBC	1/31/2024	_	(1,731)

#### **Opportunistic Fixed Income Trust (continued)** FORWARD FOREIGN CURRENCY CONTRACTS (continued)

	Contract to buy	Co	ntract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
USD	201,710	COP	820,595,000	CITI	3/20/2024	_	\$(6,813)
USD	53,506	COP	215,200,000	GSI	3/20/2024	—	(1,179)
USD	103,864	COP	413,700,000	SSB	3/20/2024	_	(1,263)
USD	679,896	CZK	15,238,000	MSI	1/31/2024		(864)
USD	161,782	CZK	3,624,000	HSBC	3/20/2024	\$62	_
USD	53,544	CZK	1,220,000	MSI	3/20/2024	—	(898)
USD USD	84,445 8,489,779	EUR EUR	77,000 7,744,386	GSI BARC	1/9/2024 1/31/2024		(579) (69,005)
USD	758,893	EUR	687,000	BARC	3/20/2024		(1,853)
USD	50,427	EUR	46,000	GSI	3/20/2024	_	(1,855) (511)
USD	29,886	EUR	27,000	MSI	3/20/2024	_	(12)
USD	697,036	GBP	549,000	BARC	1/31/2024	_	(2,853)
USD	157,740	GBP	124,000	CITI	1/31/2024	_	(341)
USD	163,319	GBP	128,000	GSI	3/20/2024	102	
USD	259,770	HKD	2,026,000	BARC	1/31/2024	151	_
USD	69,689	HUF	25,100,000	GSI	3/20/2024	_	(2,047)
USD	52,580	HUF	18,800,000	JPM	3/20/2024	_	(1,150)
USD	821,026	INR	68,366,000	CITI	1/31/2024	518	—
USD	492,865	JPY	70,767,000	MSI	1/31/2024	—	(11,080)
USD	3,804,565	KRW	4,963,397,000	JPM	1/31/2024	—	(33,017)
USD	26,029	KZT	12,800,000	GSI	2/7/2024	_	(1,830)
USD	22,154	KZT	10,900,000	GSI	2/9/2024	—	(1,558)
USD	50,107	KZT	23,500,000	BOA	2/14/2024	—	(953)
USD	640,083	MXN	11,140,000	GSI	1/24/2024	_	(13,763)
USD	1,215,164	MXN	20,884,000	JPM	1/31/2024	_	(9,212)
USD USD	188,930 247,973	MXN	3,345,000	CITI HSBC	3/13/2024 3/13/2024	—	(5,837)
USD	500,876	MXN MXN	4,435,000 8,867,000	BOA	3/20/2024		(10,260) (14,823)
USD	500,579	MXN	8,867,000	BARC	3/20/2024	_	(14,823) (15,120)
USD	37,278	MXN	640,000	GSI	3/20/2024	56	(13,120)
USD	74,083	MXN	1,300,000	JPM	3/20/2024		(1,524)
USD	524,581	MXN	9,710,000	CITI	5/6/2024	_	(35,712)
USD	311,478	MXN	5,570,000	BARC	7/24/2024	_	(5,698)
USD	310,991	MXN	5,570,000	MSI	7/24/2024	_	(6,185)
USD	431,367	MXN	7,780,000	CITI	9/13/2024	_	(7,921)
USD	534,308	MXN	9,710,000	MSI	11/6/2024	_	(9,247)
USD	4,479,550	NOK	45,999,000	CITI	1/31/2024	—	(51,068)
USD	1,313,823	NZD	2,065,000	BARC	1/31/2024	8,294	_
USD	7,005,752	NZD	11,174,000	MSI	1/31/2024	_	(58,646)
USD	189,574	NZD	310,000	MSI	3/20/2024	—	(6,432)
USD	200,181	PEN	754,000	BOA	3/20/2024	—	(3,152)
USD	64,961	PEN	245,000	CITI	3/20/2024	_	(1,109)
USD	66,693	PEN	251,000	DB	3/20/2024	_	(995)
USD USD	1,443,042 156,339	PHP PHP	80,731,000 8,710,000	BARC BOA	1/31/2024 3/20/2024	_	(15,143) (982)
USD	50,955	PHP	2.840.000	JPM	3/20/2024	_	(341)
USD	955,773	PLN	3,786,000	MSI	1/31/2024		(6,083)
USD	84,703	PLN	335,000	BOA	3/20/2024		(347)
USD	48,454	PLN	195,000	BARC	3/20/2024	_	(1,052)
USD	117,224	RON	541,000	CITI	3/20/2024	_	(2,704)
USD	3,750,110	SEK	38,208,000	BARC	1/31/2024	_	(42,302)
USD	3,061,258	SEK	30,624,000	CITI	1/31/2024	21,611	—
USD	1,888,826	SGD	2,513,000	MSI	1/31/2024	_	(17,794)
USD	16,408	THB	560,000	BARC	3/20/2024	_	(108)
USD	71,604	TRY	2,156,000	GSI	1/31/2024	348	—
USD	209,706	TRY	6,638,000	GSI	3/20/2024	137	—
USD	34,708	UYU	1,362,000	CITI	1/16/2024	117	_
USD	87,897	UYU	3,406,000	DB	1/16/2024	1,396	—
USD	52,462	UYU	2,044,000	HSBC	1/16/2024	551	—
USD	88,162	UYU	3,545,000	HSBC	4/15/2024	334	—
USD	88,647	UYU	3,545,000	CITI	5/13/2024	1,254	(22,222)
USD	1,570,967	ZAR	29,232,000	HSBC	1/31/2024	144	(23,333)
USD USD	60,855 114,704	ZAR ZAR	1,118,000 2,210,000	BARC GSI	3/20/2024 3/20/2024	144	(5,306)
USD	25,893	ZAR ZAR	480,000	HSBC	3/20/2024	_	(5,306) (173)
030	23,093	LAN	+00,000	HODC	512012024	_	(175)

#### **Opportunistic Fixed Income Trust (continued)** FORWARD FOREIGN CURRENCY CONTRACTS (continued)

Cont	tract to buy	Contra	act to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
ZAR	1,080,000	USD	58,545	MSI	3/20/2024	\$102	_
						\$632,312	\$(872,934)

#### **SWAPS**

#### Interest rate swaps

Interest rate swa	ips							Unamortized		
Counterparty (OTC)/ Centrally cleared	Notional amount	Currency	Payments made	Payments received	Fixed payment frequency	Floating payment frequency	Maturity date	upfront payment paid	Unrealized appreciation (depreciation)	Value
			CAD CORRA Compounded							
Centrally cleared	6,855,000	CAD	OIS	Fixed 4.500%	Semi-Annual	Semi-Annual	Sep 2025	\$(2,831)	\$37,933	\$35,102
Centrally cleared	52,320,000	MXN	MXN TIIE Banxico	Fixed 7.840%	Monthly	Monthly	Mar 2027	1,598	(105,072)	(103,474)
Centrally cleared	8,500,000	NZD	NZD BBR FRA	Fixed 2.660%	Semi-Annual	Quarterly	Mar 2027	(13,729)	(217,626)	(231,355)
Centrally cleared	6,540,000	NZD	NZD BBR FRA	Fixed 2.750%	Semi-Annual	Quarterly	Mar 2027	4,571	(170,465)	(165,894)
Centrally cleared	39,115,000	MXN	MXN TIIE Banxico	Fixed 8.840%	Monthly	Monthly	Jun 2028	(2,653)	15,324	12,671
Centrally cleared	55,310,000	MXN	MXN TIIE Banxico	Fixed 9.053%	Monthly	Monthly	Jun 2028	_	44,047	44,047
Centrally cleared	4,000,000	AUD	AUD BBR BBSW	Fixed 4.190%	Semi-Annual	Semi-Annual	Sep 2028	(546)	31,310	30,764
Centrally cleared	24,530,000	CNY	Fixed 2.445%	CNY CNREPOFIX Reuters	Quarterly	Quarterly	Sep 2028	_	(29,626)	(29,626)
Centrally cleared	9,355,000	CNY	Fixed 2.468%	CNY CNREPOFIX Reuters	Quarterly	Quarterly	Sep 2028	_	(12,641)	(12,641)
Centrally cleared	15,265,000	CNY	Fixed 2.467%	CNY CNREPOFIX Reuters	Quarterly	Quarterly	Sep 2028	_	(20,502)	(20,502)
Centrally cleared	12,020,000	CNY	Fixed 2.400%	CNY CNREPOFIX Reuters	Quarterly	Quarterly	Sep 2028	_	(11,336)	(11,336)
Centrally cleared	12,025,000	CNY	Fixed 2.362%	CNY CNREPOFIX Reuters	Quarterly	Quarterly	Sep 2028	_	(8,447)	(8,447)
			CAD CORRA Compounded							
Centrally cleared	2,360,000	CAD	OIS	Fixed 3.910%	Semi-Annual	Semi-Annual	Dec 2028	(443)	63,519	63,076
Centrally cleared	6,320,000	PLN	Fixed 4.309%	PLN WIBOR WIBO	Annual	Semi-Annual	Dec 2028	—	6,849	6,849
Centrally cleared	5,100,000	PLN	Fixed 4.398%	PLN WIBOR WIBO	Annual	Semi-Annual	Dec 2028	_	450	450
Centrally cleared	17,445,000	MXN	MXN TIIE Banxico	Fixed 6.940%	Monthly	Monthly	Sep 2031	(241)	(90,631)	(90,872)
Centrally cleared	16,930,000	MXN	MXN TIIE Banxico	Fixed 8.852%	Monthly	Monthly	Dec 2033	—	25,874	25,874
Centrally cleared	3,620,000	ILS	Fixed 3.850%	ILS TELBOR Reuters	Annual	Quarterly	Mar 2034	—	(12,276)	(12,276)
Centrally cleared	3,585,000	ILS	Fixed 3.905%	ILS TELBOR Reuters	Annual	Quarterly	Mar 2034	—	(16,637)	(16,637)
Centrally cleared	1,212,830,000	KRW	Fixed 3.493%	KRW CD KSDA Bloomberg	Quarterly	Quarterly	Mar 2034	—	(43,446)	(43,446)
Centrally cleared	1,212,830,000	KRW	Fixed 3.460%	KRW CD KSDA Bloomberg	Quarterly	Quarterly	Mar 2034	—	(40,737)	(40,737)
				CAD CORRA Compounded						
Centrally cleared	645,000	CAD	Fixed 3.873%	OIS	Semi-Annual	Semi-Annual	Dec 2053	—	(86,353)	(86,353)
				CAD CORRA Compounded						
Centrally cleared	645,000	CAD	Fixed 3.866%	OIS	Semi-Annual	Semi-Annual	Dec 2053		(85,689)	(85,689)
								\$(14,274)	\$(726,178)	\$(740,452)

#### Credit default swaps - Buyer

Credit default sw	aps - Duyer							Unamortized		
Counterparty (OTC)/ Centrally <u>cleared</u>	Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
	Federative Republic of									
BARC	Brazil Federative Republic of	585,000	USD	\$585,000	1.000%	Quarterly	Dec 2026	\$21,215	\$(26,576)	\$(5,361)
BARC	Brazil	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	12,744	(5,981)	6,763
BARC	Republic of Chile	1,445,000	USD	1,445,000	1.000%	Quarterly	Dec 2028	(23,637)	(10,102)	(33,739)
BARC	Republic of Colombia	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	22,420	(10,381)	12,039
BARC	Republic of Colombia	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	21,110	(9,071)	12,039
BARC	Republic of Colombia	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	20,598	(8,559)	12,039
BARC	Republic of Colombia	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	21,139	(9,100)	12,039
BARC	Republic of Colombia	500,000	USD	500,000	1.000%	Quarterly	Jun 2024	13,855	(1,816)	12,039
BARC	Republic of Indonesia	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	(3,031)	(3,844)	(6,875)
BARC	Republic of Indonesia	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	(5,794)	(1,081)	(6,875)
BARC	United Mexican States	535,000	USD	535,000	1.000%	Quarterly	Dec 2028	1,043	(4,114)	(3,071)
BARC	United Mexican States	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	327	(3,197)	(2,870)
BARC	United Mexican States Federative Republic of	500,000	USD	500,000	1.000%	Quarterly	Jun 2024	(2,774)	(96)	(2,870)
BOA	Brazil Federative Republic of	2,345,000	USD	2,345,000	1.000%	Quarterly	Dec 2027	119,953	(123,585)	(3,632)
BOA	Brazil	620,000	USD	620,000	1.000%	Quarterly	Dec 2027	31,814	(32,774)	(960)
BOA	Republic of South Africa	580,000	USD	580,000	1.000%	Quarterly	Dec 2028	37,548	(11,791)	25,757

The accompanying notes are an integral part of the financial statements.

### **Opportunistic Fixed Income Trust (continued)**

### Credit default swaps - Buyer (continued)

Counterparty (OTC)/ Centrally cleared	aps - Buyer (continued) Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
BOA	Republic of South Africa Federative Republic of	1,650,000	USD	1,650,000	1.000%	Quarterly	Dec 2028	\$100,155	\$(26,880)	\$73,275
CITI	Brazil	485,000	USD	485,000	1.000%	Quarterly	Dec 2027	25,277	(26,028)	(751)
GSI	Government of Malaysia	2,075,000	USD	2,075,000	1.000%	Quarterly	Dec 2028	(49,554)	(6,644)	(56,198)
GSI	Government of Malaysia	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	(12,908)	(634)	(13,542)
GSI	Republic of Colombia	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	17,114	(5,075)	12,039
GSI	Republic of Indonesia	1,145,000	USD	1,145,000	1.000%	Quarterly	Dec 2028	(5,944)	(9,800)	(15,744)
GSI	Republic of Indonesia	1,540,000	USD	1,540,000	1.000%	Quarterly	Dec 2028	(16,522)	(4,653)	(21,175)
GSI	Republic of Indonesia	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	(5,378)	(1,497)	(6,875)
GSI	Republic of South Africa Republic of the	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	31,493	(9,289)	22,204
GSI	Philippines	800,000	USD	800,000	1.000%	Quarterly	Dec 2028	(7,295)	(6,523)	(13,818)
GSI	United Mexican States	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	542	(3,412)	(2,870)
JPM	Republic of South Africa	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	31,399	(9,195)	22,204
JPM	Republic of South Africa	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	28,778	(6,574)	22,204
MSI	Government of Japan Federative Republic of	9,570,000	USD	9,570,000	1.000%	Quarterly	Dec 2024	(67,804)	(23,441)	(91,245)
MSI	Brazil People's Republic of	2,495,000	USD	2,495,000	1.000%	Quarterly	Dec 2028	72,783	(39,033)	33,750
MSI	China	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	(9,173)	(115)	(9,288)
MSI	Republic of Chile	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	(8,625)	(3,049)	(11,674)
MSI	Republic of Colombia	10,000	USD	10,000	1.000%	Quarterly	Dec 2028	486	(245)	241
MSI	Republic of Peru	2,890,000	USD	2,890,000	1.000%	Quarterly	Dec 2028	(26,685)	(13,349)	(40,034)
MSI	Republic of South Africa	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	29,907	(7,703)	22,204
MSI	Republic of South Africa	500,000	USD	500,000	1.000%	Quarterly	Jun 2024	23,259	(1,055)	22,204
MSI	United Mexican States	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	(218)	(2,652)	(2,870)
MSI	United Mexican States	1,550,000	USD	1,550,000	1.000%	Quarterly	Dec 2028	(1,694)	(7,203)	(8,897)
MSI	United Mexican States	500,000	USD	500,000	1.000%	Quarterly	Dec 2028	(1,097)	(1,773)	(2,870)
				\$41,820,000				\$436,826	\$(477,890)	\$(41,064)
Centrally cleared	CDX.EM.40	24,060,000	USD	24,060,000	1.000%	Quarterly	Dec 2028	1,146,483	(454,258)	692,225
Centrally cleared	CDX.EM.IG.40	3,090,000	USD	3,090,000	1.000%	Quarterly	Dec 2028	(40,542)	(5,930)	(46,472)
Centrally cleared	CDX.NA.HY.41	1,445,400	USD	1,445,400	5.000%	Quarterly	Dec 2028	(62,608)	(24,333)	(86,941)
Centrally cleared	CDX.NA.IG.41 iTraxx Europe Crossover	14,770,000	USD	14,770,000	1.000%	Quarterly	Dec 2028	(238,756)	(53,983)	(292,739)
Centrally cleared	Series 40 Version 1 iTraxx Europe Senior Financials Series 40	1,380,000	EUR	1,506,507	5.000%	Quarterly	Dec 2028	(75,763)	(47,655)	(123,418)
Centrally cleared	Version 1 iTraxx Europe Series 40	3,870,000	EUR	4,210,543	1.000%	Quarterly	Dec 2028	(41,611)	(24,911)	(66,522)
Centrally cleared	Version 1 iTraxx Europe Sub Financials Series 40	2,840,000	EUR	3,099,797	1.000%	Quarterly	Dec 2028	(49,772)	(12,294)	(62,066)
Centrally cleared	Version 1	2,445,000	EUR	2,649,029	1.000%	Quarterly	Dec 2028	54,577	(27,712)	26,865
				\$54,831,276 \$96,651,276				\$692,008 \$1,128,834	\$(651,076) \$(1,128,966)	\$40,932 \$(132)

#### Credit default swaps - Seller

Counterparty (OTC)/ Centrally cleared	Reference obligation	Implied credit spread	Notional amount	Currency	USD notional amount	Received fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
BOA	Anglo American Capital PLC	1.498%	260,000	EUR	\$284,869	5.000%	Quarterly	Dec 2028	\$44,546	\$1,569	\$46,115
BOA	Anglo American Capital PLC	1.498%	260,000	EUR	285,675	5.000%	Quarterly	Dec 2028	44,325	1,790	46,115
GSI	CMBX.NA.BBB14	7.355%	25,000	USD	25,000	3.000%	Monthly	Dec 2072	(4,109)	(880)	(4,989)
					\$595,544				\$84,762	\$2,479	\$87,241
Centrally cleared	CDX.NA.HY.41	3.559%	277,200	USD	277,200	5.000%	Quarterly	Dec 2028	9,248	7,426	16,674
					\$277,200				\$9,248	\$7,426	\$16,674
					\$872,744				\$94,010	\$9,905	\$103,915

### **Opportunistic Fixed Income Trust (continued)**

#### Total return swaps

Pay/ receive		Floating/						Unamortized upfront	Unrealized	
total	Reference	fixed	Payment		Notional	Maturity	Counterparty	payment paid	appreciation	
return*	entity	rate	frequency	Currency	amount	date	(OTC)	(received)	(depreciation)	Value
	iBoxx \$ Liquid Leveraged	1-Day USD Compounded								
Pay	Loan Index	SOFR	At Maturity	USD	1,375,000	Dec 2028	GSI	_	\$(15,978)	\$(15,978)
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	3,450,000	Jun 2024	JPM	—	(81,284)	(81,284)
	iBoxx \$ Liquid Investment	1-Day USD Compounded								
Pay	Grade Index	SOFR	At Maturity	USD	3,890,000	Jun 2024	JPM	—	(126,639)	(126,639)
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	1,560,000	Mar 2024	MSI	—	(97,254)	(97,254)
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	2,420,000	Mar 2024	MSI	—	(201,625)	(201,625)
	iBoxx \$ Liquid High Yield	1-Day USD Compounded								
Pay	Index	SOFR	At Maturity	USD	6,110,000	Dec 2028	MSI	—	(148,984)	(148,984)
	iBoxx \$ Liquid Leveraged	1-Day USD Compounded								
Pay	Loan Index	SOFR	At Maturity	USD	1,225,000	Dec 2028	MSI		(14,235)	(14,235)
									\$(685,999)	\$(685,999)

\* Fund will pay or receive the total return of the reference asset depending on whether the return is positive or negative. For contracts where the fund has elected to receive the total return of the reference asset if positive, it will be responsible for paying the floating rate and the total return of the reference asset if negative. If the fund has elected to pay the total return of the reference asset if positive, it will receive the floating rate and the total return of the reference asset if negative. The total return of the reference asset is paid out at maturity while the floating rate is paid on a quarterly basis until maturity.

#### **Inflation swaps**

Counterparty (OTC)/	N. (* 1			<b>D</b> (	<b>D</b> (	Fixed	Floating		Unamortized upfront	Unrealized	
Centrally cleared	Notional amount	Currency	USD notional amount	Payments made	Payments received	payment frequency	payment frequency	Maturity date	payment paid (received)	appreciation (depreciation)	Value
					USA CPI All Urban						
BARC	2,970,000	USD	\$2,970,000	Fixed 3.243%	Consumers USA CPI All Urban	At Maturity	At Maturity	Apr 2027	—	\$(16,616)	\$(16,616)
BARC	2,990,000	USD	2,990,000	Fixed 3.243%	Consumers USA CPI All	At Maturity	At Maturity	Apr 2027	—	(16,728)	(16,728)
BARC	5,640,000	USD	5,640,000	Fixed 3.147%	Urban Consumers USA CPI All	At Maturity	At Maturity	Apr 2027	_	(4,455)	(4,455)
BOA	500,000	USD	500,000	Fixed 1.635%	Urban Consumers USA CPI All	At Maturity	At Maturity	Feb 2050	_	123,914	123,914
CITI	440,000	USD	440,000	Fixed 3.257%	Urban Consumers USA CPI All	At Maturity	At Maturity	Apr 2027	\$(38)	(2,745)	(2,783)
CITI	780,000	USD	780,000	Fixed 2.578%	Urban Consumers USA CPI All	At Maturity	At Maturity	Feb 2051	—	27,482	27,482
JPM	1,700,000	USD	1,700,000	Fixed 1.830%	Urban Consumers	At Maturity	At Maturity	Feb 2050	(38,544)	389,671	351,127
			\$15,020,000						\$(38,582)	\$500,523	\$461,941

74

### **Opportunistic Fixed Income Trust (continued)**

	Currency Abbreviations Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNY	Chinese Yuan Renminbi
COP	Colombian Peso
CZK	Czech Republic Koruna
EUR	Euro
GBP	Pound Sterling
HKD	Hong Kong Dollar
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
JPY	Japanese Yen
KRW	Korean Won
KZT	Kazakhstan Tenge
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PEN	Peruvian Nuevo Sol
PHP	Philippine Peso
PLN	Polish Zloty
RON	Romanian New Leu
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Bhat
TRY	Turkish Lira
USD	U.S. Dollar
UYU	Uruguayan Peso
ZAR	South African Rand
Derivatives	Abbreviations
BARC	Barclays Bank PLC
BBR	Bank Bill Rate
BBSW	Bank Bill Swap Rate
BBSW	Bank Bill Swap Rate
BBSW BOA CITI	Bank Bill Swap Rate Bank of America, N.A.
BBSW BOA CITI	Bank Bill Swap Rate Bank of America, N.A. Citibank, N.A.
BBSW BOA CITI CNREPOFI	Bank Bill Swap Rate Bank of America, N.A. Citibank, N.A. IX China Fixing Repo Rate
BBSW BOA CITI CNREPOFI CORRA CPI	Bank Bill Swap Rate Bank of America, N.A. Citibank, N.A. IX China Fixing Repo Rate Canadian Overnight Repo Rate Average Consumer Price Index
BBSW BOA CITI CNREPOFI CORRA CPI DB	Bank Bill Swap Rate Bank of America, N.A. Citibank, N.A. IX China Fixing Repo Rate Canadian Overnight Repo Rate Average Consumer Price Index Deutsche Bank AG
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI	Bank Bill Swap RateBank of America, N.A.Citibank, N.A.Citibank processorChina Fixing Repo RateCanadian Overnight Repo Rate AverageConsumer Price IndexDeutsche Bank AGGoldman Sachs International
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC	<ul> <li>Bank Bill Swap Rate</li> <li>Bank of America, N.A.</li> <li>Citibank, N.A.</li> <li>China Fixing Repo Rate</li> <li>Canadian Overnight Repo Rate Average</li> <li>Consumer Price Index</li> <li>Deutsche Bank AG</li> <li>Goldman Sachs International</li> <li>HSBC Bank PLC</li> </ul>
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC JPM	Bank Bill Swap RateBank of America, N.A.Citibank, N.A.Citibank of America, N.A.XChina Fixing Repo RateCanadian Overnight Repo Rate AverageConsumer Price IndexDeutsche Bank AGGoldman Sachs InternationalHSBC Bank PLCJPMorgan Chase Bank, N.A.
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC JPM KSDA	<ul> <li>Bank Bill Swap Rate</li> <li>Bank of America, N.A.</li> <li>Citibank, N.A.</li> <li>China Fixing Repo Rate</li> <li>Canadian Overnight Repo Rate Average</li> <li>Consumer Price Index</li> <li>Deutsche Bank AG</li> <li>Goldman Sachs International</li> <li>HSBC Bank PLC</li> <li>JPMorgan Chase Bank, N.A.</li> <li>Korea Securities Dealers Association</li> </ul>
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC JPM KSDA MSI	<ul> <li>Bank Bill Swap Rate</li> <li>Bank of America, N.A.</li> <li>Citibank, N.A.</li> <li>China Fixing Repo Rate</li> <li>Canadian Overnight Repo Rate Average</li> <li>Consumer Price Index</li> <li>Deutsche Bank AG</li> <li>Goldman Sachs International</li> <li>HSBC Bank PLC</li> <li>JPMorgan Chase Bank, N.A.</li> <li>Korea Securities Dealers Association</li> <li>Morgan Stanley &amp; Co. International PLC</li> </ul>
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC JPM KSDA MSI OIS	<ul> <li>Bank Bill Swap Rate</li> <li>Bank of America, N.A.</li> <li>Citibank, N.A.</li> <li>Citibank, N.A.</li> <li>China Fixing Repo Rate</li> <li>Canadian Overnight Repo Rate Average</li> <li>Consumer Price Index</li> <li>Deutsche Bank AG</li> <li>Goldman Sachs International</li> <li>HSBC Bank PLC</li> <li>JPMorgan Chase Bank, N.A.</li> <li>Korea Securities Dealers Association</li> <li>Morgan Stanley &amp; Co. International PLC</li> <li>Overnight Index Swap</li> </ul>
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC JPM KSDA MSI OIS OTC	Bank Bill Swap RateBank of America, N.A.Citibank, N.A.Citibank, N.A.XChina Fixing Repo RateCanadian Overnight Repo Rate AverageConsumer Price IndexDeutsche Bank AGGoldman Sachs InternationalHSBC Bank PLCJPMorgan Chase Bank, N.A.Korea Securities Dealers AssociationMorgan Stanley & Co. International PLCOvernight Index SwapOver-the-counter
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC JPM KSDA MSI OIS OTC SCB	Bank Bill Swap RateBank of America, N.A.Citibank, N.A.Citibank, N.A.XChina Fixing Repo RateCanadian Overnight Repo Rate AverageConsumer Price IndexDeutsche Bank AGGoldman Sachs InternationalHSBC Bank PLCJPMorgan Chase Bank, N.A.Korea Securities Dealers AssociationMorgan Stanley & Co. International PLCOvernight Index SwapOver-the-counterStandard Chartered Bank
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC JPM KSDA MSI OIS OTC SCB SOFR	Bank Bill Swap RateBank of America, N.A.Citibank, N.A.Citibank, N.A.XChina Fixing Repo RateCanadian Overnight Repo Rate AverageConsumer Price IndexDeutsche Bank AGGoldman Sachs InternationalHSBC Bank PLCJPMorgan Chase Bank, N.A.Korea Securities Dealers AssociationMorgan Stanley & Co. International PLCOvernight Index SwapOver-the-counterStandard Chartered BankSecured Overnight Financing Rate
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC JPM KSDA MSI OIS OTC SCB SOFR SSB	Bank Bill Swap RateBank of America, N.A.Citibank, N.A.Citibank, N.A.IXChina Fixing Repo RateCanadian Overnight Repo Rate AverageConsumer Price IndexDeutsche Bank AGGoldman Sachs InternationalHSBC Bank PLCJPMorgan Chase Bank, N.A.Korea Securities Dealers AssociationMorgan Stanley & Co. International PLCOvernight Index SwapOver-the-counterStandard Chartered BankSecured Overnight Financing RateState Street Bank and Trust Company
BBSW BOA CITI CNREPOFI CORRA CPI DB GSI HSBC JPM KSDA MSI OIS OTC SCB SOFR	Bank Bill Swap RateBank of America, N.A.Citibank, N.A.Citibank, N.A.XChina Fixing Repo RateCanadian Overnight Repo Rate AverageConsumer Price IndexDeutsche Bank AGGoldman Sachs InternationalHSBC Bank PLCJPMorgan Chase Bank, N.A.Korea Securities Dealers AssociationMorgan Stanley & Co. International PLCOvernight Index SwapOver-the-counterStandard Chartered BankSecured Overnight Financing Rate

See Notes to financial statements regarding investment transactions and other derivatives information.

75

### Select Bond Trust

	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OBLIGA	ATIONS -	
U.S. Government – 21.4%		
U.S. Treasury Bonds		
2.250%, 02/15/2052 \$	31,952,000	\$ 22,149,226
2.500%, 02/15/2045	83,239,000	63,030,782
3.000%, 08/15/2052	67,582,000	55,266,765
3.375%, 08/15/2042 to 11/15/2048	48,236,000	42,360,809
4.000%, 11/15/2042	230,551,000	224,057,748
4.125%, 08/15/2053	188,045,000	190,072,360
4.750%, 11/15/2043	181,298,000	194,470,433
U.S. Treasury Notes	207 145 000	407.041.109
4.375%, 11/30/2028 to 11/30/2030	397,145,000	407,941,108
4.500%, 11/15/2033	85,683,000	89,953,762
		1,289,302,993
U.S. Government Agency – 35.0%		
Federal Home Loan Mortgage Corp.	72 020 215	(0.040.017
2.000%, 06/01/2036 to 03/01/2052 2.500%, 08/01/2051 to 12/01/2051	73,929,215	62,242,317
3.000%, 03/01/2031 to 12/01/2031 3.000%, 03/01/2043 to 12/01/2049	37,074,348 86,691,378	31,960,858 78,518,264
3.500%, 04/01/2044 to 04/01/2052	107,879,550	100,386,535
4.000%, 08/01/2037 to 05/01/2052	48,480,327	47,435,597
4.000%, 05/01/2052 to 04/01/2053 (A)	37,727,906	35,767,301
4.500%, 12/01/2037 to 04/01/2053	103,751,265	101,824,908
5.000%, 09/01/2052 to 10/01/2053	163,194,817	162,254,654
5.500%, 09/01/2052 to 07/01/2053	47,717,745	48,453,341
Federal National Mortgage Association		
2.000%, 06/01/2036 to 07/01/2051	79,844,980	70,387,652
2.500%, 08/01/2035 to 03/01/2052	228,180,442	199,285,080
3.000%, 03/01/2033 to 02/01/2052	192,278,359	174,024,170
3.500%, 06/01/2042 to 04/01/2052	147,473,676	138,158,522
4.000%, TBA (A)	89,511,000	84,713,730
4.000%, 09/01/2037 to 09/01/2052	323,535,314	312,005,832
4.000%, 06/01/2052 (A) 4.500%, 11/01/2037 to 05/01/2053	8,491,656 206,144,869	8,040,611 202,206,351
5.000%, 09/01/2052 to 06/01/2053	171,603,970	170,693,665
5.500%, 10/01/2052 to 12/01/2052	72,723,677	73,813,016
	. , ,	2,102,172,404
TOTAL U.S. GOVERNMENT AND AGENCY O	BLIGATIONS	2,102,172,101
(Cost \$3,490,201,101)	DLIOAI IONS	\$ 3,391,475,397
CORPORATE BONDS – 30.0%		
Communication services – 1.6% Charter Communications Operating LLC		
1 0	12,055,000	11 570 171
4.200%, 03/15/2028 5.750%, 04/01/2048	11,676,000	11,579,171 10,362,199
6.384%, 10/23/2035	8,707,000	8,838,421
Netflix, Inc.	0,707,000	0,000,121
4.875%, 06/15/2030 (B)	9,050,000	9,163,587
Paramount Global		
4.200%, 05/19/2032 (C)	2,003,000	1,787,684
4.375%, 03/15/2043	3,432,000	2,535,581
4.950%, 05/19/2050	8,365,000	6,777,842
T-Mobile USA, Inc.		
3.875%, 04/15/2030	20,308,000	19,258,111
5.650%, 01/15/2053	5,738,000	5,974,253
WarnerMedia Holdings, Inc.	5 570 000	5 007 (0)
4.279%, 03/15/2032	5,570,000	5,097,686
5.050%, 03/15/2042 5.141%, 03/15/2052	1,660,000 15,923,000	1,463,424
J.141 /0, UJI 1JI 2UJ 2	13,923,000	13,667,598
		96,505,557
Consumer discretionary – 1.8%		
AutoNation, Inc.	C 447 000	( ))( 770
4.750%, 06/01/2030 Booking Holdings, Inc.	6,447,000	6,226,779
4.625%, 04/13/2030	5,795,000	5,838,359
	5,755,000	5,050,557

	Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
Consumer discretionary (continued)		
Expedia Group, Inc. 3.800%, 02/15/2028 \$	13,294,000	\$ 12,815,980
Ford Motor Company 3.250%, 02/12/2032	8,330,000	6,928,091
Ford Motor Credit Company LLC 6.800%, 05/12/2028	8,558,000	8,938,407
7.122%, 11/07/2033 General Motors Company	4,651,000	5,011,152
5.400%, 10/15/2029 General Motors Financial Company, Inc.	8,209,000	8,355,126
2.400%, 10/15/2028 3.600%, 06/21/2030	15,854,000 19,016,000	14,074,281 17,257,955
Hyundai Capital America 2.375%, 10/15/2027 (B)	2,708,000	2,438,952
LKQ Corp. 5.750%, 06/15/2028	2,166,000	2,216,839
Nissan Motor Acceptance Company LLC 1.850%, 09/16/2026 (B)	6,534,000	5,874,808
2.000%, 03/09/2026 (B) Tapestry, Inc.	3,856,000	3,543,352
7.700%, 11/27/2030 7.850%, 11/27/2033	3,446,000 2,757,000	3,627,619 2,941,394
Consumer staples – 0.7%		106,089,094
Anheuser-Busch Companies LLC		
4.700%, 02/01/2036 JBS USA LUX SA	6,307,000	6,286,422
3.625%, 01/15/2032	5,127,000	4,395,235
5.125%, 02/01/2028	3,366,000	3,347,323
5.750%, 04/01/2033	9,181,000	9,094,575
Kraft Heinz Foods Company 4.375%, 06/01/2046	12,433,000	10,851,388
5.000%, 06/04/2042	3,892,000	3,748,972
Pilgrim's Pride Corp.	6 510 000	6 608 205
6.250%, 07/01/2033	6,510,000	<u>6,698,295</u> 44,422,210
Energy – 4.0%		
Aker BP ASA	2 211 000	2.746.220
3.100%, 07/15/2031 (B) 3.750%, 01/15/2030 (B)	3,211,000 2,039,000	2,746,339 1,872,123
4.000%, 01/15/2030 (B)	9,819,000	9,015,790
Cheniere Energy Partners LP	- , ,	- , ,
3.250%, 01/31/2032	14,081,000	11,997,460
4.500%, 10/01/2029 Columbia Pipelines Operating	3,497,000	3,344,764
Company LLC	2 201 000	2 2 4 9 9 2 9
5.927%, 08/15/2030 (B) 6.036%, 11/15/2033 (B)	2,291,000 3,553,000	2,368,928 3,720,950
Continental Resources, Inc.	5,555,000	5,720,950
2.875%, 04/01/2032 (B)	4,260,000	3,455,863
4.900%, 06/01/2044	4,244,000	3,429,671
5.750%, 01/15/2031 (B)	4,181,000	4,162,015
Enbridge, Inc. 5.750%, (5.750% to 7-15-30, then 5 Year CMT + 5.314% to 7-15-50,		
then 5 Year CMT + 6.064%),	7 510 000	( 007 075
07/15/2080 6.250%, (6.250% to 3-1-28, then 3 month CME Tarm SOER + 2.002%	7,510,000	6,927,975
month CME Term SOFR + 3.903% to 3-1-48, then 3 month CME Term		
SOFR + 4.653%), 03/01/2078	8,767,000	8,103,678
8.500%, (8.500% to 1-15-34, then 5 Year CMT + 4.431% to 1-15-54,		
then 5 Year CMT + $5.181\%$ ), 01/15/2084	2 720 000	2.056.762
01/15/2084	3,720,000	3,956,763

Shares or

### Select Bond Trust (continued)

### Select Bond Trust (continued)

Shares or

		Principal Amount	Value
CORPORATE BONDS (continued)	-		
Energy (continued)			
Energy Transfer LP			
4.200%, 04/15/2027	\$	4,899,000	\$ 4,759,310
5.150%, 03/15/2045		4,125,000	3,782,114
5.250%, 04/15/2029 5.400%, 10/01/2047		16,595,000 8,136,000	16,719,136 7,580,983
5.500%, 06/01/2027		5,267,000	5,331,162
Enterprise Products Operating LLC		0,207,000	0,001,102
5.250%, (5.250% to 8-16-27, then 3			
month CME Term SOFR + 3.295%),			
08/16/2077 Kinder Merson Energy Portners LD		11,320,000	10,822,018
Kinder Morgan Energy Partners LP 7.750%, 03/15/2032		3,697,000	4,186,523
MPLX LP		5,077,000	1,100,525
4.125%, 03/01/2027		1,356,000	1,327,366
4.250%, 12/01/2027		4,887,000	4,780,849
4.950%, 09/01/2032		3,979,000	3,893,409
5.000%, 03/01/2033 Occidental Petroleum Corp.		4,017,000	3,935,029
6.450%, 09/15/2036		9,319,000	9,859,513
6.625%, 09/01/2030		3,170,000	3,371,327
ONEOK, Inc.		-, -,	
5.650%, 11/01/2028		2,845,000	2,945,133
6.050%, 09/01/2033		10,670,000	11,305,053
6.625%, 09/01/2053		6,815,000	7,626,921
Ovintiv, Inc. 5.650%, 05/15/2028		2,243,000	2,288,624
6.250%, 07/15/2033		2,249,000	2,324,947
7.200%, 11/01/2031		1,177,000	1,277,211
Sabine Pass Liquefaction LLC			
4.200%, 03/15/2028		4,128,000	4,040,903
4.500%, 05/15/2030 5.000%, 03/15/2027		12,438,000 6,022,000	12,155,234 6,047,986
Targa Resources Corp.		0,022,000	0,047,980
4.950%, 04/15/2052		6,464,000	5,670,832
6.150%, 03/01/2029		5,670,000	5,929,105
Targa Resources Partners LP			
4.000%, 01/15/2032		4,769,000	4,354,717
The Williams Companies, Inc. 4.650%, 08/15/2032		5,495,000	5,356,546
Var Energi ASA		5,475,000	5,550,540
7.500%, 01/15/2028 (B)		1,397,000	1,480,476
8.000%, 11/15/2032 (B)		12,131,000	13,581,868
Western Midstream Operating LP		6 10 4 000	5 502 000
4.050%, 02/01/2030 6.150%, 04/01/2033		6,184,000 1,540,000	5,782,908 1,599,857
0.13070, 04/01/2033		1,540,000	239,219,379
Financials – 9.9%			239,219,379
Ally Financial, Inc.			
6.992%, (6.992% to 6-13-28, then			
Overnight SOFR + 3.260%),			
06/13/2029		5,910,000	6,103,600
Ares Capital Corp.		10.012.000	0.047.000
2.150%, 07/15/2026 2.875%, 06/15/2028		10,912,000 6,780,000	9,947,089 6,006,625
3.250%, 07/15/2025		3,689,000	3,534,153
3.875%, 01/15/2026		7,415,000	7,123,237
Athene Holding, Ltd.			
3.500%, 01/15/2031		13,028,000	11,471,073
Banco Santander SA 4.379%, 04/12/2028		5 040 000	1 905 069
4.379%, 04/12/2028 Bank of America Corp.		5,040,000	4,895,068
2.087%, (2.087% to 6-14-28, then			
Overnight SOFR + $1.060\%$ ),			
06/14/2029		11,760,000	10,364,303

	Principal Amount	Value
CORPORATE BONDS (continued)		
Financials (continued)		
Bank of America Corp. (continued)		
2.592%, (2.592% to 4-29-30, then		
Overnight SOFR $+ 2.150\%$ ),	10 5 10 000	¢ 0.004.000
04/29/2031 5 2.687%, (2.687% to 4-22-31, then	\$ 10,542,000	\$ 9,084,988
Overnight SOFR $+ 1.320\%$ ),		
04/22/2032	17,919,000	15,131,353
3.846%, (3.846% to 3-8-32, then 5		
Year CMT + 2.000%), 03/08/2037	8,914,000	7,826,545
3.970%, (3.970% to 3-5-28, then 3		
month CME Term SOFR + 1.332%), 03/05/2029	7,807,000	7,456,568
4.271%, (4.271% to 7-23-28, then 3	7,807,000	7,450,508
month CME Term SOFR +		
1.572%), 07/23/2029	13,117,000	12,664,322
Blackstone Private Credit Fund		
2.350%, 11/22/2024	7,493,000	7,247,478
2.700%, 01/15/2025	5,893,000	5,684,031
3.250%, 03/15/2027 4.000%, 01/15/2029	1,690,000 8,340,000	1,550,315 7,592,627
7.300%, 11/27/2028 (B)	2,907,000	3,021,910
BNP Paribas SA	2,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0,021,010
9.250%, (9.250% to 11-17-27, then 5		
Year CMT + 4.969%),		
11/17/2027 (B)(D)	2,997,000	3,204,887
BPCE SA 4.500%, 03/15/2025 (B)	7,805,000	7,655,535
Cantor Fitzgerald LP	7,005,000	7,055,555
7.200%, 12/12/2028 (B)	11,195,000	11,475,082
Citigroup, Inc.		
2.561%, (2.561% to 5-1-31, then		
Overnight SOFR + $1.167\%$ ),	5 ( ( 5 000	4 70( 4(0
05/01/2032 4.600%, 03/09/2026	5,665,000 11,011,000	4,726,469 10,869,271
6.174%, (6.174% to 5-25-33, then	11,011,000	10,009,271
Overnight SOFR $+ 2.661\%$ ),		
05/25/2034	7,532,000	7,793,927
Citizens Financial Group, Inc.	0.001.000	0 (00 000
3.250%, 04/30/2030 CNA Financial Corp.	9,801,000	8,608,293
2.050%, 08/15/2030	2,944,000	2,447,859
CNO Financial Group, Inc.	2,7 1 1,000	2,117,007
5.250%, 05/30/2029	8,650,000	8,539,472
Corebridge Financial, Inc.		
6.875%, (6.875% to 12-15-27, then 5 Year CMT + 3.846%), 12/15/2052	1,743,000	1,737,085
Credit Agricole SA	1,745,000	1,757,005
3.250%, 01/14/2030 (B)	11,547,000	10,192,746
6.316%, (6.316% to 10-3-28, then		
Overnight SOFR $+$ 1.860%),		
10/03/2029 (B) Deutsche Bank AG	7,198,000	7,538,899
2.311%, (2.311% to 11-16-26, then		
Overnight SOFR $+ 1.219\%$ ),		
11/16/2027	7,009,000	6,408,968
2.552%, (2.552% to 1-7-27, then		
Overnight SOFR + 1.318%),		
01/07/2028	10,197,000	9,360,100
6.819%, (6.819% to 11-20-28, then Overnight SOFR + 2.510%),		
11/20/2029	4,359,000	4,589,349
Discover Financial Services	1,559,000	1,000,040
4.100%, 02/09/2027	3,143,000	3,016,069
6.700%, 11/29/2032	7,827,000	8,199,092

Shares or

Portfolio of Investments — December 31, 2023 (showing percentage of total net assets)

### Select Bond Trust (continued)

		Shares or Principal	¥7-1	
	-	Amount	Value	
CORPORATE BONDS (continued)				CORPORATE BON
<b>Financials (continued)</b> Fifth Third Bancorp				Financials (continue
6.339%, (6.339% to 7-27-28, then				Santander Holdings 2.490%, (2.490%)
Overnight SOFR + $2.340\%$ ),				Overnight SOF
07/27/2029	\$	6,330,000	\$ 6,590,662	01/06/2028
Huntington Bancshares, Inc.				3.244%, 10/05/202
6.208%, (6.208% to 8-21-28, then				3.450%, 06/02/202
Overnight SOFR $+ 2.020\%$ ),		4 2 ( 0 0 0 0	4 202 (1(	4.400%, 07/13/202
08/21/2029 ING Groep NV		4,260,000	4,392,616	SBL Holdings, Inc. 5.000%, 02/18/202
6.114%, (6.114% to 9-11-33, then				Societe Generale SA
Overnight SOFR $+ 2.090\%$ ),				6.221%, (6.221%
09/11/2034		3,038,000	3,186,153	Year CMT $+ 3$ .
Jefferies Financial Group, Inc.				06/15/2033 (B)
5.875%, 07/21/2028		5,365,000	5,501,289	6.446%, (6.446%
JPMorgan Chase & Co.				Year CMT $+ 2$ .
2.522%, (2.522% to 4-22-30, then				01/10/2029 (B)
Overnight SOFR + $2.040\%$ ),		11 242 000	0 700 000	Teachers Insurance &
04/22/2031 2.956%, (2.956% to 5-13-30, then 3		11,243,000	9,722,238	Association of An 4.270%, 05/15/204
2.936%, (2.936% to 5-13-50, then 5 month CME Term SOFR +				The Charles Schwab
2.515%), 05/13/2031		11,196,000	9,838,750	5.643%, (5.643%
4.600%, (4.600% to 2-1-25, then 3		11,190,000	2,000,700	Overnight SOF
month CME Term SOFR +				05/19/2029
3.125%), 02/01/2025 (D)		7,030,000	6,779,170	6.196%, (6.196%
Lazard Group LLC				Overnight SOF
4.375%, 03/11/2029		4,640,000	4,488,484	11/17/2029
M&T Bank Corp.				The Goldman Sachs
5.125%, (5.125% to 11-1-26, then 3 month LIPOP + $3.520%$ )				2.615%, (2.615%
month LIBOR + 3.520%), 11/01/2026 (D)		3,746,000	3,235,907	Overnight SOF 04/22/2032
Macquarie Bank, Ltd.		5,740,000	5,255,907	2.650%, (2.650%)
3.624%, 06/03/2030 (B)		5,613,000	4,877,595	Overnight SOF
MetLife, Inc.		-,,	.,,	10/21/2032
6.400%, (6.400% to 12-15-36, then 3				The PNC Financial S
month LIBOR + 2.205%), 12/15/2036		5,277,000	5,442,012	3.400%, (3.400%
Morgan Stanley				Year CMT $+ 2$ .
2.239%, (2.239% to 7-21-31, then				09/15/2026 (D)
Overnight SOFR + 1.178%),		4 496 000	2 ((1 ((0	5.582%, (5.582%
07/21/2032 2.484%, (2.484% to 9-16-31, then		4,486,000	3,661,660	Overnight SOF 06/12/2029
2.484%, (2.484% to 9-10-51, then Overnight SOFR + 1.360%),				5.939%, (5.939%
09/16/2036		11,122,000	8,815,158	Overnight SOF
4.431%, (4.431% to 1-23-29, then 3		,,000	5,010,100	08/18/2034
month CME Term SOFR +				6.250%, (6.250%
1.890%), 01/23/2030		1,512,000	1,472,654	Year CMT + 2.
5.123%, (5.123% to 2-1-28, then				03/15/2030 (D)
Overnight SOFR + 1.730%),				8.679%, (3 month
02/01/2029		2,845,000	2,857,938	+ 3.302%), 03/
5.164%, (5.164% to 4-20-28, then				Truist Financial Cor
Overnight SOFR + 1.590%), 04/20/2029		8,928,000	8,979,034	5.867%, (5.867% Overnight SOF
5.449%, (5.449% to 7-20-28, then		8,928,000	0,979,034	06/08/2034
Overnight SOFR + $1.630\%$ ),				7.161%, (7.161%
07/20/2029		4,448,000	4,532,297	Overnight SOF
National Rural Utilities Cooperative		, ,,,,,,	,,	10/30/2029
Finance Corp.				U.S. Bancorp
5.600%, 11/13/2026		5,314,000	5,453,002	5.836%, (5.836%
NatWest Group PLC				Overnight SOF
3.754%, (3.754% to 11-1-24, then 5		0.405.000	0.040.007	06/12/2034
Year CMT + 2.100%), 11/01/2029		3,137,000	3,060,027	6.787%, (6.787%
NatWest Markets PLC		11 126 000	10 426 205	Overnight SOF
1.600%, 09/29/2026 (B)		11,436,000	10,436,305	10/26/2027

$\begin{array}{l lllllllllllllllllllllllllllllllllll$	Select Dona Hast (continued	Shares or Principal Amount	Value
Financials (continued)Santander Holdings USA, Inc.2.490%, (2.490% to 1-6-27, then Overnight SOFR + 1.249%), 0106/02028\$4.803,000\$4.397,0393.244%, 1005/202613.364,00012.587,7563.450%, 06/02/202512.038,00011.693,1224.400%, 07/13/20272.484,0002.411.947SBL Holdings, Inc. 5.000%, 02/18/2031 (B)5,793,0004,769,551Societe Generale SA5,793,0004,302,0296.421%, (6.446% to 1-10-28, then 1 Year CMT + 3.200%), 06/15/2033 (B)4,310,0004,302,0296.4446%, (6.446% to 1-10-28, then 1 Year CMT + 2.550%), 	CORPORATE BONDS (continued)		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		4,803,000	\$ 4,397,039
$\begin{array}{cccccc} 4.400\%, 07/13/2027 & 2.484,000 & 2.411,947 \\ \mbox{SBL Holdings, Inc.} & & & & & & & & & & & & & & & & & & &$	3.244%, 10/05/2026		
$ \begin{array}{llllllllllllllllllllllllllllllllllll$	3.450%, 06/02/2025	12,038,000	11,693,122
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	4.400%, 07/13/2027	2,484,000	2,411,947
Societe Generale SA $(.221\%, (6.221\%, (6.221\%, (6.215.32, then 1) Year CMT + 3.200%), 64/15/2033 (B) (3.1000) (4.302,029) (5.446\%, (6.446\%, to 1-10-28, then 1) Year CMT + 2.550%), 01/10/2029 (B) (11,617,000) (12,017,572) Teachers Insurance & Annuity Association of America (4.270\%, 05/15/2047 (B) 9,222,000) (5.922,000) (5.643\%, (5.643\%, to 5-19-28, then Overnight SOFR + 2.210\%), 05/19/2029 (5.429,000) (5.594,960) (5.196\%, (6.196\%, to 11-17-28, then Overnight SOFR + 1.878\%), 11/17/2029 7,054,000 7,397,158 The Goldman Sachs Group, Inc. 2.615\%, (2.615\%, to 4-22-31, then Overnight SOFR + 1.281\%), 04/22/2032 (2.650\% to 10-21-31, then Overnight SOFR + 1.281\%), 09/15/2026 (D) 9,949,000 7,958,450 (5.582\%, to 6-12-28, then 5) Year CMT + 2.595\%), 09/15/2026 (D) 9,949,000 7,958,450 (5.582\%, to 6-12-28, then 5) Year CMT + 2.595\%), 09/15/2026 (D) 9,949,000 7,958,450 (5.582\%, to 6-12-28, then 5) Year CMT + 2.595\%), 09/15/2026 (D) 9,949,000 7,958,450 (5.582\%, to 6-12-28, then 5) Year CMT + 2.595\%), 09/15/2026 (D) 9,949,000 7,958,450 (5.582\%, to 6-12-28, then 5) Year CMT + 2.205\%, 06/12/2029 (11,207,000 (11,446,066 (5.939\%, (5.939\% to 8-18-33, then Overnight SOFR + 1.841\%), 06/12/2030 (D) (4.542,000 (4.233,906 (6.250\%, to 3-15-30, then 7) Year CMT + 2.308\%), 03/15/2030 (D) (4.542,000 (4.233,906 (6.250\%, to 3-15-30, then 7) Year CMT + 2.307\%), 05/07, 11,407,000 (4.513,456 U.S. Bancorp 5, 836\%, (5.836\% to 6-10-33, then Overnight SOFR + 2.260\%), 06/012/2034 (5.637\% to 10-20-26, then Overnight SOFR + 2.260\%), 06/12/2034 (5.678\% to 10-20-26, then Overnight SOFR + 2.260\%), 06/12/2034 (5.678\% to 10-20-26, then Overnight SOFR + 2.260\%), 06/12/2034 (5.678\% to 10-20-26, then Overnight SOFR + 2.260\%), 06/12/2034 (5.678\% to 10-26-26, then Overnight SOFR + 2.260\%), 06/12/2034 (5.678\% to 10-26-26, then Overnight SOFR + 1.880\%), 07/12/2034 (5.678\% to 10-26-26, then Overnight SOFR + 1.880\%), 07/12/2034 (5.678\% to 10-26-26, then Overnight SOFR + 1.880\%), 07/12/2034 (5.59, then Overnight SOFR + 1.880\%), 07/12/2034 (5.59, then Overnight SOFR + 1$	SBL Holdings, Inc.		
	5.000%, 02/18/2031 (B)	5,793,000	4,769,551
$\begin{array}{cccc} Year CMT + 3.200\%), & 4,310,000 & 4,302,029 \\ 0.6/15/2033 (B) & 4,310,000 & 4,302,029 \\ 0.6/15/2033 (B) & 11,617,000 & 12,017,572 \\ \hline \\ Year CMT + 2.550\%), & 11,617,000 & 12,017,572 \\ \hline \\ Teachers Insurance & Annuity \\ Association of America & 4,270\%, 05/15/2047 (B) & 9,222,000 & 8,028,880 \\ \hline \\ The Charles Schwab Corp. & 5,643\%, (5,643\% to 5-19-28, then \\ Overnight SOFR + 2.210\%), & 0,519/2029 & 6,429,000 & 6,594,960 \\ \hline \\ 6.196\%, (6,196\% to 11-17-28, then \\ Overnight SOFR + 1.878\%), & 11/17/2029 & 7,054,000 & 7,397,158 \\ \hline \\ The Goldman Sachs Group, Inc. & 2,615\%, (2,615\% to 4-22-31, then \\ Overnight SOFR + 1.281\%), & 0,4/22/2032 & 21,922,000 & 18,401,515 \\ 2.650\%, (2,650\% to 10-21-31, then \\ Overnight SOFR + 1.264\%), & 00/21/2032 & 7,882,000 & 6,568,165 \\ \hline \\ The PNC Financial Services Group, Inc. & 3,400\%, (3,400\% to 9-15-26, then 5 \\ Year CMT + 2,595\%), & 9,949,000 & 7,958,450 \\ 5.882\%, (5,582\% to 6-12-28, then \\ Overnight SOFR + 1.841\%), & 0,6/12/2029 & 11,207,000 & 11,446,066 \\ 5.939\%, (5,2939\% to 8-18-33, then \\ Overnight SOFR + 1.841\%), & 0,6/12/2029 & 11,207,000 & 11,446,066 \\ 5.939\%, (5,203\% to 3-15-30, then 7 \\ Year CMT + 2,2080\%), & 0,3/15/2030 (D) & 4,542,000 & 4,233,906 \\ 8.679\%, (3 month CME Term SOFR + 3,302\%), 03,0170,2024 (D)(E) & 3,184,000 & 3,175,789 \\ \hline \\ Truist Financial Corp. \\ 5.8367\%, (5,837\% to 6-8-33, then Overnight SOFR + 2,261\%), & 0,6/08/2034 & 5,481,000 & 3,175,789 \\ \hline \\ \\ \hline Truist Financial Corp. \\ 5.8367\%, (5,837\% to 6-10-33, then Overnight SOFR + 2,260\%), & 0,6/03/1500 & 4,513,456 \\ U.S. Bancorp \\ 5.836\%, (5,78\% to 10-26-26, then Overnight SOFR + 1.880\%), & 0,6/12/2034 & 6,311,000 & 6,509,949 \\ 6.787\%, (6,787\% to 10-26-26, then Overnight SOFR + 1.880\%), & 0,6/12/2034 & 6,311,000 & 6,509,949 \\ 6.787\%, (6,787\% to 10-26-26, then Overnight SOFR + 1.880\%), & 0,6/12/2034 & 0,6/311,000 & 6,509,949 \\ 6.787\%, (6,787\% to 10-26-26, then Overnight SOFR + 1.880\%), & 0,6/12/2034 & 0,6/311,000 & 6,509,949 \\ 6.787\%, (6,787\% to 10-26-26, then Overnight SOFR + 1.880\%), & 0,6/12/2034 &$			
$\begin{array}{c} 06/15/2033 (B) & 4,310,000 & 4,302,029 \\ 6.446\%, (6.446\% to 1-10-28, then 1 \\ Year CMT + 2.550\%), \\ 01/10/2029 (B) & 11,617,000 & 12,017,572 \\ \hline \\ Teachers Insurance & Annuity \\ Association of America \\ 4.270\%, 05/15/2047 (B) & 9,222,000 \\ 8,028,880 \\ \hline \\ The Charles Schwab Corp. \\ 5.643\%, (5.643\% to 5-19-28, then \\ Overnight SOFR + 2.210\%), \\ 05/19/2029 & 6,429,000 \\ 6,196\%, (6.196\% to 11-17-28, then \\ Overnight SOFR + 1.878\%), \\ 11/17/2029 & 7,054,000 \\ 7,397,158 \\ \hline \\ The Goldman Sachs Group, Inc. \\ 2.615\%, (2.615\% to 4-22-31, then \\ Overnight SOFR + 1.281\%), \\ 04/22/2032 & 21,922,000 \\ 10/21/2032 & 7,882,000 \\ 6,568,165 \\ \hline \\ The PNC Financial Services Group, Inc. \\ 3.400\%, (3.400\% to 9-15-26, then 5 \\ Year CMT + 2.595\%), \\ 09/15/2026 (D) & 9,949,000 \\ Overnight SOFR + 1.841\%), \\ 06/12/2029 & 11,207,000 \\ 5.582\%, (5.582\% to 6-12-28, then \\ Overnight SOFR + 1.841\%), \\ 06/12/2029 & 11,207,000 \\ 0.975\%, (5.939\% to 8-18-33, then \\ Overnight SOFR + 1.946\%), \\ 08/18/2034 & 6,375,000 \\ 6.250\%, (3.moth CME Term SOFR + 3.302\%), 03/01/2024 (D)(E) \\ Truist Financial Corp. \\ 5.8367\%, (5.836\% to 6-10-33, then \\ Overnight SOFR + 2.261\%), \\ 06/08/2034 & 5,481,000 \\ 7.581\%, (5.816\% to 6-10-33, then \\ Overnight SOFR + 2.260\%), \\ 06/08/2034 & 5,481,000 \\ 7.591,136 \\ 7.161\%, (7.161\% to 10-30-28, then \\ Overnight SOFR + 2.260\%), \\ 06/08/2034 & 5,481,000 \\ 7.581\%, (5.836\% to 6-10-33, then \\ Overnight SOFR + 2.260\%), \\ 06/08/2034 & 5,481,000 \\ 7.581\%, (5.836\% to 6-10-33, then \\ Overnight SOFR + 2.260\%), \\ 06/12/2034 & 6,311,000 \\ 6,509,949 \\ 6.787\%, (6,787\% to 10-26-26, then \\ Overnight SOFR + 1.880\%), \\ \end{array}$			
Year CMT + 2.550%), 01/10/2029 (B)11,617,0012,017,572Teachers Insurance & Annuity Association of America 4.270%, 05/15/2047 (B)9,222,0008,028,880The Charles Schwab Corp. 5.643% to 5-19-28, then Overnight SOFR + 2.210%), 05/19/20296,429,0006,594,9606.196%, (6,196% to 11-17-28, then Overnight SOFR + 1.878%), 11/17/20297,054,0007,397,158The Goldman Sachs Group, Inc. 2.615%, (2.615% to 4-22-31, then Overnight SOFR + 1.281%), 04/22/203221,922,00018,401,5152.650%, (2.650% to 10-21-31, then Overnight SOFR + 1.264%), 10/21/20327,882,0006,568,165The PNC Financial Services Group, Inc. 3.400%, (3.400% to 9-15-26, then 5 Year CMT + 2.595%), 09/15/2026 (D)9,949,0007,958,4505.882%, (5.582% to 6-12-28, then Overnight SOFR + 1.841%), 06/12/202911,207,00011,446,0665.939% to S-18-33, then Overnight SOFR + 1.946%), 08/18/20346,375,0006,627,0466.5205%, (6.520% to 3-15-30, then 7 Year CMT + 2.808%), 03/15/2030 (D)4,542,0004,233,9068.679%, (5.867% to 6-8-33, then Overnight SOFR + 2.361%), 06/08/20345,481,0003,175,789Truist Financial Corp. 5.867%, (5.867% to 6-8-33, then Overnight SOFR + 2.361%), 06/08/20345,481,0005,591,1367.161%, (7.161% to 10-30-28, then Overnight SOFR + 2.361%), 06/08/20345,481,0005,591,1367.161%, (7.161% to 10-30-26, then Overnight SOFR + 2.260%), 06/12/20346,311,0006,509,9496.787%, (6,787% to 10-26-26, then Overnight SOFR + 1.880%),6,311,0006,509,949 </td <td></td> <td>4,310,000</td> <td>4,302,029</td>		4,310,000	4,302,029
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			
Teachers Insurance & Annuity Association of America $4.270\%, 05/15/2047$ (B)9,222,0008,028,880The Charles Schwab Corp. $5.643\%, (5.643\% to 5-19-28, thenOvernight SOFR + 2.210\%),05/19/20296,429,0006,594,9606.196%, (6.196% to 11-17-28, thenOvernight SOFR + 1.878\%),11/17/20297,054,0007,397,158The Goldman Sachs Group, Inc.2.615\%, (2.615\% to 4-22-31, thenOvernight SOFR + 1.281\%),04/22/203221,922,00018,401,5152.650%, (2.650% to 10-21-31, thenOvernight SOFR + 1.264\%),10/21/20327,882,0006,568,165The PNC Financial Services Group, Inc.3.400\%, (3.400\% to 9-15-26, then 5Year CMT + 2.595\%),09/15/2026 (D)9,949,0007,958,4505.582%, (5.582% to 6-12-28, thenOvernight SOFR + 1.946\%),06/12/202911,207,00011,446,0665.939\%, (5.939\% to 8-18-33, thenOvernight SOFR + 1.946\%),03/15/2030 (D)4,542,0004,233,9068.679\%, (3 month CME Term SOFR+ 3.302\%), 03/01/2024 (D)(E)3,184,0003,175,789Truist Financial Corp.5.887\%, (5.887\% to 6-8-33, then0vernight SOFR + 2.361\%),06/08/20345,481,0005,591,1367.161\%, (7.161\% to 10-30-28, then0vernight SOFR + 2.361\%),06/08/20345,481,0005,591,1367.161\%, (7.161\% to 10-30-28, then0vernight SOFR + 2.260\%),06/08/20345,481,0005,591,1367.161\%, (6.787\% to 10-26-26, then0vernight SOFR + 2.260\%),06/12/20346,311,0006,509,9496.787\%, (6.787\% to 10-26-26, then0vernight SOFR + 1.880\%),6,311,0006,509,949$		11 (17 000	12 017 572
Association of America 4.270%, 05/15/2047 (B) 5.643% (5.643% to 5-19-28, then Overnight SOFR + 2.210%), 05/19/2029 6.196%, (6.196% to 11-17-28, then Overnight SOFR + 1.878%), 11/17/2029 7,054,000 7,397,158 The Goldman Sachs Group, Inc. 2.615% (2.615% to 4-22-31, then Overnight SOFR + 1.281%), 04/22/2032 2.1,922,000 18,401,515 2.650%, (2.650% to 10-21-31, then Overnight SOFR + 1.264%), 10/21/2032 7,882,000 5.582%, (5.582% to 6-12-28, then 5 Year CMT + 2.595%), 09/15/2026 (D) 5.582% to 6-12-28, then Overnight SOFR + 1.841%), 06/12/2029 11,207,000 11,446,066 5.939%, (5.582% to 6-12-28, then Overnight SOFR + 1.946%), 08/18/2034 6.375,000 8.679%, (3 month CME Term SOFR + 3.302%), 03/01/2024 (D)(E) 7,884,000 8.679%, (3 month CME Term SOFR + 3.302%), 03/01/2024 (D)(E) 7,136 7,161%, (7.161% to 10-30-28, then Overnight SOFR + 2.361%), 06/08/2034 5,481,000 5,591,136 7,161%, (7.161% to 10-30-28, then Overnight SOFR + 2.446%), 10/30/2029 4,179,000 4,513,456 U.S. Bancorp 5,836% to 6-10-33, then Overnight SOFR + 2.260%), 06/12/2034 0,6311,000 6,509,949 6,787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),		11,017,000	12,017,572
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
The Charles Schwab Corp. 5.643% (5.643% to 5-19-28, then Overnight SOFR + 2.210%), 05/19/2029 6,429,000 6,594,960 6.196%, (6.196% to 11-17-28, then Overnight SOFR + 1.878%), 11/17/2029 7,054,000 7,397,158 The Goldman Sachs Group, Inc. 2.615%, (2.615% to 4-22-31, then Overnight SOFR + 1.281%), 04/22/2032 21,922,000 18,401,515 2.650%, (2.650% to 10-21-31, then Overnight SOFR + 1.264%), 10/21/2032 7,882,000 6,568,165 The PNC Financial Services Group, Inc. 3.400%, (3.400% to 9-15-26, then 5 Year CMT + 2.595%), 09/15/2026 (D) 9,949,000 7,958,450 5.582%, (5.582% to 6-12-28, then Overnight SOFR + 1.946%), 06/12/2029 11,207,000 11,446,066 5.939%, (6.250% to 3-15-30, then 7 Year CMT + 2.808%), 03/15/2030 (D) 4,542,000 4,233,906 8.679%, (3 month CME Term SOFR + 3.302%), 03/01/2024 (D)(E) 3,184,000 3.175,789 Truist Financial Corp. 5.867%, (5.867% to 6-8-33, then Overnight SOFR + 2.361%), 06/08/2034 5,481,000 5,591,136 7.161%, (7.161% to 10-30-28, then Overnight SOFR + 2.446%), 10/30/2029 4,179,000 4,513,456 U.S. Bancorp 5.836%, (5.836% to 6-10-33, then Overnight SOFR + 2.260%), 06/12/2034 6,311,000 6,509,949 6.787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),		9 222 000	8 028 880
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		9,222,000	0,020,000
$\begin{array}{c c} \text{Overnight SOFR + 2.210\%,} & 6,429,000 & 6,594,960 \\ \hline 05/19/2029 & 6,429,000 & 6,594,960 \\ \hline 0.196\%, (6.196\% to 11-17-28, then & 0 \\ \text{Overnight SOFR + 1.878\%,} & 11/17/2029 & 7,054,000 & 7,397,158 \\ \hline The Goldman Sachs Group, Inc. & 2,615\%, (2,615\% to 4-22-31, then & 0 \\ \text{Overnight SOFR + 1.281\%,} & 04/22/2032 & 21,922,000 & 18,401,515 \\ \hline 2,650\%, (2,650\% to 10-21-31, then & 0 \\ \text{Overnight SOFR + 1.264\%,} & 7,882,000 & 6,568,165 \\ \hline The PNC Financial Services Group, Inc. & 3,400\%, (3,400\% to 9-15-26, then 5 \\ Year CMT + 2.595\%, & 09/15/2026 (D) & 9,949,000 & 7,958,450 \\ \hline 5,582\%, (5,582\% to 6-12-28, then & 0 \\ \text{Overnight SOFR + 1.841\%,} & 06/12/2029 & 11,207,000 & 11,446,066 \\ \hline 5,939\%, (5,939\% to 8-18-33, then & 0 \\ \text{Overnight SOFR + 1.946\%,} & 6,375,000 & 6,627,046 \\ \hline 6,250\%, (6,250\% to 3-15-30, then 7 \\ Year CMT + 2.808\%, & 03/15/2030 (D) & 4,542,000 & 4,233,906 \\ 8,679\%, (5,867\% to 6-8-33, then & 0 \\ \text{Overnight SOFR + 2.361\%,} & 0 \\ 06/08/2034 & 5,481,000 & 5,591,136 \\ \hline 7.161\%, (7.161\% to 10-30-28, then & 0 \\ \text{Overnight SOFR + 2.360\%,} & 0,01/2/2039 & 4,179,000 & 4,513,456 \\ \text{U.S. Bancorp} & 5.836\%, (6.836\% to 6-10-33, then & 0 \\ \text{Overnight SOFR + 2.260\%,} & 0,6/12/2034 & 6,311,000 & 6,509,949 \\ \hline 6.787\%, (6.787\% to 10-26-26, then & 0 \\ \text{Overnight SOFR + 1.880\%,} & 0 \\ \hline \end{array}$	1		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
	0	6.429.000	6.594.960
$\begin{array}{c c} \text{Overnight SOFR + 1.878\%,} \\ 11/17/2029 7,054,000 7,397,158 \\ \hline The Goldman Sachs Group, Inc. 2.615\%, (2.615\% to 4-22-31, then Overnight SOFR + 1.281\%), 04/22/2032 21,922,000 18,401,515 2.650\%, (2.650\% to 10-21-31, then Overnight SOFR + 1.264\%), 10/21/2032 7,882,000 6,568,165 \\ \hline The PNC Financial Services Group, Inc. 3.400\%, (3.400\% to 9-15-26, then 5 Year CMT + 2.595\%), 09/15/2026 (D) 9,949,000 7,958,450 5.582\% to 6-12-28, then Overnight SOFR + 1.841\%), 06/12/2029 11,207,000 11,446,066 5.939\%, (5.582\% to 6-12-28, then Overnight SOFR + 1.841\%), 06/12/2029 11,207,000 11,446,066 5.939\%, (5.939\% to 8-18-33, then Overnight SOFR + 1.946\%), 03/15/2030 (D) 4,542,000 4,233,906 8.679\%, (3 month CME Term SOFR + 3.302\%), 03/01/2024 (D)(E) 3,184,000 3,175,789 \\ \hline Truist Financial Corp. 5.867\% to 6-8-33, then Overnight SOFR + 2.361\%), 06/08/2034 5,481,000 5,591,136 7.161\%, (7.161\% to 10-30-28, then Overnight SOFR + 2.260\%), 06/08/2034 6,311,000 4,513,456 \\ U.S. Bancorp 5.836\%, (5.836\% to 6-10-33, then Overnight SOFR + 2.260\%), 06/12/2034 6,311,000 6,509,949 (5,797\% to 10-26-26, then Overnight SOFR + 1.880\%), \\ \end{array}$	6.196%, (6.196% to 11-17-28, then	-, -,	- / /
The Goldman Sachs Group, Inc. 2.615%, (2.615% to 4-22-31, then Overnight SOFR + 1.281%), 04/22/2032 21,922,000 18,401,515 2.650%, (2.650% to 10-21-31, then Overnight SOFR + 1.264%), 10/21/2032 7,882,000 6,568,165 The PNC Financial Services Group, Inc. 3.400%, (3.400% to 9-15-26, then 5 Year CMT + 2.595%), 09/15/2026 (D) 9,949,000 7,958,450 5.582%, (5.582% to 6-12-28, then Overnight SOFR + 1.841%), 06/12/2029 11,207,000 11,446,066 5.939%, (5.939% to 8-18-33, then Overnight SOFR + 1.946%), 08/18/2034 6,375,000 6,627,046 6.250%, (6.250% to 3-15-30, then 7 Year CMT + 2.808%), 03/15/2030 (D) 4,542,000 4,233,906 8.679%, (3 month CME Term SOFR + 3.302%), 03/01/2024 (D)(E) 3,184,000 3,175,789 Truist Financial Corp. 5.867%, (5.836% to 6-8-33, then Overnight SOFR + 2.361%), 06/08/2034 5,481,000 5,591,136 7.161%, (7.161% to 10-30-28, then Overnight SOFR + 2.446%), 10/30/2029 4,179,000 4,513,456 U.S. Bancorp 5.836%, (5.836% to 6-10-33, then Overnight SOFR + 2.260%), 06/12/2034 6,311,000 6,509,949 6.787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),	Overnight SOFR + 1.878%),		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	11/17/2029	7,054,000	7,397,158
$\begin{array}{c c} \text{Overnight SOFR + 1.281\%),} \\ 04/22/2032 & 21,922,000 & 18,401,515 \\ 2.650\%, (2.650\% to 10-21-31, then \\ \text{Overnight SOFR + 1.264\%),} \\ 10/21/2032 & 7,882,000 & 6,568,165 \\ \hline \text{The PNC Financial Services Group, Inc.} \\ 3.400\%, (3.400\% to 9-15-26, then 5 \\ \text{Year CMT + 2.595\%),} & 9,949,000 \\ 09/15/2026 (D) & 9,949,000 \\ \hline \text{S.582\%, to 5-12-28, then} \\ \text{Overnight SOFR + 1.841\%),} & 06/12/2029 & 11,207,000 \\ 06/12/2029 & 11,207,000 \\ \hline \text{S.939\%, (5.939\% to 8-18-33, then} \\ \text{Overnight SOFR + 1.946\%),} & 6,375,000 \\ 6.250\%, (6.250\% to 3-15-30, then 7 \\ \text{Year CMT + 2.808\%),} & 03/15/2030 (D) & 4,542,000 \\ 8.679\%, (3 month CME Term SOFR + 3.302\%), 03/01/2024 (D)(E) & 3,184,000 \\ \hline \text{S.667\%, (5.867\% to 6-8-33, then} \\ \text{Overnight SOFR + 2.361\%),} & 06/08/2034 & 5,481,000 \\ \hline \text{Overnight SOFR + 2.361\%),} \\ 06/08/2034 & 5,481,000 \\ \hline \text{S.677\%, (5.867\% to 6-8-33, then} \\ \text{Overnight SOFR + 2.446\%),} \\ 10/30/2029 & 4,179,000 \\ \hline \text{J.161\%, (7.161\% to 10-30-28, then} \\ \text{Overnight SOFR + 2.446\%),} \\ 10/30/2029 & 4,179,000 \\ \hline \text{U.S. Bancorp} \\ \hline \text{S.836\%, (5.836\% to 6-10-33, then} \\ \text{Overnight SOFR + 2.260\%),} \\ 06/12/2034 & 6,311,000 \\ \hline \text{G.787\%, (6.787\% to 10-26-26, then} \\ \text{Overnight SOFR + 1.880\%),} \\ \end{array}$	The Goldman Sachs Group, Inc.		
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	6		
$\begin{array}{c c} \text{Overnight SOFR + 1.264\%),} \\ 10/21/2032 7,882,000 6,568,165 \\ \hline \text{The PNC Financial Services Group, Inc.} \\ 3.400\%, (3.400\% to 9-15-26, then 5 \\ \text{Year CMT + 2.595\%),} \\ 09/15/2026 (D) 9,949,000 7,958,450 \\ 5.582\%, (5.582\% to 6-12-28, then \\ \text{Overnight SOFR + 1.841\%),} \\ 06/12/2029 11,207,000 \\ 06/12/2029 11,207,000 \\ 11,446,066 \\ 5.939\%, (5.939\% to 8-18-33, then \\ \text{Overnight SOFR + 1.946\%),} \\ 08/18/2034 6,375,000 \\ 6.250\%, (6.250\% to 3-15-30, then 7 \\ \text{Year CMT + 2.808\%),} \\ 03/15/2030 (D) 4,542,000 \\ 4.542,000 \\ 4.233,906 \\ 8.679\%, (3 month CME Term SOFR \\ + 3.302\%), 03/01/2024 (D)(E) 3,184,000 \\ 7.161\% to 10-30-28, then \\ \text{Overnight SOFR + 2.446\%),} \\ 10/30/2029 \\ 4,179,000 \\ 4,513,456 \\ \hline \text{U.s. Bancorp} \\ 5.836\%, (5.836\% to 6-10-33, then \\ \text{Overnight SOFR + 2.260\%),} \\ 06/(12/2034 \\ 6,311,000 \\ 6,509,949 \\ 6.787\%, (6.787\% to 10-26-26, then \\ \text{Overnight SOFR + 1.880\%),} \\ \hline \end{array}$		21,922,000	18,401,515
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			
The PNC Financial Services Group, Inc. 3.400%, $(3.400\% \text{ to } 9-15-26, \text{ then 5})$ Year CMT + 2.595%), 09/15/2026 (D) 9,949,000 5.582%, $(5.582\% \text{ to } 6-12-28, \text{ then})$ Overnight SOFR + 1.841%), 06/12/2029 11,207,000 11,446,066 5.939%, $(5.939\% \text{ to } 8-18-33, \text{ then})$ Overnight SOFR + 1.946%), 08/18/2034 6,375,000 6.250%, $(6.250\% \text{ to } 3-15-30, \text{ then 7})$ Year CMT + 2.808%), 03/15/2030 (D) 4,542,000 8.679%, $(3 \text{ month CME Term SOFR})$ + 3.302%), 03/01/2024 (D)(E) 3,184,000 7.161%, $(5.867\% \text{ to } 6-8-33, \text{ then})$ Overnight SOFR + 2.361%), 06/08/2034 5,481,000 7.161%, $(7.161\% \text{ to } 10-30-28, \text{ then})$ Overnight SOFR + 2.446%), 10/30/2029 4,179,000 U.S. Bancorp 5.836%, $(5.836\% \text{ to } 6-10-33, \text{ then})$ Overnight SOFR + 2.260%), 06/12/2034 6,311,000 6,509,949 6.787%, $(6.787\% \text{ to } 10-26-26, \text{ then})$ Overnight SOFR + 1.880%),		7 992 000	( 5(0 1(5
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		7,882,000	0,308,103
Year CMT + 2.595%), 09/15/2026 (D) 9,949,000 7,958,450 5.582%, (5.582% to 6-12-28, then Overnight SOFR + 1.841%), 06/12/2029 11,207,000 11,446,066 5.939%, (5.939% to 8-18-33, then Overnight SOFR + 1.946%), 08/18/2034 6,375,000 6,627,046 6.250%, (6.250% to 3-15-30, then 7 Year CMT + 2.808%), 03/15/2030 (D) 4,542,000 4,233,906 8.679%, (3 month CME Term SOFR + 3.302%), 03/01/2024 (D)(E) 3,184,000 3,175,789 Truist Financial Corp. 5.867%, (5.867% to 6-8-33, then Overnight SOFR + 2.361%), 06/08/2034 5,481,000 5,591,136 7.161%, (7.161% to 10-30-28, then Overnight SOFR + 2.446%), 10/30/2029 4,179,000 4,513,456 U.S. Bancorp 5.836%, (5.836% to 6-10-33, then Overnight SOFR + 2.260%), 06/12/2034 6,311,000 6,509,949 6.787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),			
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		9 949 000	7 958 450
$\begin{array}{c c} \mbox{Overnight SOFR + 1.841\%}, & & & & & & & & & & & & & & & & & & &$		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,700,100
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$			
$\begin{array}{c} \mbox{Overnight SOFR + 1.946\%),} \\ \mbox{08/18/2034} & 6,375,000 & 6,627,046 \\ \mbox{6.250\%, (6.250\% to 3-15-30, then 7 \\ Year CMT + 2.808\%), \\ \mbox{03/15/2030 (D)} & 4,542,000 & 4,233,906 \\ \mbox{8.679\%, (3 month CME Term SOFR \\ + 3.302\%), 03/01/2024 (D)(E) & 3,184,000 & 3,175,789 \\ \mbox{Truist Financial Corp.} & 5,867\%, (5.867\% to 6-8-33, then \\ \mbox{Overnight SOFR + 2.361\%),} & 5,481,000 & 5,591,136 \\ \mbox{7.161\%, (7.161\% to 10-30-28, then \\ \mbox{Overnight SOFR + 2.446\%),} & 10/30/2029 & 4,179,000 & 4,513,456 \\ \mbox{U.S. Bancorp} & 5.836\%, (5.836\% to 6-10-33, then \\ \mbox{Overnight SOFR + 2.260\%),} & 6,311,000 & 6,509,949 \\ \mbox{6.787\%, (6.787\% to 10-26-26, then \\ \mbox{Overnight SOFR + 1.880\%),} & \end{array}$	06/12/2029	11,207,000	11,446,066
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	5.939%, (5.939% to 8-18-33, then		
	Overnight SOFR + 1.946%),		
Year CMT + 2.808%), 03/15/2030 (D) 4,542,000 4,233,906 8.679%, (3 month CME Term SOFR + 3.302%), $03/01/2024$ (D)(E) 3,184,000 3,175,789 Truist Financial Corp. 5.867%, (5.867% to 6-8-33, then Overnight SOFR + 2.361%), 06/08/2034 5,481,000 5,591,136 7.161%, (7.161% to 10-30-28, then Overnight SOFR + 2.446%), 10/30/2029 4,179,000 4,513,456 U.S. Bancorp 5.836%, (5.836% to 6-10-33, then Overnight SOFR + 2.260%), 06/12/2034 6,311,000 6,509,949 6.787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),	08/18/2034	6,375,000	6,627,046
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			
$\begin{array}{c} 8.679\%, (3 \text{ month CME Term SOFR} \\ + 3.302\%), 03/01/2024 (D)(E) \\ 3,184,000 \\ 3,175,789 \\ \\ Truist Financial Corp. \\ 5.867\%, (5.867\% to 6-8-33, then \\ Overnight SOFR + 2.361\%), \\ 06/08/2034 \\ 5,481,000 \\ 5,591,136 \\ \hline 7.161\%, (7.161\% to 10-30-28, then \\ Overnight SOFR + 2.446\%), \\ 10/30/2029 \\ 4,179,000 \\ 4,513,456 \\ \\ U.S. Bancorp \\ 5.836\%, (5.836\% to 6-10-33, then \\ Overnight SOFR + 2.260\%), \\ 06/12/2034 \\ 6,311,000 \\ 6,509,949 \\ 6.787\%, (6.787\% to 10-26-26, then \\ Overnight SOFR + 1.880\%), \\ \end{array}$			
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		4,542,000	4,233,906
Truist Financial Corp.       5.867%, (5.867% to 6-8-33, then         Overnight SOFR + 2.361%),       06/08/2034         5,867%, (7.161% to 10-30-28, then       5,481,000         Overnight SOFR + 2.446%),       10/30/2029         10/30/2029       4,179,000         4,513,456         U.S. Bancorp         5.836%, (5.836% to 6-10-33, then         Overnight SOFR + 2.260%),         06/12/2034         6,311,000         6,509,949         6.787%, (6.787% to 10-26-26, then         Overnight SOFR + 1.880%),		2 10 4 000	2 175 700
5.867%, (5.867% to 6-8-33, then         Overnight SOFR + 2.361%),         06/08/2034       5,481,000         7.161%, (7.161% to 10-30-28, then         Overnight SOFR + 2.446%),         10/30/2029       4,179,000         4,513,456         U.S. Bancorp         5.836%, (5.836% to 6-10-33, then         Overnight SOFR + 2.260%),         06/12/2034       6,311,000         6.787%, (6.787% to 10-26-26, then         Overnight SOFR + 1.880%),		3,184,000	3,1/5,/89
Overnight SOFR + 2.361%),         5,481,000           06/08/2034         5,481,000           7.161%, (7.161% to 10-30-28, then         5,591,136           Overnight SOFR + 2.446%),         10/30/2029         4,179,000           U.S. Bancorp         4,179,000         4,513,456           U.S. Bancorp         5         5,836% to 6-10-33, then         6,311,000           Overnight SOFR + 2.260%),         06/12/2034         6,311,000         6,509,949           6.787%, (6.787% to 10-26-26, then         Overnight SOFR + 1.880%),         6,311,000         6,509,949	1		
$\begin{array}{cccccccc} 06/08/2034 & 5,481,000 & 5,591,136 \\ \hline 7.161\%, (7.161\% to 10-30-28, then & & & & \\ Overnight SOFR + 2.446\%), & & & & \\ 10/30/2029 & 4,179,000 & 4,513,456 \\ U.S. Bancorp & & & & \\ 5.836\%, (5.836\% to 6-10-33, then & & & \\ Overnight SOFR + 2.260\%), & & & & \\ 06/12/2034 & & & 6,311,000 & 6,509,949 \\ \hline 6.787\%, (6.787\% to 10-26-26, then & & & \\ Overnight SOFR + 1.880\%), & & & & \\ \end{array}$			
7.161%, (7.161% to 10-30-28, then         Overnight SOFR + 2.446%),         10/30/2029         4,179,000         4,513,456         U.S. Bancorp         5.836%, (5.836% to 6-10-33, then         Overnight SOFR + 2.260%),         06/12/2034         6.787%, (6.787% to 10-26-26, then         Overnight SOFR + 1.880%),	5	5 481 000	5 591 136
Overnight SOFR + 2.446%), 10/30/2029         4,179,000         4,513,456           U.S. Bancorp         5.836%, (5.836% to 6-10-33, then Overnight SOFR + 2.260%), 06/12/2034         6,311,000         6,509,949           6.787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),         6,311,000         6,509,949		5,101,000	5,571,150
10/30/2029       4,179,000       4,513,456         U.S. Bancorp       5.836%, (5.836% to 6-10-33, then       4,513,456         Overnight SOFR + 2.260%),       06/12/2034       6,311,000         06/12/2034       6,311,000       6,509,949         6.787%, (6.787% to 10-26-26, then       0vernight SOFR + 1.880%),       6,311,000			
U.S. Bancorp 5.836%, (5.836% to 6-10-33, then Overnight SOFR + 2.260%), 06/12/2034 6,311,000 6,509,949 6.787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),	5	4,179,000	4,513,456
5.836%, (5.836% to 6-10-33, then Overnight SOFR + 2.260%), 06/12/2034 6,311,000 6,509,949 6.787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),		,,	,,
06/12/2034 6,311,000 6,509,949 6.787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),	5.836%, (5.836% to 6-10-33, then		
6.787%, (6.787% to 10-26-26, then Overnight SOFR + 1.880%),			
Overnight SOFR + 1.880%),		6,311,000	6,509,949
10/26/2027     6,971,000     7,278,183		× •=• • • •	
	10/26/2027	6,971,000	7,278,183

Shares or

### Select Bond Trust (continued)

	Snares or Principal	
	Amount	Value
<b>CORPORATE BONDS</b> (continued)		
Financials (continued)		
UBS Group AG		
6.301%, (6.301% to 9-22-33, then 1 Year CMT + 2.000%),		
1000%, $0000%$ , $0000%$ , $0000%$ , $000%$ , $000%$ , $0000%$ , $00%$ , $00%$ , $000%$ ,	\$ 4,297,000	\$ 4,548,904
9.250%, (9.250% to 11-13-28, then 5	¢	¢ 1,010,501
Year CMT + 4.745%),		
11/13/2028 (B)(D)	3,279,000	3,537,310
9.250%, (9.250% to 11-13-33, then 5 Year CMT + 4.758%),		
11/13/2033 (B)(D)	2,445,000	2,709,708
Wells Fargo & Company		
2.393%, (2.393% to 6-2-27, then		
Overnight SOFR + 2.100%), 06/02/2028	17,908,000	16,402,381
2.879%, (2.879% to 10-30-29, then 3	17,908,000	10,402,581
month CME Term SOFR +		
1.432%), 10/30/2030	11,773,000	10,465,752
3.350%, (3.350% to 3-2-32, then		
Overnight SOFR + 1.500%), 03/02/2033	16,621,000	14,517,053
5.875%, (5.875% to 6-15-25, then	10,021,000	14,517,055
9.865% thereafter), 06/15/2025 (D)	21,110,000	20,889,958
		595,966,080
Health care – 1.5%		
Amgen, Inc.	<b>a a a a a a a a a a</b>	0.115.101
5.250%, 03/02/2030 Cencora, Inc.	2,398,000	2,465,136
2.800%, 05/15/2030	7,814,000	7,005,848
Centene Corp.	,,01,,000	1,000,010
4.625%, 12/15/2029	13,970,000	13,393,422
CVS Health Corp.	5 400 000	5 007 220
3.750%, 04/01/2030 5.050%, 03/25/2048	5,408,000 4,473,000	5,087,320 4,183,633
5.250%, 01/30/2031	1,445,000	1,482,266
Fresenius Medical Care US Finance		
III, Inc.	12 240 000	0 5 45 1 20
2.375%, 02/16/2031 (B) 3.750%, 06/15/2029 (B)	12,349,000 11,470,000	9,545,138 10,054,788
IQVIA, Inc.	11,470,000	10,054,700
6.250%, 02/01/2029 (B)	3,483,000	3,636,067
Pfizer Investment Enterprises Pte, Ltd.	6 57 4 000	6 500 555
4.750%, 05/19/2033 Royalty Pharma PLC	6,574,000	6,588,757
1.750%, 09/02/2027	4,117,000	3,691,837
Thermo Fisher Scientific, Inc.	, , ,	- , ,
4.977%, 08/10/2030	3,630,000	3,718,780
Universal Health Services, Inc. 1.650%, 09/01/2026	6,167,000	5,610,999
2.650%, 10/15/2030	6,598,000	5,594,631
Viatris, Inc.	-,	-,-, ,
2.700%, 06/22/2030	7,946,000	6,726,423
4.000%, 06/22/2050	6,862,000	4,826,845
		93,611,890
Industrials – 4.3%		
AerCap Ireland Capital DAC 1.750%, 01/30/2026	9,702,000	9,009,521
2.450%, 10/29/2026	24,766,000	22,931,366
3.000%, 10/29/2028	12,158,000	11,100,114
Air Canada 2013-1 Class A Pass		
Through Trust 4.125%, 05/15/2025 (B)	1,161,186	1,117,644
4.125%, 05/15/2025 (B) Air Canada 2017-1 Class B Pass	1,101,180	1,117,044
Through Trust		
3.700%, 01/15/2026 (B)	1,695,132	1,604,198

Select Donu Hust (contin	ucu)	Shares or Principal Amount	Value
CORPORATE BONDS (continued)	_		
Industrials (continued)			
Air Lease Corp.			
2.100%, 09/01/2028	\$	4,481,000	
2.875%, 01/15/2026 3.625%, 12/01/2027		3,181,000 4,932,000	3,030,420 4,663,935
Alaska Airlines 2020-1 Class B Pass		4,752,000	4,005,755
Through Trust			
8.000%, 08/15/2025 (B)		3,647,694	3,655,382
American Airlines 2016-1 Class A Pass			
Through Trust 4.100%, 01/15/2028		6,949,274	6,400,886
American Airlines 2016-1 Class AA Pass		0,919,271	0,100,000
Through Trust			
3.575%, 01/15/2028		6,085,388	5,671,155
American Airlines 2017-1 Class A Pass Through Trust			
4.000%, 02/15/2029		4,635,619	4,152,661
American Airlines 2017-1 Class AA Pass		1,000,017	1,102,001
Through Trust			
3.650%, 02/15/2029		5,328,731	4,929,380
American Airlines 2017-2 Class A Pass Through Trust			
3.600%, 10/15/2029		4,013,793	3,514,390
American Airlines 2019-1 Class A Pass		1,010,770	0,011,090
Through Trust			
3.500%, 02/15/2032		6,276,979	5,336,609
American Airlines 2019-1 Class AA Pass Through Trust			
3.150%, 02/15/2032		6,396,071	5,591,739
American Airlines 2021-1 Class A Pass		-,	-,-,-,,-,
Through Trust			
2.875%, 07/11/2034		4,752,704	4,028,815
American Airlines 2021-1 Class B Pass Through Trust			
3.950%, 07/11/2030		1,274,910	1,131,573
Ashtead Capital, Inc.		, . ,	, - ,
4.250%, 11/01/2029 (B)		2,302,000	2,149,510
5.500%, 08/11/2032 (B)		5,436,000	5,369,814
5.550%, 05/30/2033 (B) 5.950%, 10/15/2033 (B)		2,706,000 6,014,000	2,677,457 6,127,061
British Airways 2018-1 Class A Pass		0,014,000	0,127,001
Through Trust			
4.125%, 09/20/2031 (B)		1,530,836	1,391,942
British Airways 2020-1 Class A Pass			
Through Trust 4.250%, 11/15/2032 (B)		2,245,465	2,090,504
British Airways 2020-1 Class B Pass		_,,	_,.,.,
Through Trust			
8.375%, 11/15/2028 (B)		1,661,751	1,716,559
Concentrix Corp. 6.600%, 08/02/2028		6,971,000	7,169,652
DAE Funding LLC		0,971,000	7,109,052
3.375%, 03/20/2028 (B)		7,806,000	7,177,867
Delta Air Lines, Inc.			
4.750%, 10/20/2028 (B)		7,487,678	7,364,045
Huntington Ingalls Industries, Inc.		3 156 000	2 007 701
4.200%, 05/01/2030 Ingersoll Rand, Inc.		3,156,000	3,007,701
5.400%, 08/14/2028		1,332,000	1,372,548
JetBlue 2019-1 Class AA Pass Through			
Trust		< 10 / D	- 100 0-1
2.750%, 05/15/2032		6,436,353	5,429,356
Owens Corning 3.950%, 08/15/2029		8,341,000	7,943,869
Regal Rexnord Corp.		0,541,000	7,7-5,009
6.050%, 02/15/2026 (B)		4,778,000	4,830,811

Shares or

### Select Bond Trust (continued)

# Select Bond Trust (continued)

		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-		
Industrials (continued)			
Regal Rexnord Corp. (continued)			
6.400%, 04/15/2033 (B)	\$	4,095,000	\$ 4,268,094
SMBC Aviation Capital Finance DAC			
2.300%, 06/15/2028 (B)		3,894,000	3,420,983
The Boeing Company			
3.200%, 03/01/2029		4,360,000	4,077,446
5.040%, 05/01/2027		10,843,000	10,937,641
5.150%, 05/01/2030 United Airlines 2014-2 Class A Pass		16,612,000	16,911,198
Through Trust			
3.750%, 09/03/2026		8,409,027	8,011,255
United Airlines 2016-1 Class A Pass		0,109,027	0,011,200
Through Trust			
3.450%, 07/07/2028		7,716,349	6,879,528
United Airlines 2016-1 Class B Pass			
Through Trust			
3.650%, 01/07/2026		6,704,253	6,348,243
United Airlines 2018-1 Class B Pass			
Through Trust			
4.600%, 03/01/2026		2,653,723	2,520,028
United Airlines 2019-1 Class A Pass			
Through Trust 4.550%, 08/25/2031		4 420 607	2 025 720
United Airlines 2020-1 Class A Pass		4,429,697	3,925,720
Through Trust			
5.875%, 10/15/2027		12,172,991	12,324,297
United Airlines 2020-1 Class B Pass		,,	, , ,
Through Trust			
4.875%, 01/15/2026		3,625,504	3,511,779
United Airlines 2023-1 Class A Pass			
Through Trust			
5.800%, 01/15/2036		7,169,000	7,269,990
US Airways 2012-2 Class A Pass			
Through Trust		1 710 1 (0	1 ((1 10)
4.625%, 06/03/2025		1,712,168	1,664,484
			259,680,688
Information technology – 2.4%			
Autodesk, Inc.		2 2 4 6 000	2 015 055
2.850%, 01/15/2030		3,346,000	3,015,955
Broadcom, Inc. 3.419%, 04/15/2033 (B)		11 115 000	0 762 282
4.750%, 04/15/2029		11,115,000	9,762,382
Dell International LLC		22,112,432	21,171,572
5.300%, 10/01/2029		5,382,000	5,542,394
Foundry JV Holdco LLC		3,302,000	5,5+2,57+
5.875%, 01/25/2034 (B)		5,347,000	5,492,085
Gartner, Inc.		- , ,	-, - ,
4.500%, 07/01/2028 (B)		7,293,000	6,916,151
Marvell Technology, Inc.			
5.950%, 09/15/2033		8,941,000	9,480,945
Micron Technology, Inc.			
2.703%, 04/15/2032		4,907,000	4,121,104
4.185%, 02/15/2027		10,435,000	10,234,917
5.327%, 02/06/2029		6,732,000	6,866,137
6.750%, 11/01/2029		11,681,000	12,622,324
Motorola Solutions, Inc.		8,865,000	7,485,235
2 300% 11/15/2030			(.40.).4.).)
2.300%, 11/15/2030			
2.750%, 05/24/2031		8,602,000	7,352,126
2.750%, 05/24/2031 NXP BV		8,602,000	7,352,126
2.750%, 05/24/2031 NXP BV 3.875%, 06/18/2026			
2.750%, 05/24/2031 NXP BV		8,602,000	7,352,126
2.750%, 05/24/2031 NXP BV 3.875%, 06/18/2026 Oracle Corp.		8,602,000 11,636,000	7,352,126

		Shares or Principal	
		Amount	Value
CORPORATE BONDS (continued)	-		
Information technology (continued)			
VeriSign, Inc.			
2.700%, 06/15/2031	\$	4,203,000	\$ 3,602,237
VMware LLC		,,	
4.700%, 05/15/2030		9,327,000	9,200,150
			142,359,948
Materials – 0.3%			
Anglo American Capital PLC			
4.750%, 04/10/2027 (B)		4,433,000	4,374,429
Freeport-McMoRan, Inc.		5 011 000	4 002 400
4.250%, 03/01/2030 5.450%, 03/15/2043		5,211,000 7,603,000	4,893,498
Newmont Corp.		7,003,000	7,396,503
2.800%, 10/01/2029		2,032,000	1,853,998
OCI NV		_,,	-,,
6.700%, 03/16/2033 (B)		2,933,000	2,995,250
			21,513,678
Real estate – 0.9%			
American Homes 4 Rent LP			
4.250%, 02/15/2028		3,147,000	3,054,026
American Tower Corp.			
3.800%, 08/15/2029		11,055,000	10,494,947
American Tower Trust I 5.490%, 03/15/2028 (B)		7 005 000	P 100 209
CoStar Group, Inc.		7,995,000	8,109,298
2.800%, 07/15/2030 (B)		8,616,000	7,323,074
GLP Capital LP		0,010,000	7,525,071
3.250%, 01/15/2032		1,916,000	1,617,587
4.000%, 01/15/2030		2,026,000	1,848,685
5.375%, 04/15/2026		3,132,000	3,112,635
Prologis LP		(710.000	( 022 200
5.125%, 01/15/2034		6,718,000	6,933,389
SBA Tower Trust 6.599%, 01/15/2028 (B)		1,416,000	1,455,324
VICI Properties LP		1,410,000	1,400,024
4.125%, 08/15/2030 (B)		2,123,000	1,933,894
4.375%, 05/15/2025		1,793,000	1,762,049
4.625%, 12/01/2029 (B)		4,089,000	3,852,858
5.125%, 05/15/2032		1,733,000	1,689,335
			53,187,101
Utilities – 2.6%			
AES Panama Generation Holdings SRL			
4.375%, 05/31/2030 (B)		5,845,429	4,910,160
American Electric Power Company, Inc.		2 475 000	2 579 421
5.625%, 03/01/2033 Atlantica Transmision Sur SA		2,475,000	2,578,431
6.875%, 04/30/2043 (B)		2,461,108	2,433,420
Constellation Energy Generation LLC		2,101,100	2,100,120
6.125%, 01/15/2034		2,070,000	2,215,077
6.500%, 10/01/2053		3,530,000	3,980,822
Dominion Energy, Inc.			
3.375%, 04/01/2030		5,292,000	4,871,914
Duke Energy Carolinas LLC 4.950%, 01/15/2033		6 122 000	6,246,585
Duke Energy Corp.		6,133,000	0,240,383
2.450%, 06/01/2030		2,272,000	1,980,686
5.750%, 09/15/2033		7,220,000	7,637,428
Emera US Finance LP			
3.550%, 06/15/2026		6,192,000	5,965,874
Eversource Energy		<u> </u>	
5.125%, 05/15/2033		5,667,000	5,695,621
Georgia Power Company		2 760 000	3,790,332
4.950%, 05/17/2033 Indianapolis Power & Light Company		3,760,000	3,790,532
5.650%, 12/01/2032 (B)		9,200,000	9,521,397
,		. ,===,===	. , ,- , , , ,

Shares or

### Select Bond Trust (continued)

Sciect Dona Trust (continuea)	
Shares or Principal Amount Value	
CORPORATE BONDS (continued)	
Utilities (continued) National Grid PLC	
5.809%, 06/12/2033 \$ 8,795,000 \$ 9,2	41,440
	14,923
NiSource, Inc. 1.700%, 02/15/2031 2,272,000 1,8	40,797
	47,041
5.250%, 03/30/2028 1,446,000 1,4 NRG Energy, Inc.	74,365
2.450%, 12/02/2027 (B) 6,241,000 5,6	26,793
	43,260
	83,126
San Diego Gas & Electric Company 4.950%, 08/15/2028 10,536,000 10,7	51,943
Sempra 5,500%, 08/01/2033 5,830,000 6,0	42,550
The Southern Company         5.700%, 03/15/2034         3.610,000         3.7	95,999
Vistra Operations Company LLC	90,062
	76,565
	46,301
	02,912
TOTAL CORPORATE BONDS (Cost	02,712
\$1,886,449,624) \$ 1,806,8	58,537
MUNICIPAL BONDS – 0.6%	
Foothill-Eastern Transportation Corridor	
Agency (California)	02 417
	83,417
Golden State Tobacco Securitization	
Corp. (California) 4.214%, 06/01/2050 4.975,000 3,7	43,373
A.214 %, 00/01/2050 4,975,000 5,7 Maryland Health & Higher Educational	45,575
Facilities Authority	
	45,512
Mississippi Hospital Equipment &	- )-
Facilities Authority	
3.720%, 09/01/2026 6,647,000 6,4	18,271
Ohio Turnpike & Infrastructure	
Commission	
	10,942
Regents of the University of California	
Medical Center	00 741
	80,741
State Board of Administration Finance	
Corp. (Florida) 1.705%, 07/01/2027 3,337,000 3,0	21,355
101AL MUNICIPAL BONDS (COSt \$45,101,984) \$ 55,9	03,611
COLLATERALIZED MORTGAGE OBLIGATIONS – 4.4%	
Commercial and residential – 3.4%	
Angel Oak Mortgage Trust LLC	
Series 2020-R1, Class A1, 0.990%, 04/25/2053 (B)(F) 2,215,712 2,0	23,434
Series 2021-2, Class A1, 0.985%, 04/25/2066 (B)(F) 2,246,996 1,8	96,308
	,500
Series 2021-4, Class A1, 1.035%, 01/20/2065 (B)(F) 5,208,737 4,1	ŕ
1.035%, 01/20/2065 (B)(F) 5,208,737 4,1 Series 2021-5, Class A1, 4,1	96,915
1.035%, 01/20/2065 (B)(F) 5,208,737 4,1 Series 2021-5, Class A1, 4,1	ŕ

Select Donu Hust (continu	ucu)		
	_	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE			
OBLIGATIONS (continued)			
Commercial and residential (continued)			
BAMLL Commercial Mortgage			
Securities Trust			
Series 2015-200P, Class A			
3.218%, 04/14/2033 (B)	\$	2,121,000	\$ 2,025,283
BBCMS Mortgage Trust			
Series 2020-C6, Class A2 2.690%, 02/15/2053		1,980,000	1,831,108
BRAVO Residential Funding Trust		1,980,000	1,031,100
Series 2021-NQM1, Class A1			
0.941%, 02/25/2049 (B)(F)		2,547,209	2,246,582
BX Trust			
Series 2021-MFM1, Class D (1 month			
CME Term SOFR + $1.614\%$ ),		1 471 222	1 424 219
6.976%, 01/15/2034 (B)(E) Series 2022-CLS, Class A,		1,471,223	1,434,218
5.760%, 10/13/2027 (B)		3,485,000	3,487,061
BXHPP Trust		2,102,000	5,107,001
Series 2021-FILM, Class C (1 month			
CME Term SOFR + 1.214%)			
6.576%, 08/15/2036 (B)(E)		14,743,000	13,214,026
Cantor Commercial Real Estate Lending			
Series 2019-CF1, Class A2 3.623%, 05/15/2052		7,704,000	7,270,683
Citigroup Commercial Mortgage Trust		7,704,000	7,270,005
Series 2020-GC46, Class A2,			
2.708%, 02/15/2053		6,905,000	6,204,491
Series 2023-SMRT, Class A,			
5.820%, 10/12/2040 (B)(F)		4,232,000	4,283,998
COLT Mortgage Loan Trust Series 2021-2, Class A1,			
0.924%, 08/25/2066 (B)(F)		2,986,561	2,388,969
Series 2021-3, Class A1,			
0.956%, 09/27/2066 (B)(F)		4,786,567	3,798,750
Series 2021-HX1, Class A1,		4 102 172	2 200 417
1.110%, 10/25/2066 (B)(F) COLT Trust		4,103,172	3,390,417
Series 2020-RPL1, Class A1			
1.390%, 01/25/2065 (B)(F)		6,801,629	5,688,081
Commercial Mortgage Trust (Cantor			
Fitzgerald/Deutsche Bank AG)			
Series 2020-CX, Class D		4 201 000	2 272 (00
2.683%, 11/10/2046 (B)(F) Commercial Mortgage Trust (Deutsche		4,291,000	3,273,680
Bank AG)			
Series 2020-CBM, Class A2			
2.896%, 02/10/2037 (B)		3,156,000	3,026,480
Credit Suisse Mortgage			
Capital Certificates			
Series 2020-NET, Class A, 2.257%, 08/15/2037 (B)		2,142,426	1,981,761
Series 2021-AFC1, Class A1,		2,142,420	1,701,701
0.830%, 03/25/2056 (B)(F)		6,281,905	4,919,191
Series 2021-NQM2, Class A1,			
1.179%, 02/25/2066 (B)(F)		2,698,772	2,296,479
Series 2021-NQM3, Class A1,		2 001 ((4	1 722 052
1.015%, 04/25/2066 (B)(F) Series 2021-NQM5, Class A1,		2,081,664	1,732,853
0.938%, 05/25/2066 (B)(F)		2,501,771	1,980,483
Series 2021-NQM6, Class A1,		_,,,,,	1,200,103
1.174%, 07/25/2066 (B)(F)		6,404,426	5,119,510
Series 2021-RPL2, Class A1A,		0.000.005	( 00( 007
1.115%, 01/25/2060 (B)(F)		8,390,225	6,886,887

### Select Bond Trust (continued)

Select Donu Hust (continue	Shares or Principal Amount	Value	Scielt Dona Hast (contin	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE			COLLATERALIZED MORTGAGE		
<b>OBLIGATIONS</b> (continued)			<b>OBLIGATIONS</b> (continued)		
Commercial and			Commercial and		
residential (continued) DBJPM Mortgage Trust			residential (continued) SLG Office Trust		
Series 2020-C9, Class A2			Series 2021-OVA, Class C		
	\$ 5,885,000	\$ 5,463,147	2.851%, 07/15/2041 (B)	\$ 8,579,000	\$ 6,860,265
Deephaven Residential Mortgage Trust Series 2021-2, Class A1			Starwood Mortgage Residential Trust Series 2021-2, Class A1,		
0.899%, 04/25/2066 (B)(F)	3,857,873	3,294,011	0.943%, 05/25/2065 (B)(F)	1,819,605	1,641,515
Ellington Financial Mortgage Trust			Series 2022-1, Class A1,	<b>5 011</b> 107	
Series 2021-1, Class A1, 0.797%, 02/25/2066 (B)(F)	1,579,465	1,329,490	2.447%, 12/25/2066 (B)(F) Towd Point Mortgage Trust	5,311,406	4,528,117
Series 2021-2, Class A1,	1,577,405	1,527,470	Series 2018-4, Class A1,		
0.931%, 06/25/2066 (B)(F)	3,535,842	2,816,948	3.000%, 06/25/2058 (B)(F)	1,900,554	1,768,169
Flagstar Mortgage Trust Series 2021-1, Class A2			Series 2019-4, Class A1, 2.900%, 10/25/2059 (B)(F)	2,915,703	2 729 172
2.500%, 02/01/2051 (B)(F)	7,028,580	5,746,960	Series 2020-4, Class A1,	2,915,705	2,738,173
GCAT Trust	.,	- / /	1.750%, 10/25/2060 (B)	3,740,416	3,288,182
Series 2021-NQM1, Class A1,	1 507 441	1 222 220	Verus Securitization Trust		
0.874%, 01/25/2066 (B)(F) Series 2021-NQM2, Class A1,	1,507,441	1,232,329	Series 2020-5, Class A1 (1.218% to 10-1-24, then 2.218% thereafter),		
1.036%, 05/25/2066 (B)(F)	1,650,559	1,351,026	1.218%, 05/25/2065 (B)	1,259,246	1,163,056
Series 2021-NQM3, Class A1,		2 5 4 6 400	Series 2021-1, Class A1,		<b>2 2</b> (1 0 0 <b>2</b>
1.091%, 05/25/2066 (B)(F) GS Mortgage Securities Trust	3,342,120	2,746,409	0.815%, 01/25/2066 (B)(F) Series 2021-3, Class A1,	2,762,920	2,361,002
Series 2020-UPTN, Class A			1.046%, 06/25/2066 (B)(F)	3,987,338	3,315,268
2.751%, 02/10/2037 (B)	2,210,000	2,093,639	Series 2021-4, Class A1,		
GS Mortgage-Backed Securities Trust Series 2020-NQM1, Class A1,			0.938%, 07/25/2066 (B)(F) Series 2021-5, Class A1,	2,909,515	2,309,710
1.382%, 09/27/2060 (B)(F)	943,841	859,164	1.013%, 09/25/2066 (B)(F)	2,782,857	2,283,033
Series 2021-NQM1, Class A1,			Series 2021-R2, Class A1,		
1.017%, 07/25/2061 (B)(F)	2,152,384	1,833,102	0.918%, 02/25/2064 (B)(F) Visio Trust	2,566,003	2,257,935
Imperial Fund Mortgage Trust Series 2021-NQM1, Class A1			Series 2020-1R, Class A1		
1.071%, 06/25/2056 (B)(F)	2,713,791	2,287,833	1.312%, 11/25/2055 (B)	2,771,441	2,490,540
JPMorgan Chase Commercial Mortgage					204,140,492
Securities Trust Series 2022-OPO, Class A			U.S. Government Agency – 1.0%		
3.024%, 01/05/2039 (B)	6,678,000	5,607,955	Federal Home Loan Mortgage Corp. Series K048, Class X1 IO		
KNDL Mortgage Trust			0.206%, 06/25/2025	149,267,122	348,852
Series 2019-KNSQ, Class C (1 month CME Term SOFR + 1.246%)			Government National		
6.608%, 05/15/2036 (B)(E)	5,586,000	5,538,937	Mortgage Association Series 2012-114, Class IO,		
MFA Trust			0.622%, 01/16/2053	12,514,587	194,482
Series 2021-NQM1, Class A1 1.153%, 04/25/2065 (B)(F)	2,012,650	1,827,105	Series 2016-174, Class IO,		
New Residential Mortgage Loan Trust	2,012,050	1,027,105	0.891%, 11/16/2056 Series 2017-109, Class IO,	9,657,481	380,728
Series 2020-1A, Class A1B			0.230%, 04/16/2057	11,460,480	184,189
3.500%, 10/25/2059 (B)(F) NMLT Trust	2,374,444	2,217,248	Series 2017-124, Class IO,		- ,
Series 2021-INV1, Class A1			0.627%, 01/16/2059	11,894,820	375,197
1.185%, 05/25/2056 (B)(F)	5,496,695	4,498,635	Series 2017-135, Class IO, 0.718%, 10/16/2058	39,958,419	1,516,006
NYMT Loan Trust Series 2022-CP1, Class A1			Series 2017-140, Class IO,	0,,000,117	1,010,000
2.042%, 07/25/2061 (B)	1,644,872	1,500,501	0.486%, 02/16/2059	19,047,600	590,550
OBX Trust	, ,	, ,	Series 2017-159, Class IO, 0.433%, 06/16/2059	26,914,030	733,596
Series 2020-EXP2, Class A3,	0.010 500	1 640 050	Series 2017-20, Class IO,		100,000
2.500%, 05/25/2060 (B)(F) Series 2021-NOM2, Class A1,	2,018,522	1,640,858	0.527%, 12/16/2058	25,042,632	583,927
1.101%, 05/25/2061 (B)(F)	3,543,731	2,721,639	Series 2017-22, Class IO, 0.754%, 12/16/2057	12,218,890	430,629
Series 2021-NQM3, Class A1,	5 1 40 400	2,020,221	Series 2017-41, Class IO,	12,210,090	+30,029
1.054%, 07/25/2061 (B)(F) Provident Funding Mortgage Trust	5,143,423	3,930,321	0.585%, 07/16/2058	9,237,518	260,727
Series 2020-F1, Class A2			Series 2017-46, Class IO, 0.645%, 11/16/2057	13,001,163	448,605
2.000%, 01/25/2036 (B)(F)	4,548,006	3,883,530	Series 2017-61, Class IO,	15,001,105	-+0,005
			0.745%, 05/16/2059	21,369,829	774,861

### Select Bond Trust (continued)

Select Dona Hust (continu	icu)		
	_	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)			
U.S. Government Agency (continued)			
Government National			
Mortgage Association (continued)			
Series 2018-158, Class IO,	¢	10 071 741	¢ 007.045
0.787%, 05/16/2061	\$	19,871,741	\$ 987,965
Series 2018-69, Class IO, 0.615%, 04/16/2060 Series 2019-131, Class IO,		21,587,936	941,905
0.802%, 07/16/2061		26,705,140	1,410,138
Series 2020-100, Class IO, 0.784%, 05/16/2062		28,421,845	1,616,834
Series 2020-108, Class IO, 0.847%, 06/16/2062		68,751,823	3,930,824
Series 2020-114, Class IO, 0.800%, 09/16/2062		67,698,238	3,993,614
Series 2020-118, Class IO, 0.882%, 06/16/2062		49,962,323	3,079,463
Series 2020-119, Class IO, 0.602%, 08/16/2062		27,481,493	1,297,272
Series 2020-120, Class IO, 0.762%, 05/16/2062		15,765,530	887,197
Series 2020-137, Class IO, 0.796%, 09/16/2062		87,919,147	4,847,756
Series 2020-150, Class IO, 0.962%, 12/16/2062		44,621,681	3,029,611
Series 2020-170, Class IO, 0.834%, 11/16/2062		57,615,205	3,548,290
Series 2020-92, Class IO,			
0.878%, 02/16/2062 Series 2021-10, Class IO,		65,223,730	4,099,585
0.986%, 05/16/2063 Series 2021-11, Class IO,		41,666,036	2,842,578
1.020%, 12/16/2062 Series 2021-203, Class IO,		64,759,317	4,430,573
0.869%, 07/16/2063 Series 2021-3, Class IO,		54,603,351	3,477,840
0.868%, 09/16/2062 Series 2021-40, Class IO,		75,791,595	4,652,262
0.824%, 02/16/2063 Series 2022-181, Class IO,		19,795,766	1,204,250
0.716%, 07/16/2064 Series 2022-21, Class IO,		20,473,691	1,383,289
0.783%, 10/16/2063		18,727,676	<u>1,145,012</u> 59,628,607
TOTAL COLLATERALIZED MORTGAGE	OB1.	IGATIONS	57,020,007
(Cost \$365,235,214)	UBL	IOATIONS	\$ 263,769,099
ASSET BACKED SECURITIES – 7.3%			
ABPCI Direct Lending Fund I, Ltd.			
Series 2020-1A, Class A 3.199%, 12/20/2030 (B)		8,583,656	8,186,448
Aligned Data Centers Issuer LLC		8,585,050	0,100,440
Series 2021-1A, Class A2			
1.937%, 08/15/2046 (B) Series 2023-2A, Class A2		7,638,000	6,845,412
6.500%, 11/16/2048 (B)		4,198,000	4,236,736
AMSR Trust Series 2020-SFR4, Class A			
1.355%, 11/17/2037 (B)		1,129,000	1,049,632
Series 2021-SFR1, Class B 2.153%, 06/17/2038 (B)		5,614,000	4,817,272
Series 2021-SFR4, Class A 2.117%, 12/17/2038 (B)		1,681,000	1,528,153

	Shares or Principal Amount	Value
ASSET BACKED SECURITIES (continued)		
Applebee's Funding LLC		
Series 2023-1A, Class A2		
7.824%, 03/05/2053 (B) \$	3,779,000	\$ 3,874,420
Aqua Finance Trust		
Series 2021-A, Class A	2 411 446	2 154 161
1.540%, 07/17/2046 (B) Arby's Funding LLC	2,411,446	2,154,161
Series 2020-1A, Class A2		
3.237%, 07/30/2050 (B)	8,854,560	8,078,316
Beacon Container Finance II LLC	-,,	-,
Series 2021-1A, Class A		
2.250%, 10/22/2046 (B)	6,572,950	5,827,575
BRE Grand Islander Timeshare		
Issuer LLC		
Series 2019-A, Class A	2 022 667	1 021 611
3.280%, 09/26/2033 (B) CARS-DB4 LP	2,023,667	1,931,611
Series 2020-1A, Class A1		
2.690%, 02/15/2050 (B)	6,332,511	6,081,808
CARS-DB7 LP	0,002,011	0,001,000
Series 2023-1A, Class A1		
5.750%, 09/15/2053 (B)	7,769,520	7,806,166
CF Hippolyta Issuer LLC		
Series 2020-1, Class A1		= 100 = (1
1.690%, 07/15/2060 (B)	7,713,700	7,128,761
Series 2021-1A, Class A1 1.530%, 03/15/2061 (B)	6,834,630	6,108,893
CLI Funding VI LLC	0,854,050	0,100,095
Series 2020-1A, Class A		
2.080%, 09/18/2045 (B)	7,275,694	6,497,893
CLI Funding VIII LLC		
Series 2021-1A, Class A		
1.640%, 02/18/2046 (B)	5,093,256	4,491,866
Series 2022-1A, Class A	1 5 4 6 0 7 9	4 012 070
2.720%, 01/18/2047 (B)	4,546,873	4,012,978
CyrusOne Data Centers Issuer I LLC Series 2023-1A, Class A2		
4.300%, 04/20/2048 (B)	5,907,000	5,394,860
DataBank Issuer	2,201,000	0,000
Series 2021-1A, Class A2		
2.060%, 02/27/2051 (B)	10,204,000	9,231,790
Series 2021-2A, Class A2		
2.400%, 10/25/2051 (B)	7,833,000	6,964,199
DB Master Finance LLC Series 2017-1A, Class A2II		
4.030%, 11/20/2047 (B)	2,769,065	2,624,907
Series 2021-1A, Class A2I	2,709,005	2,024,707
2.045%, 11/20/2051 (B)	10,857,420	9,866,908
Diamond Infrastructure Funding LLC		
Series 2021-1A, Class A		
1.760%, 04/15/2049 (B)	7,537,000	6,690,103
Domino's Pizza Master Issuer LLC		
Series 2017-1A, Class A23	0 120 002	0 707 010
4.118%, 07/25/2047 (B) Series 2019-1A, Class A2	9,129,998	8,707,918
3.668%, 10/25/2049 (B)	2,670,938	2,436,795
Series 2021-1A, Class A2I	2,070,750	2,430,793
2.662%, 04/25/2051 (B)	5,508,750	4,869,702
Driven Brands Funding LLC	- , ,	,
Series 2018-1A, Class A2		
4.739%, 04/20/2048 (B)	2,334,150	2,279,977
Series 2020-2A, Class A2	5 404 000	1.000 (00
3.237%, 01/20/2051 (B)	5,484,900	4,892,608
Series 2021-1A, Class A2 2.791%, 10/20/2051 (B)	6,532,680	5,586,689
2.17170, 10/20/2001 (D)	0,552,080	5,500,089

Shares or

### Select Bond Trust (continued)

		Shares or Principal Amount	Value	
ASSET BACKED SECURITIES (continued Elara HGV Timeshare Issuer LLC	l)			ASSET BACKED SECURI New Economy Assets Phase
Series 2019-A, Class A 2.610%, 01/25/2034 (B) FirstKey Homes Trust	\$	1,062,712	\$ 1,013,541	Sponsor LLC Series 2021-1, Class A1 1.910%, 10/20/2061 (B)
Series 2020-SFR2, Class A				Series 2021-1, Class B1
1.266%, 10/19/2037 (B) Series 2021-SFR1, Class A		3,643,900	3,377,556	2.410%, 10/20/2061 (B) NRZ Excess Spread-Collatera
1.538%, 08/17/2038 (B) Series 2021-SFR1, Class C		4,052,100	3,668,115	Series 2020-PLS1, Class A 3.844%, 12/25/2025 (B)
1.888%, 08/17/2038 (B) Five Guys Holdings, Inc.		8,099,000	7,240,768	Series 2021-FHT1, Class A 3.104%, 07/25/2026 (B)
Series 2023-1A, Class A2 7.549%, 01/26/2054 (B) Ford Credit Auto Owner Trust		5,027,000	5,058,152	Progress Residential Trust Series 2021-SFR2, Class A 1.546%, 04/19/2038 (B)
Series 2023-2, Class A 5.280%, 02/15/2036 (B) Golub Capital Partners Funding, Ltd. Series 2020-1A, Class A2		5,846,000	5,970,625	Series 2021-SFR5, Class A 1.427%, 07/17/2038 (B) Series 2021-SFR8, Class B 1.681%, 10/17/2038 (B)
3.208%, 01/22/2029 (B) Series 2021-1A, Class A2		3,365,665	3,164,934	Retained Vantage Data Center Issuer LLC
2.773%, 04/20/2029 (B) HI-FI Music IP Issuer LP Series 2022-1A, Class A2		5,011,288	4,712,298	Series 2023-1A, Class A2A 5.000%, 09/15/2048 (B) SCF Equipment Leasing LLC
3.939%, 02/01/2062 (B) Home Partners of America Trust Series 2021-2, Class A		6,407,000	5,959,638	Series 2019-2A, Class C 3.110%, 06/21/2027 (B) Series 2021-1A, Class B
1.901%, 12/17/2026 (B) Hotwire Funding LLC Series 2021-1, Class A2		1,948,875	1,761,343	1.370%, 08/20/2029 (B) Series 2022-2A, Class A3 6.500%, 10/21/2030 (B)
2.311%, 11/20/2051 (B) Series 2023-1A, Class A2		5,233,000	4,720,135	SERVPRO Master Issuer LLC Series 2021-1A, Class A2
5.687%, 05/20/2053 (B) Jack in the Box Funding LLC		5,414,000	5,366,345	2.394%, 04/25/2051 (B) Sesac Finance LLC
Series 2019-1A, Class A23 4.970%, 08/25/2049 (B) Series 2022-1A, Class A2I		2,966,125	2,764,553	Series 2019-1, Class A2 5.216%, 07/25/2049 (B) SMB Private Education Loan
3.445%, 02/26/2052 (B) MetroNet Infrastructure Issuer LLC Series 2023-1A, Class A2		5,416,545	4,982,539	Series 2019-B, Class A2A 2.840%, 06/15/2037 (B) Series 2020-PTA, Class A2
6.560%, 04/20/2053 (B) Monroe Capital Funding, Ltd. Series 2021-1A, Class A2		3,616,000	3,581,451	1.600%, 09/15/2054 (B) Series 2021-A, Class APT2 1.070%, 01/15/2053 (B)
2.815%, 04/22/2031 (B) Navient Private Education Refi Loan Trust Series 2019-EA, Class A2A		12,848,020	11,880,200	SoFi Professional Loan Progr Series 2019-B, Class A2FX 3.090%, 08/17/2048 (B) Sonic Capital LLC
2.640%, 05/15/2068 (B) Series 2019-FA, Class A2		2,103,326	1,997,004	Series 2020-1A, Class A2I 3.845%, 01/20/2050 (B)
2.600%, 08/15/2068 (B) Series 2020-BA, Class A2		1,831,601	1,705,287	Series 2020-1A, Class A2II 4.336%, 01/20/2050 (B)
2.120%, 01/15/2069 (B) Series 2020-GA, Class A		3,912,653	3,608,335	Series 2021-1A, Class A2I 2.190%, 08/20/2051 (B)
1.170%, 09/16/2069 (B) Series 2020-HA, Class A		3,501,904	3,134,753	Sunbird Engine Finance LLC Series 2020-1A, Class A
1.310%, 01/15/2069 (B) Series 2021-A, Class A		4,406,082	4,032,860	3.671%, 02/15/2045 (B) Taco Bell Funding LLC
0.840%, 05/15/2069 (B) Navient Student Loan Trust Series 2020-2A, Class A1A		4,249,104	3,743,094	Series 2021-1A, Class A2I 1.946%, 08/25/2051 (B) TIF Funding II LLC
1.320%, 08/26/2069 (B) Neighborly Issuer LLC Series 2021-1A, Class A2		3,215,211	2,756,205	Series 2020-1A, Class A 2.090%, 08/20/2045 (B) Series 2021-1A, Class A
3.584%, 04/30/2051 (B) Series 2022-1A, Class A2		9,049,950	7,852,814	1.650%, 02/20/2046 (B) Tricon American Homes Trus
3.695%, 01/30/2052 (B)		4,286,648	3,661,376	Series 2020-SFR2, Class A 1.482%, 11/17/2039 (B)

alue		Shares or Principal Amount	Value
	ASSET BACKED SECURITIES (continued) New Economy Assets Phase 1		
1,013,541	· · · · · · · · · · · · · · · · · · ·	\$ 8,463,000	\$ 7,405,880
3,377,556	Series 2021-1, Class B1 2.410%, 10/20/2061 (B) NRZ Excess Spread-Collateralized Notes	3,933,000	3,188,585
3,668,115	Series 2020-PLS1, Class A 3.844%, 12/25/2025 (B)	1,349,514	1,286,264
7,240,768	Series 2021-FHT1, Class A 3.104%, 07/25/2026 (B) Progress Residential Trust	1,027,195	954,094
5,058,152	Series 2021-SFR2, Class A 1.546%, 04/19/2038 (B)	11,723,516	10,675,035
5,970,625	Series 2021-SFR5, Class A 1.427%, 07/17/2038 (B) Series 2021-SFR8, Class B	9,349,548	8,469,448
3,164,934	1.681%, 10/17/2038 (B) Retained Vantage Data Centers Issuer LLC	3,244,000	2,897,194
4,712,298	Series 2023-1A, Class A2A 5.000%, 09/15/2048 (B) SCF Equipment Leasing LLC	7,117,000	6,654,495
5,959,638	Series 2019-2A, Class C 3.110%, 06/21/2027 (B)	7,917,000	7,749,730
1,761,343	Series 2021-1A, Class B 1.370%, 08/20/2029 (B) Series 2022-2A, Class A3	5,189,000	4,955,707
4,720,135	6.500%, 10/21/2030 (B) SERVPRO Master Issuer LLC	8,159,000	8,220,454
5,366,345	Series 2021-1A, Class A2 2.394%, 04/25/2051 (B) Sesac Finance LLC	5,010,525	4,304,041
2,764,553	Series 2019-1, Class A2 5.216%, 07/25/2049 (B) SMB Private Education Loan Trust	6,324,288	6,147,245
4,982,539	Series 2019-B, Class A2A 2.840%, 06/15/2037 (B)	3,998,383	3,787,257
3,581,451	Series 2020-PTA, Class A2A 1.600%, 09/15/2054 (B) Series 2021-A, Class APT2	2,874,236	2,585,550
11,880,200	1.070%, 01/15/2053 (B) SoFi Professional Loan Program LLC Series 2019-B, Class A2FX	1,830,501	1,601,906
	3.090%, 08/17/2048 (B) Sonic Capital LLC	985,044	938,479
1,997,004 1,705,287	Series 2020-1A, Class A2I 3.845%, 01/20/2050 (B) Series 2020-1A, Class A2II	5,305,067	4,994,885
3,608,335	4.336%, 01/20/2050 (B) Series 2021-1A, Class A2I	5,375,633	4,944,013
3,134,753	2.190%, 08/20/2051 (B) Sunbird Engine Finance LLC Series 2020-1A, Class A	4,474,995	3,815,452
4,032,860	3.671%, 02/15/2045 (B) Taco Bell Funding LLC	1,372,498	1,169,506
3,743,094	Series 2021-1A, Class A2I 1.946%, 08/25/2051 (B) TIF Funding II LLC	10,277,933	9,211,135
2,756,205	Series 2020-1A, Class A 2.090%, 08/20/2045 (B) Series 2021-1A, Class A	8,783,213	7,882,395
7,852,814	1.650%, 02/20/2046 (B) Tricon American Homes Trust	3,995,364	3,430,002
3,661,376	Series 2020-SFR2, Class A 1.482%, 11/17/2039 (B)	5,942,290	5,203,132

### Select Bond Trust (continued)

· · · · · · · · · · · · · · · · · · ·	Shares or Principal Amount		Value
ASSET BACKED SECURITIES (continued)			
Triton Container Finance VIII LLC			
Series 2020-1A, Class A			
2.110%, 09/20/2045 (B) \$	8,527,223	\$	7,576,208
Series 2021-1A, Class A	0,527,225	Ψ	1,570,200
1.860%, 03/20/2046 (B)	5,327,736		4,640,391
Vantage Data Centers LLC	5,527,750		1,010,591
Series 2020-1A, Class A2			
1.645%, 09/15/2045 (B)	5,594,000		5,172,229
Series 2020-2A, Class A2	0,000		0,11,2,222
1.992%, 09/15/2045 (B)	4,913,000		4,271,138
VCP RRL ABS I, Ltd.	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,271,100
Series 2021-1A, Class A			
2.152%, 10/20/2031 (B)	1,740,140		1,606,853
VR Funding LLC	-,,		-,,
Series 2020-1A, Class A			
2.790%, 11/15/2050 (B)	5,873,139		5,254,232
Wendy's Funding LLC	- , ,		-,-,-
Series 2021-1A, Class A2I			
2.370%, 06/15/2051 (B)	5,621,324		4,846,650
Westgate Resorts LLC			
Series 2022-1A, Class A			
1.788%, 08/20/2036 (B)	3,942,344		3,776,921
Willis Engine Structured Trust V			
Series 2020-A, Class A			
3.228%, 03/15/2045 (B)	1,595,577		1,438,213
Wingstop Funding LLC			
Series 2020-1A, Class A2			
2.841%, 12/05/2050 (B)	10,760,140		9,676,368
Zaxby's Funding LLC			
Series 2021-1A, Class A2			
3.238%, 07/30/2051 (B)	4,254,080		3,686,828
TOTAL ASSET BACKED SECURITIES (Cost			
\$482,405,807)		\$	442,336,393
SHORT-TERM INVESTMENTS - 0.5%			
Short-term funds – 0.5%			
John Hancock Collateral Trust,			
5.3645% (G)(H)	2,977,189		29,772,485
TOTAL SHORT-TERM INVESTMENTS (Cost \$2		\$	29,772,485
Total Investments (Select Bond Trust)	,,	Ŧ	,,.00
(Cost \$6,297,227,509) – 99.2%		\$	5,968,115,522
Other assets and liabilities, net $-0.8\%$		Ψ	48,654,024
TOTAL NET ASSETS – 100.0%		« <sup>—</sup>	6,016,769,546
101AL 1121 A55215 - 100.0 //		φ_	0,010,707,540

### Select Bond Trust (continued)

CME	CME Group Published Rates
CMT	Constant Maturity Treasury
IO	Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the period.
LIBOR	London Interbank Offered Rate
SOFR	Secured Overnight Financing Rate
TBA	To Be Announced. A forward mortgage-backed securities trade
	issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.
(A)	Security purchased or sold on a when-issued or delayed delivery basis.
(B)	These securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration. Rule 144A securities amounted to \$981,143,310 or 16.3% of the fund's net assets as of 12-31-23.
(C)	All or a portion of this security is on loan as of 12-31-23.
(D)	Perpetual bonds have no stated maturity date. Date shown as maturity date is next call date.
(E)	Variable rate obligation. The coupon rate shown represents the rate at period end.
(F)	Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.
(G)	The rate shown is the annualized seven-day yield as of 12-31-23.
(H)	Investment is an affiliate of the fund, the advisor and/or subadvisor. A portion of this security represents the investment of cash collateral received for securities lending. Market value of this investment amounted to \$1,821,613.

### DERIVATIVES

#### **FUTURES**

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
10-Year U.S. Treasury Note Futures	182	Long	Mar 2024	\$20,603,291	\$20,546,094	\$(57,197)
Ultra U.S. Treasury Bond Futures	57	Long	Mar 2024	6,954,124	7,614,844	660,720
						\$603,523

^ Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

See Notes to financial statements regarding investment transactions and other derivatives information.

### Short Term Government Income Trust

Short ferm Government me		
	Shares or Principal	
	Amount	Value
U.S. GOVERNMENT AND AGENCY OBLIG		
0.5. GOVERNMENT AND AGENCY OBLIG	ATIONS -	
U.S. Government – 43.5%		
U.S. Treasury Notes		
0.625%, 07/31/2026	1,000,000	\$ 915,977
0.875%, 06/30/2026	1,800,000	1,664,508
1.125%, 10/31/2026	2,500,000	2,306,934
3.500%, 01/31/2028	17,150,000	16,879,350
3.750%, 04/15/2026	10,744,000	10,644,114
4.000%, 02/15/2026 to 02/29/2028	4,000,000	3,997,422
4.250%, 10/15/2025	2,500,000	2,495,313
4.375%, 08/15/2026 to 11/30/2028	32,802,000	33,320,273
4.625%, 03/15/2026	1,675,000	1,689,525
		73,913,416
U.S. Government Agency – 51.9%		
Federal Farm Credit Bank	10,000,000	0.004 704
0.500%, 12/23/2025 to 02/04/2026	10,000,000	9,236,794
0.680%, 01/13/2027 1.600%, 12/14/2026	6,000,000 2,000,000	5,400,047 1,848,863
3.370%, 12/08/2025	2,000,000	1,955,941
Federal Home Loan Bank	2,000,000	1,755,741
0.650%, 02/26/2026	6,000,000	5,546,174
0.700%, 01/28/2026	7,000,000	6,498,813
0.900%, 02/26/2027	2,000,000	1,805,060
1.000%, 03/23/2026	1,950,000	1,811,386
1.100%, 07/13/2026 to 08/20/2026	3,000,000	2,764,200
2.750%, 03/25/2027	2,600,000	2,485,255
3.250%, 06/09/2025	2,415,000	2,376,234
3.500%, 05/19/2025	4,000,000	3,952,535
4.130%, 08/28/2025	2,500,000	2,487,221
5.000%, 09/14/2027 Federal Home Loan Mortgage Corp.	1,500,000	1,486,288
0.375%, 09/23/2025	3,060,000	2,855,984
0.640%, 11/24/2025	2,000,000	1,859,247
0.650%, 10/22/2025	2,000,000	1,866,403
0.700%, 12/23/2025	2,000,000	1,855,260
0.800%, 10/27/2026	2,000,000	1,813,521
1.500%, 02/12/2025	3,500,000	3,378,930
2.500%, 09/01/2034	1,387,609	1,292,263
3.000%, 07/01/2030 to 12/01/2032	1,484,324	1,426,560
3.500%, 04/01/2032	665,587	648,350
4.050%, 08/28/2025	2,000,000	1,987,308
4.250%, 08/25/2027 4.876%, (1 Year Refinitiv USD IBOR	2,000,000	1,972,341
Consumer Cash Fallback Rate +		
1.617%), 05/01/2045 (A)	265,719	269,494
7.000%, 04/01/2031 to 04/01/2032	200,719	214
Federal National Mortgage Association		
0.375%, 08/25/2025	5,000,000	4,674,586
0.625%, 04/22/2025	2,750,000	2,614,644
0.650%, 12/17/2025	2,000,000	1,854,583
2.500%, 10/01/2027 to 09/01/2034	1,678,362	1,571,803
3.000%, 03/01/2028 to 09/01/2034	3,984,302	3,832,948
3.500%, 07/01/2031 to 06/01/2034	2,678,828	2,603,755
6.500%, 01/01/2039 7.000%, 12/01/2026 to 01/01/2029	208,693 446	220,245 459
8.000%, 10/01/2024 to 09/01/2029	573	439 605
0.00070, 10/01/2024 (0 07/01/2030	515	88,254,314
TOTAL ILC COVEDNIA ENTRAND A CENCY (	DLICATIONS	00,234,314
TOTAL U.S. GOVERNMENT AND AGENCY (	JELIGATIONS	\$ 162,167,730
(Cost \$168,161,103)		\$ 162,167,730
MUNICIPAL BONDS – 2.8%		
City of Houston, GO (Texas)		a
2.110%, 03/01/2025	1,000,000	967,165
City of New York, GO 1.990%, 10/01/2026	1 000 000	024 251
1.77070, 10/01/2020	1,000,000	934,251

### Short Term Government Income Trust (continued)

	Shares or Principal Amount		Value
MUNICIPAL BONDS (continued) County of Orange (Florida)			
2.280%, 01/01/2026 \$ Los Angeles Unified School District, GO	1,000,000	\$	956,244
(California) 1.540%, 09/15/2025 State of California, GO	1,000,000		940,344
2.375%, 10/01/2026	1,000,000		947,037
TOTAL MUNICIPAL BONDS (Cost \$4,996,909)		\$	4,745,041
COLLATERALIZED MORTGAGE OBLIGATI	IONS - 0.5%		
<b>U.S. Government Agency – 0.5%</b> Federal Home Loan Mortgage Corp.			
Series K038, Class X1 IO			
1.051%, 03/25/2024	5,007,601		2,708
Government National Mortgage Association			
Series 2012-114, Class IO,			
0.622%, 01/16/2053	852,229		13,244
Series 2017-109, Class IO, 0.230%, 04/16/2057	851,490		13,685
Series 2017-124, Class IO,	001,190		15,005
0.627%, 01/16/2059	711,209		22,434
Series 2017-140, Class IO, 0.486%, 02/16/2059	634,084		19,659
Series 2017-20, Class IO, 0.527%, 12/16/2058	1,552,081		36,190
Series 2017-41, Class IO, 0.585%, 07/16/2058	832,729		23,504
Series 2017-46, Class IO, 0.645%, 11/16/2057	1,161,886		40,091
Series 2017-61, Class IO, 0.745%, 05/16/2059	736,367		26,700
Series 2017-74, Class IO, 0.438%, 09/16/2058	1,267,352		25,219
Series 2017-89, Class IO, 0.493%, 07/16/2059	1,073,517		30,395
Series 2018-9, Class IO, 0.443%, 01/16/2060	1,340,129		40,280
Series 2020-118, Class IO, 0.882%, 06/16/2062	1,366,233		84,209
Series 2020-119, Class IO, 0.602%, 08/16/2062	757,280		35,748
Series 2020-120, Class IO, 0.762%, 05/16/2062	2,040,145		114,808
Series 2020-137, Class IO,	2,040,145		114,000
0.796%, 09/16/2062 Series 2020-170, Class IO,	1,389,266		76,602
0.834%, 11/16/2062 Series 2021-40, Class IO,	1,529,087		94,170
0.824%, 02/16/2063 Series 2022-53, Class IO,	480,305		29,219
0.711%, 06/16/2064	1,698,813		86,749
TOTAL COLLATERALIZED MORTGAGE OBLI	CATIONS		815,614
(Cost \$3,031,736)	UATIONS	\$	815,614
SHORT-TERM INVESTMENTS - 0.8%			
<b>Short-term funds – 0.8%</b> John Hancock Collateral Trust,			
5.3645% (B)(C)	138,731	¢	1,387,336
TOTAL SHORT-TERM INVESTMENTS (Cost \$1 Total Investments (Short Term Government Inc		\$	1,387,336
(Cost \$177,577,151) - 99.5%	ome rrust)	\$	169,115,721 831 /30
Other assets and liabilities, net – 0.5% TOTAL NET ASSETS – 100.0%		<b>\$</b>	831,430 169,947,151
		-	,

### Short Term Government Income Trust (continued)

## Security Abbreviations and Legend GO General Obligation IBOR Interbank Offered Rate IO Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the period.

### Short Term Government Income Trust (continued)

- (A) Variable rate obligation. The coupon rate shown represents the rate at period end.
- (B) The rate shown is the annualized seven-day yield as of 12-31-23.
- (C) Investment is an affiliate of the fund, the advisor and/or subadvisor.

### DERIVATIVES

#### **FUTURES**

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
5-Year U.S. Treasury Note Futures	66	Long	Mar 2024	\$7,016,739	\$7,179,047	\$162,308
						\$162.308

^ Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

See Notes to financial statements regarding investment transactions and other derivatives information.

### **Strategic Income Opportunities Trust**

		Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY	OBLIGA	TIONS -	
15.0%			
U.S. Government – 11.0%			
U.S. Treasury Bonds			
2.000%, 02/15/2050	\$	4,548,000	\$ 2,992,620
2.375%, 02/15/2042		2,250,000	1,726,348
2.750%, 11/15/2042		995,000	804,590
3.000%, 02/15/2049 to 08/15/2052		8,210,000	6,689,647
3.625%, 02/15/2053		2,845,000	2,627,180
U.S. Treasury Notes			
0.500%, 02/28/2026		1,775,000	1,640,280
1.500%, 01/31/2027		4,680,000	4,344,173
1.875%, 02/15/2032		1,509,000	1,297,327
2.625%, 05/31/2027		1,015,000	971,466
2.750%, 08/15/2032		4,205,000	3,850,860
2.875%, 05/15/2032		10,035,000	9,298,831
3.500%, 02/15/2033		5,665,000	5,493,501
5.000%, 08/31/2025		925,000	 933,527
			42,670,350
U.S. Government Agency – 4.0%			
Federal Home Loan Mortgage Corp.			
4.500%, 08/01/2052		838,938	814,656
5.000%, 08/01/2052 to 11/01/2052		2,701,708	2,701,374
5.500%, 11/01/2052 to 09/01/2053		5,339,711	5,425,406
Federal National Mortgage Association			· · ·
4.500%, 09/01/2052		1,977,873	1,931,753
5.000%, 11/01/2052		746,528	745,854
5.500%, 10/01/2052 to 12/01/2052		3,711,693	3,750,516
			 15,369,559
TOTAL U.S. GOVERNMENT AND AG	ENCY O	BLIGATIONS	
(Cost \$60,803,575)			\$ 58,039,909
FOREIGN GOVERNMENT OBLIGA	TIONS -	23.6%	
Australia – 1.8%		-2.0 /0	
Commonwealth of Australia			
1.000%, 12/21/2030	AUD	905,000	510,609
New South Wales Treasury Corp.	nob	705,000	510,007
1.250%, 03/20/2025		1,370,000	902,607
1.500%, 02/20/2032		2,750,000	1,501,167
2.000%, 03/08/2033		765,000	421,910
Queensland Treasury Corp.		705,000	421,910
1.750%, 07/20/2034 (A)		845,000	438,867
2.750%, 08/20/2027 (A)		910,000	596,369
5.250%, 07/21/2036 (A)		1,075,000	767,628
5.1255.0, 0112112050 (11)		1,075,000	/0/,020

		Shares or Principal Amount	Value
FOREIGN GOVERNMENT OBLIGA	TIONS	(continued)	
Australia (continued)			
South Australian Government Financing			
Authority			
4.750%, 05/24/2038	AUD	870,000	\$ 575,756
Treasury Corp. of Victoria 2.250%, 11/20/2034		795,000	423,876
Western Australian Treasury Corp. 1.500%, 10/22/2030		1 600 000	019 650
1.500%, 10/22/2050		1,600,000	918,659
			7,057,448
Austria – 0.4%			
Republic of Austria 2.900%, 02/20/2033 (A)	EUR	1,330,000	1,521,662
Brazil – 0.9%	LUK	1,550,000	1,521,002
Federative Republic of Brazil			
10.000%, 01/01/2025 to 01/01/2027	BRL	17,410,000	3,587,764
Canada – 2.3%	DIG	17,110,000	5,507,701
CPPIB Capital, Inc.			
2.250%, 12/01/2031 (A)	CAD	635,000	431,894
Government of Canada		,	,
0.500%, 12/01/2030		905,000	573,584
1.250%, 03/01/2025		2,310,000	1,683,587
1.500%, 09/01/2024		885,000	654,107
Province of Alberta	EUD	(70.000	716 506
0.625%, 04/18/2025 Province of British Columbia	EUR	670,000	716,596
4.200%, 07/06/2033	\$	750,000	742,064
Province of Ontario	Ψ	750,000	742,004
1.350%, 12/02/2030	CAD	2,750,000	1,790,670
3.450%, 06/02/2045		1,060,000	733,124
Province of Quebec			
0.200%, 04/07/2025	EUR	465,000	494,667
4.500%, 09/08/2033	\$	824,000	833,861
			8,654,154
China – 0.2%			
People's Republic of China	0.00		(00 = ()
2.690%, 08/12/2026	CNY	4,220,000	600,764
Colombia – 0.2%			
Republic of Colombia	¢	500.000	469 271
3.250%, 04/22/2032 4.500%, 03/15/2029	\$	590,000 235,000	468,271 219,965
4.500%, 05/15/2029 5.625%, 02/26/2044		235,000	219,965 197,286
5.525 /0, 02/20/2077		255,000	885,522
			005,522

### Strategic Income Opportunities Trust (continued)

		Shares or Principal Amount	Value
FOREIGN GOVERNMENT OBLIGAT	TIONS	(continued)	
Finland – 0.5%		()	
Kuntarahoitus OYJ			
6.000%, (3 month NIBOR + 1.250%),			
01/10/2025 (B)	NOK	7,000,000	\$ 696,528
Republic of Finland			
3.000%, 09/15/2033 (A)	EUR	1,205,000	1,376,893
			2,073,421
Germany – 0.4%			
Federal Republic of Germany			
3.250%, 07/04/2042		435,000	548,205
Federal Republic of Germany, Zero			
Coupon		1 000 000	4.044.000
0.000%, 02/15/2031 to 05/15/2035		1,090,000	1,014,933
			1,563,138
India – 1.1%			
Export-Import Bank of India			
3.875%, 02/01/2028 (A)	\$	630,000	604,797
Republic of India		~~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~	
5.220%, 06/15/2025	INR	80,250,000	939,471
6.100%, 07/12/2031		33,840,000	380,978
6.450%, 10/07/2029		33,000,000	383,650
7.060%, 04/10/2028		45,750,000	548,952
7.260%, 02/06/2033 7.270%, 04/08/2026		29,600,000 15,300,000	356,538 184,380
7.380%, 06/20/2027		62,940,000	760,722
1.58070, 00/20/2027		02,940,000	
			4,159,488
Indonesia – 3.4%			
Perusahaan Penerbit SBSN Indonesia III	\$	0.40,000	022.050
4.150%, 03/29/2027 (A) Republic of Indonesia	Э	940,000	932,950
1.100%, 03/12/2033	EUR	261,000	227,275
2.150%, 07/18/2024 (A)	LUK	740,000	806,506
3.050%, 03/12/2051	\$	545,000	414,459
3.850%, 10/15/2030	Ŧ	405,000	385,661
5.125%, 04/15/2027	IDR	6,216,000,000	388,512
6.375%, 08/15/2028 to 04/15/2032		44,636,000,000	2,876,962
6.500%, 06/15/2025		41,210,000,000	2,676,868
6.625%, 05/15/2033		10,391,000,000	676,255
7.500%, 06/15/2035 to 05/15/2038		10,834,000,000	747,968
8.125%, 05/15/2024		3,514,000,000	229,294
8.375%, 09/15/2026		12,897,000,000	877,111
8.750%, 05/15/2031		17,423,000,000	1,264,862
9.000%, 03/15/2029		6,709,000,000	481,315
			12,985,998
Ireland – 0.1%			
Republic of Ireland	PT ID	015 000	007 005
1.100%, 05/15/2029	EUR	315,000	327,985
Italy – 0.3%			
Republic of Italy	+	4 0.4 - 0.0 -	0.55 654
1.250%, 02/17/2026	\$	1,032,000	953,933
Japan – 0.8%			
Government of Japan		105 000 000	555.044
0.005%, 03/20/2027	JPY	107,000,000	757,214
0.100%, 06/20/2025		319,300,000	2,267,969
			3,025,183
Malaysia – 1.4%			
Government of Malaysia			
3.733%, 06/15/2028	MYR	1,930,000	421,172
3.828%, 07/05/2034		1,965,000	424,669
3.844%, 04/15/2033		6,033,000	1,312,668
3.882%, 03/14/2025		2,835,000	620,911
3.899%, 11/16/2027		3,370,000	740,476
3.900%, 11/30/2026		1,805,000	396,996 847 548
3.906%, 07/15/2026		3,855,000	847,548

Strategie meome opport	um		commucu)
		Shares or Principal Amount	Value
FOREIGN GOVERNMENT OBLIGAT	TONS	(continued)	
Malaysia (continued)	10110	(continueu)	
Government of Malaysia (continued)			
4.498%, 04/15/2030	MYR	3,215,000	\$ 729,274
		0,210,000	5,493,714
Mexico – 1.5%			5,775,717
Government of Mexico			
5.000%, 03/06/2025	MXN	22,511,000	1,256,021
7.500%, 05/26/2033		46,370,000	2,473,058
7.750%, 05/29/2031		40,230,000	2,208,776
			5,937,855
Netherlands – 0.3%			
BNG Bank NV			
3.300%, 07/17/2028	AUD	1,775,000	1,157,237
New Zealand – 2.1%			
Government of New Zealand			
0.500%, 05/15/2024 to 05/15/2026	NZD	3,900,000	2,361,864
2.750%, 04/15/2025		690,000	424,073
3.500%, 04/14/2033		4,015,000	2,378,083
4.250%, 05/15/2034		1,070,000	669,194
New Zealand Local Government Funding Agency			
2.250%, 05/15/2031		220,000	116,952
3.000%, 05/15/2035		1,135,000	589,647
3.500%, 04/14/2033		1,785,000	1,009,082
4.700%, 08/01/2028	AUD	850,000	587,360
			8,136,255
Norway – 1.2%			
Kingdom of Norway			
1.250%, 09/17/2031 (A)	NOK	11,450,000	975,514
1.750%, 03/13/2025 to 02/17/2027 (A)		15,790,000	1,513,686
2.125%, 05/18/2032 (A)		10,990,000	991,513
Kommunalbanken AS		1 070 000	707 705
4.250%, 07/16/2025	AUD	1,070,000 764,000	727,785 522,195
5.250%, 07/15/2024		704,000	
			4,730,693
Philippines – 1.7%			
Republic of the Philippines 0.875%, 05/17/2027	EUR	1 465 000	1,481,969
2.625%, 08/12/2025	PHP	1,465,000 88,455,000	1,481,909
3.625%, 09/09/2025	1111	32,845,000	571,205
6.125%, 08/22/2028		50,410,000	918,313
6.250%, 01/14/2036		43,000,000	728,294
6.750%, 09/15/2032		49,410,000	936,402
8.000%, 09/30/2035		17,600,000	369,106
			6,520,297
Qatar – 0.2%			
State of Qatar			
4.817%, 03/14/2049 (A)	\$	710,000	690,759
Singapore – 0.3%			
Republic of Singapore		••••	
1.250%, 11/01/2026	SGD	200,000	144,644
3.375%, 09/01/2033		1,250,000	1,000,350
			1,144,994
South Korea – 1.8%			
Republic of Korea	VDW	557 700 000	200 (20
1.375%, 12/10/2029 2.125%, 06/10/2027	KRW	557,700,000 1,303,700,000	389,620 976,985
2.123%, 00/10/2027 2.375%, 03/10/2027		4,227,830,000	3,201,236
3.125%, 09/10/2027		874,000,000	676,650
3.250%, 06/10/2033		1,308,000,000	1,013,955
4.250%, 12/10/2032		893,100,000	746,792
			7,005,238

### **Strategic Income Opportunities Trust (continued)**

		Shares or Principal Amount	Value
FOREIGN GOVERNMENT OBLIGA	TIONS (	continued)	
United Arab Emirates – 0.1%	(		
Government of Abu Dhabi			
3.875%, 04/16/2050 (A)	\$	475,000	\$ 397,813
United Kingdom – 0.6%			
Government of United Kingdom			
0.125%, 01/31/2024	GBP	260,000	330,117
0.250%, 01/31/2025		855,000	1,043,241
4.250%, 12/07/2027		750,000	985,356
TOTAL FOREIGN GOVERNMENT OF		ONIC (Crat	2,358,714
\$94,088,824)	SLIGATIC	JNS (Cost	\$ 90,970,029
			\$ 50,570,025
CORPORATE BONDS – 43.6%			
<b>Communication services – 4.1%</b> AT&T, Inc.			
0.900%, 03/25/2024	\$	315,000	311,527
Cellnex Telecom SA	Ψ	515,000	511,527
1.875%, 06/26/2029	EUR	500,000	502,979
Charter Communications Operating LLC			
2.800%, 04/01/2031	\$	230,000	193,996
5.125%, 07/01/2049		1,395,000	1,132,947
5.750%, 04/01/2048 Globo Comunicacao e Participacoes SA		790,000	701,108
5.500%, 01/14/2032 (A)		550,000	472,271
LCPR Senior Secured Financing DAC			
5.125%, 07/15/2029 (A) Match Group Holdings II LLC		785,000	683,841
4.125%, 08/01/2030 (A)		705,000	639,721
News Corp.			
3.875%, 05/15/2029 (A) Sirius XM Radio, Inc.		1,685,000	1,549,306
4.125%, 07/01/2030 (A)		1,435,000	1,278,696
T-Mobile USA, Inc.		<00 000	601 100
2.625%, 02/15/2029		690,000	621,189
2.875%, 02/15/2031 3.375%, 04/15/2029		400,000 470,000	352,451 436,679
3.500%, 04/15/2031		950,000	868,480
Virgin Media Finance PLC		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	000,100
5.000%, 07/15/2030 (A)		720,000	634,797
Virgin Media Secured Finance PLC			
4.500%, 08/15/2030 (A)		670,000	596,501
5.500%, 05/15/2029 (A) Vmed O2 UK Financing I PLC		1,161,000	1,121,807
3.250%, 01/31/2031 (A)	EUR	735,000	744,463
4.250%, 01/31/2031 (A)	\$	1,455,000	1,270,571
WMG Acquisition Corp.			
3.000%, 02/15/2031 (A)		1,910,000	1,637,097
			15,750,427
Consumer discretionary – 5.7%			
Carnival Corp.		1 1 ( 5 0 0 0	1 126 200
5.750%, 03/01/2027 (A)		1,165,000	1,136,380
Duke University 3.299%, 10/01/2046		781,000	623,458
Ford Motor Company			500 500
3.250%, 02/12/2032 Ford Motor Credit Company LLC		870,000	723,582
2.748%, 06/14/2024	GBP	316,000	396,741
2.900%, 02/16/2028	\$	360,000	323,199
3.625%, 06/17/2031		1,011,000	871,632
4.000%, 11/13/2030		255,000	228,808
4.125%, 08/17/2027		205,000	194,070
4.950%, 05/28/2027 Hilton Domestic Operating		1,430,000	1,395,034
Company, Inc.			
3.625%, 02/15/2032 (A)		485,000	423,264
4.875%, 01/15/2030		1,105,000	1,070,918

Strategie meenie oppor	•••••••	Shares or	continueu)
	_	Principal Amount	Value
CORPORATE BONDS (continued)			
Consumer discretionary (continued)			
Hyatt Hotels Corp. 5.750%, 04/23/2030	\$	1 104 000	¢ 1.140.694
Massachusetts Institute of Technology	¢	1,104,000	\$ 1,140,684
2.989%, 07/01/2050		465,000	348,315
MGM Resorts International			
4.750%, 10/15/2028		105,000	100,043
New Red Finance, Inc. 3.500%, 02/15/2029 (A)		1,918,000	1,768,314
3.875%, 01/15/2028 (A)		970,000	916,382
4.000%, 10/15/2030 (A)		2,424,000	2,174,083
Premier Entertainment Sub LLC			
5.625%, 09/01/2029 (A)		210,000	168,000
5.875%, 09/01/2031 (A) President and Fellows of Harvard		503,000	392,340
College			
2.517%, 10/15/2050		1,020,000	688,542
Royal Caribbean Cruises, Ltd.			
5.500%, 04/01/2028 (A)		1,235,000	1,219,265
11.625%, 08/15/2027 (A)		264,000	287,277
Travel + Leisure Company 4.500%, 12/01/2029 (A)		895,000	801,549
6.625%, 07/31/2026 (A)		372,000	375,257
Yum! Brands, Inc.		572,000	515,251
3.625%, 03/15/2031		2,095,000	1,889,259
4.625%, 01/31/2032		875,000	818,212
4.750%, 01/15/2030 (A)		1,773,000	1,718,604
~			22,193,212
Consumer staples – 2.7% Becle SAB de CV			
2.500%, 10/14/2031 (A)		795,000	639,760
Darling Ingredients, Inc.		195,000	000,100
6.000%, 06/15/2030 (A)		1,485,000	1,486,099
JBS USA LUX SA			
3.625%, 01/15/2032		1,070,000	917,281
5.750%, 04/01/2033 Kraft Heinz Foods Company		735,000	728,081
4.375%, 06/01/2046		1,445,000	1,261,180
6.875%, 01/26/2039		735,000	847,353
7.125%, 08/01/2039 (A)		975,000	1,155,027
MARB BondCo PLC		1,205,000	079 249
3.950%, 01/29/2031 (A) NBM US Holdings, Inc.		1,203,000	978,248
7.000%, 05/14/2026 (A)		205,000	207,347
Post Holdings, Inc.		,	,
4.500%, 09/15/2031 (A)		515,000	461,515
5.500%, 12/15/2029 (A)		285,000	274,617
5.625%, 01/15/2028 (A)		1,445,000	1,431,927
Enorgy 7.20%			10,388,435
Energy – 7.2% Aker BP ASA			
3.750%, 01/15/2030 (A)		955,000	876,841
Cenovus Energy, Inc.			
3.500%, 02/07/2028	CAD	510,000	370,581
5.250%, 06/15/2037	\$	73,000	69,716
5.400%, 06/15/2047 6.750%, 11/15/2039		462,000 1,986,000	436,092 2,162,230
Cheniere Energy Partners LP		1,900,000	2,102,230
4.000%, 03/01/2031		2,067,000	1,879,198
Civitas Resources, Inc.			
8.750%, 07/01/2031 (A)		1,000,000	1,064,547
Columbia Pipelines Operating			
Company LLC 6.036%, 11/15/2033 (A)		240,000	251,345
Continental Resources, Inc.		240,000	201,040
2.875%, 04/01/2032 (A)		1,936,000	1,570,552

Shares or

### Strategic Income Opportunities Trust (continued)

### **Strategic Income Opportunities Trust (continued)**

Amount         Value           CORPORATE BONDS (continued)            Energy (continued)            Continental Resources, Inc. (continued)         5.750%, 01/15/2031 (A)           5.750%, 01/15/2031 (A)         \$ 1,490,000           Ecopetrol SA         4.625%, 11/02/2031           4.625%, 06/26/2026         230,000           5.375%, 06/26/2026         235,000           6.875%, 05/28/2045         235,000           185,6         6.6875%, 04/29/2030	33 74
Energy (continued)         \$         1,490,000         \$         1,483,2           Continental Resources, Inc. (continued)         \$         1,490,000         \$         1,483,2           5.750%, 01/15/2031 (A)         \$         1,490,000         \$         1,483,2           Ecopetrol SA         435,000         369,0         369,0           5.375%, 06/26/2026         230,000         225,4           5.875%, 05/28/2045         235,000         185,6           6.875%, 04/29/2030         670,000         663,9	33 74
Continental Resources, Inc. (continued)         \$         1,490,000         \$         1,483,2           5.750%, 01/15/2031 (A)         \$         1,490,000         \$         1,483,2           Ecopetrol SA         4.625%, 11/02/2031         435,000         369,0           5.375%, 06/26/2026         230,000         225,4           5.875%, 05/28/2045         235,000         185,6           6.875%, 04/29/2030         670,000         663,9	33 74
5.750%, 01/15/2031 (A)       \$ 1,490,000       \$ 1,483,2         Ecopetrol SA       4.625%, 11/02/2031       435,000       369,0         5.375%, 06/26/2026       230,000       225,4         5.875%, 05/28/2045       235,000       185,6         6.875%, 04/29/2030       670,000       663,9	33 74
Ecopetrol SA         435,000         369,0           4.625%, 11/02/2031         435,000         369,0           5.375%, 06/26/2026         230,000         225,4           5.875%, 05/28/2045         235,000         185,6           6.875%, 04/29/2030         670,000         663,9	33 74
4.625%, 11/02/2031435,000369,05.375%, 06/26/2026230,000225,45.875%, 05/28/2045235,000185,66.875%, 04/29/2030670,000663,9	74
5.375%, 06/26/2026230,000225,45.875%, 05/28/2045235,000185,66.875%, 04/29/2030670,000663,9	74
5.875%, 05/28/2045235,000185,66.875%, 04/29/2030670,000663,9	
	16
	54
Enbridge, Inc.	<i>(</i> 1
3.125%, 11/15/2029 1,200,000 1,094,6 8.500%, (8.500% to 1-15-34, then 5	51
Year CMT + $4.431\%$ to $1-15-54$ ,	
then 5 Year CMT + $5.181\%$ ),	
01/15/2084 860,000 914,7	36
EQT Corp.	
3.625%, 05/15/2031 (A) 1,860,000 1,661,1	
3.900%, 10/01/2027 325,000 310,9	10
Kinder Morgan, Inc. 5.300%, 12/01/2034 230,000 228,2	26
MC Brazil Downstream Trading SARL	20
7.250%, 06/30/2031 (A) 922,770 723,2	21
Medco Oak Tree Pte, Ltd.	
7.375%, 05/14/2026 (A) 1,107,000 1,096,7	60
Occidental Petroleum Corp.	15
3.200%, 08/15/2026154,000145,16.125%, 01/01/2031955,000991,4	
6.625%, 09/01/2030     1,160,000     1,233,6	
7.500%, 05/01/2031 565,000 633,5	
Ovintiv, Inc.	
6.500%, 08/15/2034 to 02/01/2038 1,560,000 1,641,2	97
Pertamina Persero PT	40
3.100%, 01/21/2030 (A)255,000231,63.650%, 07/30/2029 (A)295,000278,0	
Petrorio Luxembourg Trading Sarl	//
6.125%, 06/09/2026 (A) 505,000 495,6	79
QatarEnergy	
2.250%, 07/12/2031 (A) 935,000 795,0	
3.300%, 07/12/2051 (A) 295,000 215,3	50
Southwestern Energy Company 5.700%, 01/23/2025 17,000 16,9	27
5.700%, 01/23/2025 17,000 16,9 The Williams Companies, Inc.	52
3.500%, 11/15/2030 80,000 73,2	45
TransCanada PipeLines, Ltd.	
4.100%, 04/15/2030 1,460,000 1,388,7	68
Transcontinental Gas Pipe Line	
Company LLC 3.250%, 05/15/2030 80,000 72.5	15
3.250%, 05/15/2030 80,000 72,5 Var Energi ASA	15
7.500%, 01/15/2028 (A) 680,000 720,6	33
Western Midstream Operating LP	
4.300%, 02/01/2030 1,180,000 1,103,4	66
27,674,5	15
Financials – 6.7%	
American International Group, Inc.	
8.175%, (8.175% to 5-15-38, then 3	
month LIBOR + 4.195%), 05/15/2068 1,700,000 1,866,0	56
Asian Development Bank 3.000%, 10/14/2026 AUD 565,000 373,5	96
Bank of Montreal	/0
7.325%, (7.325% to 11-26-27, then 5	
Year Canada Government Bond Yield	
+ 4.098%), 11/26/2082 CAD 1,230,000 923,1	89
Berkshire Hathaway Finance Corp.	60
2.375%, 06/19/2039 GBP 610,000 577,0 European Investment Bank	09
0.250%, 01/20/2032 EUR 1,380,000 1,274,6	35

		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-		
Financials (continued)			
Fidelity National Information			
Services, Inc. 1.000%, 12/03/2028	EUR	425,000	\$ 423,059
Inter-American Development Bank		,	
2.700%, 01/29/2026	AUD	582,000	384,980
2.750%, 10/30/2025 4.600%, 03/01/2029	CAD	500,000 650,000	331,988 515,551
International Bank for Reconstruction &	CAD	050,000	515,551
Development			
1.200%, 08/08/2034	EUR	1,940,000	1,854,344
1.250%, 03/16/2026 1.800%, 01/19/2027	NOK CAD	2,920,000 625,000	272,335 445,375
1.900%, 01/16/2025	CAD	1,065,000	780,178
4.250%, 09/18/2030		505,000	396,580
5.000%, 06/22/2026	NZD	1,905,000	1,214,359
International Development Association 1.750%, 02/17/2027	NOK	2,750,000	255,711
International Finance Corp.	NOK	2,750,000	255,711
0.375%, 09/10/2025	NZD	1,240,000	726,684
4.600%, 10/19/2028	AUD	895,000	617,847
KfW 2.875%, 02/17/2027	NOK	2 280 000	210 857
2.875%, 02/17/2027 MSCI, Inc.	NOK	2,280,000	219,857
3.250%, 08/15/2033 (A)	\$	390,000	325,957
3.625%, 09/01/2030 to 11/01/2031 (A)		2,874,000	2,567,241
3.875%, 02/15/2031 (A)		765,000	698,966
Nordea Eiendomskreditt AS 5.120%, (3 month NIBOR + 0.340%),			
06/19/2024 (B)	NOK	8,000,000	788,417
Nordic Investment Bank			
1.875%, 04/10/2024		3,920,000	382,833
3.000%, 08/23/2027 4.000%, 11/04/2026		5,180,000 2,000,000	501,849 198,201
Popular, Inc.		2,000,000	170,201
7.250%, 03/13/2028	\$	750,000	771,563
QNB Finance, Ltd.		220.000	225.070
3.500%, 03/28/2024 Royal Bank of Canada		330,000	327,968
4.200%, (4.200% to 2-24-27, then 5			
Year Canada Government Bond Yield			
+ 2.710%), 02/24/2027 (C)	CAD	615,000	355,568
The Asian Infrastructure Investment Bank			
0.200%, 12/15/2025	GBP	630,000	742,270
The Bank of Nova Scotia	ODI	000,000	/,_/0
8.625%, (8.625% to 10-27-27, then 5			
Year CMT + 4.389%), 10/27/2082	\$	1,085,000	1,127,214
The Goldman Sachs Group, Inc. 0.250%, 01/26/2028	EUR	275,000	268,747
2.000%, 11/01/2028	LUI	513,000	535,009
The Toronto-Dominion Bank			
2.667%, 09/09/2025	CAD	1,422,000	1,037,656
8.125%, (8.125% to 10-31-27, then 5 Year CMT + 4.075%), 10/31/2082	\$	1,215,000	1,264,559
U.S. Bancorp	Ψ	1,215,000	1,204,337
3.700%, (3.700% to 1-15-27, then 5			
Year CMT + 2.541%), 01/15/2027 (C)		637,000	500,061
			25,847,472
Health care – 3.0%			
Allergan Funding SCS 2.625%, 11/15/2028	EUR	300,000	310,635
Centene Corp.	LUK	500,000	510,055
2.500%, 03/01/2031	\$	905,000	754,011
3.000%, 10/15/2030		1,795,000	1,554,548
3.375%, 02/15/2030		1,765,000	1,583,611

The accompanying notes are an integral part of the financial statements.

### **Strategic Income Opportunities Trust (continued)**

Strategic meome Oppo	I tuiiiti		continueu)
	_	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			
Health care (continued)			
Centene Corp. (continued)			
4.625%, 12/15/2029	\$	260,000	\$ 249,269
HCA, Inc.		2 000 000	2 (21 202
3.500%, 09/01/2030		3,998,000	3,624,292
4.125%, 06/15/2029 5.500%, 06/01/2033		1,175,000 715,000	1,123,440 726,227
Rede D'or Finance Sarl		/15,000	120,221
4.500%, 01/22/2030 (A)		367,000	332,389
4.950%, 01/17/2028 (A)		310,000	294,113
Thermo Fisher Scientific, Inc.			
0.500%, 03/01/2028	EUR	650,000	651,886
UnitedHealth Group, Inc.			
0.550%, 05/15/2024	\$	395,000	387,863
			11,592,284
Industrials – 4.7%			
AECOM			
5.125%, 03/15/2027		1,460,000	1,449,486
Airbus SE 1.625%, 06/09/2030	EUR	255,000	260,033
American Airlines, Inc.	LUK	255,000	200,033
5.500%, 04/20/2026 (A)	\$	975,000	967,967
5.750%, 04/20/2029 (A)	Ŧ	790,000	770,062
DAE Funding LLC			
3.375%, 03/20/2028 (A)		640,000	588,500
Delta Air Lines 2020-1 Class A Pass			
Through Trust		2 (0. 222	227 (21
2.500%, 06/10/2028		369,222	325,601
Delta Air Lines, Inc. 2.900%, 10/28/2024		540,000	525,595
4.750%, 10/20/2028 (A)		3,217,000	3,163,882
7.375%, 01/15/2026		165,000	170,569
Indian Railway Finance Corp., Ltd.			
3.249%, 02/13/2030 (A)		645,000	581,983
Johnson Controls International PLC			
0.375%, 09/15/2027	EUR	240,000	239,142
Singapore Airlines, Ltd.	¢	120.000	202.040
3.375%, 01/19/2029 The Boeing Company	\$	420,000	393,040
5.150%, 05/01/2030		2,425,000	2,468,677
5.805%, 05/01/2050		850,000	880,218
TransDigm, Inc.		,	,
7.125%, 12/01/2031 (A)		1,779,000	1,864,241
Uber Technologies, Inc.			
8.000%, 11/01/2026 (A)		500,000	509,276
United Rentals North America, Inc. 3.875%, 02/15/2031		1 120 000	1 017 622
3.875%, 02/15/2031 4.000%, 07/15/2030		1,120,000 660,000	1,017,632 607,924
4.875%, 01/15/2028		530,000	517,407
6.000%, 12/15/2029 (A)		670,000	680,230
		- , •	17,981,465
Information technology – 0.4%			1,,,01,,00
CDW LLC			
4.250%, 04/01/2028		165,000	158,017
Dell International LLC			
8.350%, 07/15/2046		541,000	710,477
Gartner, Inc.			
3.750%, 10/01/2030 (A)		690,000	609,940
			1,478,434
Materials - 3.8%			
Ardagh Metal Packaging Finance			
USA LLC			
3.250%, 09/01/2028 (A)		960,000	839,830
Ball Corp. 2.875%, 08/15/2030		2,440,000	2 002 492
2.07570, 00/15/2030		2,440,000	2,093,483

		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-		
Materials (continued)			
Ball Corp. (continued)			
6.875%, 03/15/2028	\$	1,120,000	\$ 1,163,570
Berry Global, Inc. 5.625%, 07/15/2027 (A)		590,000	585,596
Braskem Netherlands Finance BV			
4.500%, 01/31/2030 (A)		570,000	442,413
5.875%, 01/31/2050 (A) Cemex SAB de CV		585,000	405,360
3.875%, 07/11/2031 (A)		1,355,000	1,211,866
Cleveland-Cliffs, Inc.			
4.875%, 03/01/2031 (A)		467,000	421,965
6.750%, 04/15/2030 (A) CSN Islands XI Corp.		1,690,000	1,713,795
6.750%, 01/28/2028 (A)		835,000	815,729
Freeport-McMoRan, Inc.			
4.125%, 03/01/2028		140,000	133,938
4.625%, 08/01/2030 5.400%, 11/14/2034		490,000 495,000	478,836 498,253
5.450%, 03/15/2043		1,905,000	1,853,260
FS Luxembourg Sarl			
10.000%, 12/15/2025 (A)		435,000	446,104
Indonesia Asahan Aluminium Persero PT 4.750%, 05/15/2025 (A)		1,290,000	1,273,875
Sealed Air Corp.		-,_, -,	-,
5.000%, 04/15/2029 (A)		425,000	410,981
			14,788,854
Real estate – 2.4%			
American Tower Corp. 0.500%, 01/15/2028	EUR	270,000	265,507
American Tower Trust I	Lon	270,000	200,007
5.490%, 03/15/2028 (A)	\$	730,000	740,436
Boston Properties LP 2.750%, 10/01/2026		134,000	124,287
Host Hotels & Resorts LP		154,000	124,207
3.375%, 12/15/2029		950,000	852,499
3.500%, 09/15/2030		240,000	214,109
SBA Communications Corp. 3.125%, 02/01/2029		1,305,000	1,172,538
3.875%, 02/15/2027		2,400,000	2,304,753
SBA Tower Trust			
6.599%, 01/15/2028 (A) VICI Properties LP		950,000	976,383
4.125%, 08/15/2030 (A)		895,000	815,278
4.625%, 12/01/2029 (A)		785,000	739,666
5.125%, 05/15/2032		925,000	901,693
			9,107,149
Utilities – 2.9%			
Brazos Securitization LLC 5.014%, 03/01/2034 (A)		665,905	658,566
5.413%, 09/01/2052 (A)		860,000	878,919
DPL, Inc.			
4.125%, 07/01/2025 E.ON SE		1,330,000	1,296,750
0.375%, 09/29/2027	EUR	315,000	317,318
EDP Finance BV			<i>'</i>
0.375%, 09/16/2026		130,000	133,609
Emera, Inc. 6.750%, (6.750% to 6-15-26, then 3			
month LIBOR + $5.440\%$ to $6-15-26$ , then $5$			
then 3 month LIBOR + $6.190\%$ ),			
06/15/2076 FirstEnergy Corp	\$	1,220,000	1,194,648
FirstEnergy Corp. 4.150%, 07/15/2027		1,170,000	1,125,311
7.375%, 11/15/2031		1,355,000	1,598,511

### Strategic Income Opportunities Trust (continued)

CORPORATE BONDS (continued) Utilities (continued) Greenko Dutch BV	
3.850%, 03/29/2026 (A) \$ 568,875 Greenko Solar Mauritius, Ltd.	\$ 529,111
5.550%, 01/29/2025 (A) 430,000 Greenko Wind Projects Mauritius, Ltd.	419,078
5.500%, 04/06/2025 (A) 775,000 Israel Electric Corp., Ltd.	756,013
3.750%, 02/22/2032 (A) 490,000 Perusahaan Perseroan Persero PT	414,246
Perusahaan Listrik Negara 4.125%, 05/15/2027 (A) 1,440,000 The AES Corp.	1,400,400
3.950%, 07/15/2030 (A) 160,000 United Electric Securitization LLC	147,727
5.109%, 06/01/2033 (A) 159,085	158,561
TOTAL CORPORATE BONDS (Cost \$178,110,909)	\$ 167,831,015
CONVERTIBLE BONDS – 2.7%	
Communication services - 0.7%           Liberty Broadband Corp.           3.125%, 03/31/2053 (A)           2,135,000	2,109,594
Liberty Media Corp. 2.375%, 09/30/2053 (A) 530,000	572,930
Consumer discretionary – 0.4%	2,682,524
Burlington Stores, Inc. 1.250%, 12/15/2027 (A) 730,000	821,615
Marriott Vacations Worldwide Corp. 3.250%, 12/15/2027 755,000	667,798
Industrials – 1.1%	1,409,415
Air Canada 4.000%, 07/01/2025 665,000	746,256
American Airlines Group, Inc. 6.500%, 07/01/2025 1,395,000 Southwest Airlines Company	1,544,963
1.250%, 05/01/2025 915,000 Uber Technologies, Inc.	924,608
0.875%, 12/01/2028 (A) 901,000	979,838
Utilities – 0.5%	4,195,665
American Water Capital Corp.3.625%, 06/15/2026 (A)1,005,000CenterPoint Energy, Inc.	1,003,493
4.250%, 08/15/2026 (A) 1,120,000	1,125,040 2,128,533
TOTAL CONVERTIBLE BONDS (Cost \$11,023,640)	\$ 10,496,135
MUNICIPAL BONDS – 2.3%	
Alaska Municipal Bond Bank Authority 5.000%, 12/01/2053 385,000 Alaska Municipal Band Bank Authority	400,776
Alaska Municipal Bond Bank Authority 5.250%, 12/01/2048 55,000 Board of Regents of the University of	59,352
Texas System 2.439%, 08/15/2049 1,210,000	808,213
City of Alexandria, GO (Virginia) 4.000%, 12/15/2053 City of D 12/15/2053 25,000	25,300
City of Decatur (Illinois) 4.000%, 03/01/2040 10,000	10,089

_	Shares or Principal Amount	Value
MUNICIPAL BONDS (continued) City of Norfolk (Virginia)		
1.804%, 10/01/2031\$City of San Antonio (Texas)	410,000	\$ 337,767
5.718%, 02/01/2041	240,000	256,091
Colorado Health Facilities Authority 5.000%, 08/01/2044	15,000	15,621
Commonwealth of Massachusetts 2.900%, 09/01/2049 Isle of Wight County Economic	595,000	434,776
Development Authority (Virginia) 4.750%, 07/01/2053 Isle of Wight County Economic	65,000	67,594
Development Authority (Virginia) 5.250%, 07/01/2048 Isle of Wight County Economic	30,000	33,019
Development Authority (Virginia) 5.250%, 07/01/2053	40,000	43,703
Louisiana Local Government Environmental Facilities & Community Development Authority		
5.198%, 12/01/2039 Main Street Natural Gas, Inc. (Georgia)	730,000	751,150
5.000%, 05/15/2035 Massachusetts Educational Financing Authority	75,000	82,805
5.950%, 07/01/2044 Massachusetts School Building Authority	870,000	892,566
2.950%, 05/15/2043 Massachusetts Water Resources Authority	370,000	271,769
3.124%, 08/01/2039 North Carolina Agricultural & Technical	775,000	634,557
State University 5.000%, 10/01/2052	70,000	76,572
South Carolina Public Service Authority 5.740%, 01/01/2030 State Board of Administration Finance	245,000	253,192
Corp. (Florida) 2.154%, 07/01/2030 State of Texas	333,000	284,049
5.235%, 10/01/2043	940,000	962,223
University of Nebraska Facilities Corp. 3.037%, 10/01/2049 University of Virginia	335,000	256,759
2.256%, 09/01/2050 University of Washington	1,930,000	1,221,699
2.618%, 04/01/2042 Washington Suburban Sanitary	805,000	582,121
Commission (Maryland) 4.000%, 06/01/2039	20,000	20,456
TOTAL MUNICIPAL BONDS (Cost \$8,673,210)	20,000	\$ 8,782,219
<b>TERM LOANS (D) – 0.7%</b> <b>Industrials – 0.7%</b> Advantage Loyalty IP, Ltd., 2021 Term		
Loan (3 month CME Term SOFR + 4.750%) 10.427%, 04/20/2028 Mileage Plus Holdings LLC, 2020 Term	544,500	558,624
Loan B (3 month CME Term SOFR + 5.250%) 10.770%, 06/21/2027 United Airlines, Inc., 2021 Term Loan B	757,167	782,047
(1 month CME Term SOFR + 3.750%) 9.220%, 04/21/2028	1,409,658	1,412,787
TOTAL TERM LOANS (Cost \$2,762,401)		2,753,458 \$ 2,753,458
TOTAL TERM LOANS (Cost \$2,762,401)		\$ 2,753,458

### **Strategic Income Opportunities Trust (continued)**

<b>EATIONS - 5.5%</b> \$ 243,196 300,000 922,290 740,000 535,000	\$ 232,111 297,734 919,945 724,443	COLLATERALIZE OBLIGATIONS (co Commercial and residential (continue Life Mortgage Trust ( Series 2022-BMR2 CME Term SOF 7.156%, 05/15/2 Morgan Stanley Mort Series 2004-9, Cla 5.293%, 11/25/203 SCOTT Trust Series 2023-SFS, ( 6.204%, 03/15/204 Verus Securitization
300,000 922,290 740,000	297,734 919,945	Commercial and residential (continue Life Mortgage Trust of Series 2022-BMR2 CME Term SOF 7.156%, 05/15/2 Morgan Stanley Mort Series 2004-9, Cla 5.293%, 11/25/203 SCOTT Trust Series 2023-SFS, 0 6.204%, 03/15/204
300,000 922,290 740,000	297,734 919,945	residential (continue Life Mortgage Trust of Series 2022-BMR2 CME Term SOF 7.156%, 05/15/2 Morgan Stanley Morgan Series 2004-9, Cla 5.293%, 11/25/203 SCOTT Trust Series 2023-SFS, 0 6.204%, 03/15/204
300,000 922,290 740,000	297,734 919,945	Life Mortgage Trust ( Series 2022-BMR2 CME Term SOF 7.156%, 05/15/2 Morgan Stanley Mort Series 2004-9, Cla 5.293%, 11/25/203 SCOTT Trust Series 2023-SFS, 0 6.204%, 03/15/204
300,000 922,290 740,000	297,734 919,945	Series 2022-BMR2 CME Term SOF 7.156%, 05/15/2 Morgan Stanley Mor Series 2004-9, Cla 5.293%, 11/25/203 SCOTT Trust Series 2023-SFS, 0 6.204%, 03/15/204
922,290 740,000	919,945	CME Term SOF 7.156%, 05/15/2 Morgan Stanley Mor Series 2004-9, Cla 5.293%, 11/25/203 SCOTT Trust Series 2023-SFS, 0 6.204%, 03/15/204
922,290 740,000	919,945	Morgan Stanley Mor Series 2004-9, Cla 5.293%, 11/25/203 SCOTT Trust Series 2023-SFS, 0 6.204%, 03/15/204
922,290 740,000	919,945	Series 2004-9, Cla 5.293%, 11/25/203 SCOTT Trust Series 2023-SFS, 0 6.204%, 03/15/204
740,000		5.293%, 11/25/203 SCOTT Trust Series 2023-SFS, 0 6.204%, 03/15/204
740,000		SCOTT Trust Series 2023-SFS, 0 6.204%, 03/15/204
740,000		Series 2023-SFS, 0 6.204%, 03/15/204
	724,443	
	724,443	Verus Securitization '
	724,445	
535,000		Series 2022-4, Cla 4.740%, 04/25/2
535,000		Series 2022-8, Cla
	521,229	10-1-26, then 7.
		6.127%, 09/25/2
505 000	505 252	Series 2022-INV1,
595,000	595,352	to 8-1-26, then ( 5.041%, 08/25/2
		5.04170, 00/25/2
795,000	795,747	U.S. Government A
		Federal Home Loan
480.000	490 451	Series 2022-DNA3
480,000	480,451	day Average SC
		7.337%, 04/25/2
		Series 2022-DNA4 day Average SC
364,300	361,779	7.537%, 05/25/2
		Series 2022-DNA4
470,000	475 775	day Average SC
470,000	+15,115	8.687%, 05/25/2
		Series 2022-DNA6 day Average SC
323,480	317,061	7.487%, 09/25/2
		Series 2022-DNA7
		day Average SC
		7.837%, 03/25/2
1,032,431	1,032,451	Series 2022-HQA1 day Average SC
		8.837%, 03/25/2
65,211	63,377	Series 2022-HQA3
		day Average SC
		8.887%, 08/25/2
365,045	359,336	Federal National Mos Series 2021-R02,
		Average SOFR
2 10( 71(	22 (2(	11.537%, 11/25
3,126,716	32,626	Series 2022-R01, 0
3,175,803	41.834	Average SOFR
5,175,505	11,004	6.337%, 12/25/2 Series 2022 B03
3,298,495	41,242	Series 2022-R03, Average SOFR
		7.437%, 03/25/2
		Series 2022-R04, 0
640.000	643 084	Average SOFR
040,000	0-15,00-	7.337%, 03/25/2
		Series 2022-R05, Average SOFR
		8.337%, 04/25/2
1 155 000	1 100 012	Series 2022-R06, 0
1,155,000	1,129,013	Average SOFR
	480,000 364,300 470,000 323,480 1,032,431 65,211 365,045 3,126,716 3,175,803	480,000480,451364,300361,779470,000475,775323,480317,0611,032,4311,032,45165,21163,377365,045359,3363,126,71632,6263,175,80341,8343,298,49541,242640,000643,084

	Strategic Income Opportu		Shares or Principal Amount	Value
	COLLATERALIZED MORTGAGE	-		
	OBLIGATIONS (continued)			
	Commercial and residential (continued)			
1	Life Mortgage Trust (continued)			
	Series 2022-BMR2, Class B (1 month			
	CME Term SOFR + 1.794%),	<i>.</i>	1 000 000	
4	7.156%, 05/15/2039 (A)(B) Morgan Stabley Mortgage Loan Trust	\$	1,090,000	\$ 1,062,656
+	Morgan Stanley Mortgage Loan Trust Series 2004-9, Class 1A			
	5.293%, 11/25/2034 (E)		64,887	65,336
	SCOTT Trust			
5	Series 2023-SFS, Class AS		200,000	205.054
	6.204%, 03/15/2040 (A) Verus Securitization Trust		300,000	295,954
3	Series 2022-4, Class A2,			
	4.740%, 04/25/2067 (A)(E)		434,261	417,378
	Series 2022-8, Class A3 (6.127% to			
9	10-1-26, then 7.127% thereafter),		272 120	271 170
	6.127%, 09/25/2067 (A) Series 2022-INV1, Class A1 (5.041%		273,129	271,179
2	to $8$ -1-26, then $6.041\%$ thereafter),			
	5.041%, 08/25/2067 (A)		758,767	748,185
-				11,925,278
7	U.S. Government Agency – 2.4%			
	Federal Home Loan Mortgage Corp.			
1	Series 2022-DNA3, Class M1A (30 day Average SOFR + 2.000%),			
	7.337%, 04/25/2042 (A)(B)		524,892	529,662
	Series 2022-DNA4, Class M1A (30			
9	day Average SOFR + $2.200\%$ ),		(21.01)	(22.012
	7.537%, 05/25/2042 (A)(B)		624,046	632,813
	Series 2022-DNA4, Class M1B (30 day Average SOFR + 3.350%),			
5	8.687%, 05/25/2042 (A)(B)		1,165,000	1,211,412
	Series 2022-DNA6, Class M1A (30			
1	day Average SOFR + $2.150\%$ ),		(0( 000	(12,402
	7.487%, 09/25/2042 (A)(B) Series 2022-DNA7, Class M1A (30		606,898	612,492
	day Average SOFR + $2.500\%$ ),			
	7.837%, 03/25/2052 (A)(B)		470,819	478,191
1	Series 2022-HQA1, Class M1B (30			
	day Average SOFR + 3.500%), 8.837%, 03/25/2042 (A)(B)		365,000	377,928
7	Series 2022-HQA3, Class M1B (30		505,000	511,520
	day Average SOFR + 3.550%),			
	8.887%, 08/25/2042 (A)(B)		540,000	558,296
6	Federal National Mortgage Association Series 2021-R02, Class 2B2 (30 day			
	Average SOFR $+ 6.200\%$ ),			
4	11.537%, 11/25/2041 (A)(B)		285,000	293,089
6	Series 2022-R01, Class 1M1 (30 day			
4	Average SOFR $+ 1.000\%$ ,		107 515	197.000
	6.337%, 12/25/2041 (A)(B) Series 2022-R03, Class 1M1 (30 day		187,515	187,022
2	Average SOFR $+ 2.100\%$ ),			
	7.437%, 03/25/2042 (A)(B)		81,611	82,565
	Series 2022-R04, Class 1M1 (30 day			
4	Average SOFR + 2.000%), 7.337%, 03/25/2042 (A)(B)		161,864	163,392
	Series 2022-R05, Class 2M2 (30 day		101,004	105,572
	Average SOFR + 3.000%),			
	8.337%, 04/25/2042 (A)(B)		1,420,000	1,444,944
3	Series 2022-R06, Class 1M1 (30 day Average SOER $\pm 2.750\%$ )			
	Average SOFR + 2.750%), 8.087%, 05/25/2042 (A)(B)		305,339	313,909
			200,007	010,909

### Strategic Income Opportunities Trust (continued)

	Shares or Principal Amount	Value
COLLATERALIZED MORTGAGE OBLIGATIONS (continued)		
U.S. Government Agency (continued)		
Federal National		
Mortgage Association (continued)		
Series 2022-R09, Class 2M1 (30 day		
Average SOFR + 2.500%), 7.837%, 09/25/2042 (A)(B) \$	592 277	\$ 593,522
Series 2023-R01, Class 1M1 (30 day	583,377	\$ 593,522
Average SOFR $+ 2.400\%$ ),		
7.737%, 12/25/2042 (A)(B)	450,377	459,024
Series 2023-R03, Class 2M2 (30 day		
Average SOFR + 3.900%),		
9.237%, 04/25/2043 (A)(B)	695,000	744,684
Series 2023-R06, Class 1M2 (30 day		
Average SOFR + 2.700%),	150 000	150 551
8.037%, 07/25/2043 (A)(B)	450,000	458,551
		9,141,496
TOTAL COLLATERALIZED MORTGAGE OB	LIGATIONS	
(Cost \$20,812,027)		\$ 21,066,774
ASSET BACKED SECURITIES – 1.6%		
DataBank Issuer		
Series 2023-1A, Class A2		
5.116%, 02/25/2053 (A)	510,000	478,193
DB Master Finance LLC		
Series 2019-1A, Class A2II		
4.021%, 05/20/2049 (A)	464,388	447,042
Domino's Pizza Master Issuer LLC		
Series 2015-1A, Class A2II	0.41 (50	022 100
4.474%, 10/25/2045 (A)	841,650	823,199
FirstKey Homes Trust		
Series 2020-SFR2, Class A 1.266%, 10/19/2037 (A)	524,055	485,751
Home Partners of America Trust	524,055	405,751
Series 2019-1, Class B		
3.157%, 09/17/2039 (A)	335,095	304,821
MVW Owner Trust	)	,-
Series 2018-1A, Class A		
3.450%, 01/21/2036 (A)	88,123	86,727
OCCU Auto Receivables Trust		
Series 2022-1A, Class A3		
5.500%, 10/15/2027 (A)	605,000	605,421
Taco Bell Funding LLC		
Series 2016-1A, Class A23	1 462 500	1 420 975
4.970%, 05/25/2046 (A) Texas Natural Gas Securitization Finance	1,462,500	1,439,865
Corp.		
Series 2023-1, Class A2		
5.169%, 04/01/2041	970,000	1,002,387
T-Mobile US Trust	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,002,007
Series 2022-1A, Class A		
4.910%, 05/22/2028 (A)	720,000	718,520
TOTAL ASSET BACKED SECURITIES (Cost		
\$6,466,457)		\$ 6,391,926
DDEEEDDED SECUDITIES A 500		
PREFERRED SECURITIES – 0.5%		
Utilities – 0.5%	51 700	1 070 004
NextEra Energy, Inc., 6.926% (F)	51,700	1,970,804
TOTAL PREFERRED SECURITIES (Cost \$2,52	20,375)	\$ 1,970,804

Dilaite	, ie meome opportunit		com	mucu)
		Shares or Principal Amount		Value
SHORT-TH	ERM INVESTMENTS – 3.7%			
Short-term	funds – 3.7%			
John Hanco	ck Collateral Trust,			
5.3645%	(G)(H)	1,420,790	\$	14,208,187
TOTAL SH	ORT-TERM INVESTMENTS (Cost S	\$14,208,439)	\$	14,208,187
Total Inves	tments (Strategic Income Opportur	nities Trust)		
	99,469,857) - 99.2%		\$	382,510,456
Other asset	ts and liabilities, net – 0.8%			2,945,652
TOTAL NE	ET ASSETS - 100.0%		\$	385,456,108
Currency	Abbreviations			
AUD	Australian Dollar			
BRL	Brazilian Real			
CAD	Canadian Dollar			
CNY	Chinese Yuan Renminbi			
EUR	Euro			
GBP	Pound Sterling			
IDR	Indonesian Rupiah			
INR	Indian Rupee			
JPY	Japanese Yen			
KRW	Korean Won			
MXN	Mexican Peso			
MYR	Malaysian Ringgit			
NOK	Norwegian Krone			
NZD	New Zealand Dollar			
PHP	Philippine Peso			
SGD	Singapore Dollar			
	bbreviations and Legend			
CME	CME Group Published Rates			
CMT GO	Constant Maturity Treasury			
IO	General Obligation Interest-Only Security - (Interest	Tranche of String	nad M	ortange
10	Pool). Rate shown is the annualized			
LIBOR	London Interbank Offered Rate	led yield at the e	nu or	uie period.
NIBOR	Norwegian Interbank Offered Ra	te		
SOFR	Secured Overnight Financing Rat			
(A)	These securities are exempt from		er Rul	e 144A of
	the Securities Act of 1933. Such			
	to qualified institutional buyers, i	in transactions ex	empt	from
	registration. Rule 144A securities		16,273	3,494 or
	30.2% of the fund's net assets as			
(B)	Variable rate obligation. The cou	pon rate shown r	eprese	ents the rate
	at period end.			
(C)	Perpetual bonds have no stated n	naturity date. Dat	e shov	wn as
	maturity date is next call date.		-1	
(D)	Term loans are variable rate oblights	gations. The rate	snowi	1 represents
(E)	the rate at period end. Variable or floating rate security,	the interact rate	of wh	ich adjusts
(L)	periodically based on a weighted			
	prepayments on the underlying p			
	shown is the current rate as of pe			
(F)	All or a portion of this security i		2-31-2	23.
(G)	The rate shown is the annualized			
(H)	Investment is an affiliate of the f			
	A portion of this security represe			
	received for securities lending. N	larket value of th	is inv	estment
	amounted to \$2,006,290.			

## Strategic Income Opportunities Trust (continued) DERIVATIVES

### FUTURES

						Unrealized
	Number of		Expiration	Notional	Notional	appreciation
Open contracts	contracts	Position	date	basis^	value^	(depreciation)
German Euro BUND Futures	9	Long	Mar 2024	\$1,349,209	\$1,363,356	\$14,147
10-Year U.S. Treasury Note Futures	147	Short	Mar 2024	(16,131,248)	(16,594,922)	(463,674)
2-Year U.S. Treasury Note Futures	16	Short	Mar 2024	(3,276,790)	(3,294,625)	(17,835)
Euro-BTP Italian Government Bond Futures	12	Short	Mar 2024	(1,557,043)	(1,578,428)	(21,385)
U.S. Treasury Long Bond Futures	52	Short	Mar 2024	(6,005,170)	(6,496,750)	(491,580)
						\$(980,327)

^ Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

### FORWARD FOREIGN CURRENCY CONTRACTS

					Contractual		
Co	ontract to buy	Cor	tract to sell	Counterparty (OTC)	settlement date	Unrealized appreciation	Unrealized depreciation
AUD	6,286,025	NZD	6,730,454	ANZ	1/17/2024	\$30,731	_
AUD	2,476,313	NZD	2,650,808	HUS	1/17/2024	12,474	_
AUD	3,174,000	NZD	3,396,180	SCB	1/17/2024	16,924	
AUD	1,866,823	USD	1,202,164	BARC	1/17/2024	70,557	_
AUD	1,981,292	USD	1,301,788	GSI	1/17/2024	48,973	
AUD	2,009,716	USD	1,324,130	JPM	1/17/2024	46,010	
AUD	7,848,571	USD	5,095,167	MSCS	1/17/2024	255,658	_
CAD	648,160	EUR	435,000	SSB	1/17/2024	8,787	_
CAD	521,350	GBP	315,000	GSI	1/17/2024		\$(8,002)
CAD	1,081,956	USD	798,507	ANZ	1/17/2024	18,214	
CAD	1,641,434	USD	1,185,836	BARC	1/17/2024	53,210	_
CAD	8,627,935	USD	6,335,836	CITI	1/17/2024	177,009	_
CAD	1,641,035	USD	1,185,836	HUS	1/17/2024	52,909	
CAD	8,728,973	USD	6,354,472	JPM	1/17/2024	234,642	_
CAD	6,759,742	USD	4,944,179	MSCS	1/17/2024	158,450	_
CAD	3,798,141	USD	2,792,912	RBC	1/17/2024	74,136	_
CAD	13,575,263	USD	9,928,793	SSB	1/17/2024	318,571	
CAD	6,000,079	USD	4,376,925	UBS	1/17/2024	152,271	
CAD	2,302,149	USD	321,000	SSB	1/17/2024	3,947	
	· · ·	JPY	· · · · · · · · · · · · · · · · · · ·			,	(17,346)
EUR	435,000		70,061,200	BARC	1/17/2024	—	
EUR	14,318,685	NOK	166,350,979	BARC	1/17/2024	—	(563,313)
EUR	1,461,190	NOK	17,268,633	CITI	1/17/2024	—	(86,322)
EUR	4,680,094	NOK	54,011,726	GSI	1/17/2024	—	(148,629)
EUR	5,038,832	NOK	58,481,922	JPM	1/17/2024	—	(192,522)
EUR	913,785	NOK	10,533,263	MSCS	1/17/2024	—	(27,791)
EUR	1,272,323	NOK	14,347,605	RBC	1/17/2024	—	(7,329)
EUR	1,922,716	NOK	22,858,706	UBS	1/17/2024	—	(126,945)
EUR	348,160	USD	385,249	TD	1/2/2024		(898)
EUR	7,624,052	USD	8,325,796	BARC	1/17/2024	95,359	—
EUR	5,700,369	USD	6,194,702	CIBC	1/17/2024	101,648	—
EUR	1,233,906	USD	1,332,274	CITI	1/17/2024	30,638	—
EUR	5,387,026	USD	5,799,441	GSI	1/17/2024	150,806	—
EUR	11,118,044	USD	11,850,377	JPM	1/17/2024	430,071	—
EUR	2,223,403	USD	2,417,662	MSCS	1/17/2024	38,201	—
EUR	3,256,697	USD	3,467,604	SCB	1/17/2024	129,584	—
EUR	5,126,970	USD	5,502,978	SSB	1/17/2024	160,022	—
EUR	101,247	USD	111,434	TD	1/17/2024	398	—
EUR	10,063,755	USD	10,788,650	UBS	1/17/2024	327,281	—
GBP	315,000	CAD	516,962	SSB	1/17/2024	11,314	—
GBP	806,314	USD	1,009,451	UBS	1/17/2024	18,396	—
JPY	34,472,000	CAD	320,000	GSI	1/17/2024	3,390	—
JPY	34,647,081	CAD	320,000	JPM	1/17/2024	4,634	—
JPY	332,470,258	CAD	3,120,000	RBC	1/17/2024	7,247	_
JPY	90,265,814	USD	626,663	CITI	1/17/2024	14,729	_
JPY	595,176,664	USD	4,102,238	GSI	1/17/2024	126,841	_
JPY	553,587,860	USD	3,825,845	MSCS	1/17/2024	107,721	_
JPY	99,804,065	USD	696,292	RBC	1/17/2024	12,874	_
JPY	342,358,597	USD	2,333,673	SCB	1/17/2024	98,985	_
JPY	426,916,575	USD	2,886,451	SSB	1/17/2024	147,041	_
JPY	334,382,789	USD	2,305,845	UBS	1/17/2024	70,141	_

### **Strategic Income Opportunities Trust (continued)** FORWARD FOREIGN CURRENCY CONTRACTS (continued)

NNN         91,086,57         USD         2,660,87         HARC         IV72024         180,045            MXN         23,15181         USD         1656,55         GIS         IV72024         180,045            MXN         22,128,451         USD         1255,52         USS         IV72024         48,478            MXN         22,128,451         USD         12,153,23         USS         IV77024         48,478            MXN         22,128,451         USD         12,153,23         USS         IV77024         55,53            MXN         22,128,451         USD         12,153,20         USS         IV77024         55,53            NOK         12,753,23         EUR         12,97,50         CTTI         IV7024         55,52            NOK         52,153         EUR         2,80,46         IV7204         65,902            NOK         53,12,98         EUR         51,800         SSE         IV7204         68,99         -           NDC         12,37,340         AUD         51,800         SSE         IV7204         12,37,34            NDC		Contract to buy	Cor	tract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
MXN         11.10/19.46         USD         668.570         HUS         11.72024         15.895            MXN         2.203.597         USD         1.233.448         SSB         11.72024         15.995            MXN         2.203.577         USD         1.233.448         SSB         11.72024         86.07            MXN         2.203.577         USD         1.237.570         CTT         11.77024         88.46            NOK         1.875.540         EUR         1.977.567         CSI         11.77024         88.46            NOK         5.572.643         EUR         1.979.567         CSI         11.77024         88.44            NOK         5.312.398         EUR         2.31.480         MSCS         11.77024         3.04.22            NOK         3.347.203         USD         3.20.500         JPM         11.77024         7.28            NOK         3.472.003         USD         3.20.500         JPM         11.77024         7.28            NOK         3.472.003         USD         3.20.500         JPM         11.77024         1.39.77	MXN	50,396,357	USD	2,860,837	BARC	1/17/2024	\$100,435	_
MXN         9286.995         USD         529.686         MSCS         U17/2024         61.975            MXN         22.12.843         USD         1.21.5.83         UBS         U17/2024         58.16            MXN         22.12.843         USD         1.21.5.83         UBS         U17/2024         58.16            MXN         22.12.843         USD         1.21.5.89         UBS         1.17/2024         58.16            NOK         16.594.425         EUR         1.297.807         CTI         117/2024         24.62            NOK         16.572.431         EUR         9.29.0408         NCC         117/2024         24.62            NOK         3.572.043         EUR         9.29.0408         NCC         117/2024         24.02            NOK         3.573.801         EUR         9.20.0408         SSB         117/2024         24.02            NOK         3.573.801         NCD         5.07.856         A.8ZZ         117/2024         24.14            NZD         4.57.238         A.1D         3.08.99.1 <td< td=""><td></td><td>28,115,181</td><td></td><td></td><td>GSI</td><td>1/17/2024</td><td></td><td>—</td></td<>		28,115,181			GSI	1/17/2024		—
MXN         22,033,497         USD         1,233,941         SSB         1/72024         48,478            NOK         127,055,538         EUR         10,823,579         BARC         1177204         84,878            NOK         127,055,538         EUR         11,837,307         BARC         1177204         84,878            NOK         55,726,641         EUR         4,833,548         HUS         1177204         246,422            NOK         55,726,641         EUR         2,809,83         MSCS         1177204         85,922            NOK         53,215,612         EUR         2,809,83         MSCS         1177204         3,728            NOK         53,219,88         FUR         51,4800         SSR         1177204         3,317            NZD         1,352,107         EUR         3,4007         1177204         1,333            NZD         1,237,804         AUD         3,4007         1177204         1,333            NZD         2,237,836         GUD         1,403,907         CITT         1177204         1,337            NZD								—
MXN         12.12.8.21         UBS         1/72024         54.878            NOK         18.756.400         EUR         1.597.500         CTT         11/72024         81.663            NOK         16.574.525         EUR         1.597.500         CTT         11/72024         80.842            NOK         51.594.525         EUR         4.207.500         CTT         11/72024         80.842            NOK         53.227.5612         EUR         4.209.083         MISCS         11/72024         35.922            NOK         53.227.5612         EUR         2.99.083         MISCS         11/72024         35.922            NOK         53.22.988         EUR         54.400         SSB         11/72024         3.72.66            NOK         53.22.988         EUR         54.400         SSB         11/72024         3.72.54            NOK         4.127.398         AUD         3.99.714         CTCS         11/72024         12.12.28            NZD         2.70.4380         MID         1.63.39.20         ANZ         11/72024         53.79.9								_
NOK         127,055,38         EUR         10,823,579         BARC         172024         554,881            NOK         16,579,460         FUR         1,397,507         GSI         1172024         88,884            NOK         56,774,413         FUR         4,313,548         HUSS         1172024         28,663            NOK         10,067,842         FUR         91,018         PUSCS         1172024         35,029            NOK         3,512,988         FUR         91,018         SSB         1172024         23,356            NOK         1,512,107         EUR         91,407         UBS         1172024         23,356            NOK         1,512,107         EUR         91,407         UBS         1172024         23,356            NZD         4,512,308         AUD         5,08,205         AUD         5,08,205          1172024         1,64,31            NZD         1,253,804         AUD         1,142,214         MKCS         1172024         1,64,31            NZD         1,265,9130         AUD         1,142,914         MKCS         1172024								—
NOK         18,259,460         EUR         1.597,800         CTI         172204         18,166            NOK         66,594,425         EUR         4,833,548         HUS         1172024         28,046,22            NOK         66,774,932         EUR         921,916         HTM         1172024         23,64,22            NOK         3,812,984         EUR         24,4800         MSR         1172024         3,733            NOK         3,512,984         EUR         96,6407         URS         1172024         21,354            NOK         3,472,093         UDD         3,08,000         IPM         1172024         11,350            NZD         5,03,025         AUD         3,08,0712         CTT         1172024         11,350            NZD         1,23,844         AUD         3,869,712         CTT         1172024         11,320            NZD         1,29,348         AUD         1,48,346         GSI         1172024         11,28,2            NZD         1,99,3942         USD         1,18,846         GSI         1172024         12,28								—
NOK         16,594,625         EUR         1,372,867         GS1         1/72204         98,884            NOK         10,677,932         EUR         9,11,916         JPM         1/72204         35,022            NOK         32,11,612         EUR         2,19,163         SIL         35,022            NOK         33,12,997         EUR         3,14,007         SIL         3,723            NOK         33,12,997         EUR         3,14,007         SIL         3,723            NOK         3,172,993         LUD         5,793,205         AUD         5,793,205         AUD         1,772204         1,1329            NZD         1,273,894         AUD         1,142,914         MSCS         1,1772204         1,1330            NZD         2,723,886         USD         1,673,920         ANZ         1,1772204         3,379            NZD         2,734,846         USD         1,948,554         HITS         1,1772204         3,379            NZD         2,734,846         USD         1,940,935         USD         4,940,94         -         -         5,740,939							,	
NOK         507,26,31         EUR         4.83,348         HUS         1/17,024         26,422            NOK         32,213,012         EUR         2,800,083         MSCS         1/17,024         35,022            NOK         33,213,012         EUR         2,800,083         MSCS         1/17,024         3,728            NOK         13,521,97         EUR         94,407         UBS         1/17,024         3,728            NOK         3,421,003         USD         13,03,90         JBS         1/17,024         3,728            NZD         1,273,984         AUD         5,809,012         CTT         1/17,024         3,117            NZD         2,043,030         AUD         1,943,942         MSD         1,750,001         CTT         1/17,024         5,73,98            NZD         1,943,942         USD         1,188,84         GST         1/17,024         3,739            NZD         1,943,942         USD         1,188,84         GST         1/17,024         3,739            SGD         1,93,94,966         USD         1,440,97         GST         1/17,024 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>,</td> <td>—</td>							,	—
NOK         10.667.922         FUR         92.1916         JPM         1177024         35.022            NOK         5.812.988         EUR         2.809.083         MSCS         1177024         37.28            NOK         1.532.197         FUR         961.430         SUB         1177024         37.28            NOK         3.472.003         USD         30.000         JPM         1177024         21.356            NZD         5.503.205         ALD         5.078.85         ANZ         1177024         11.451            NZD         5.503.205         ALD         5.078.85         BRC         1177024         11.451            NZD         1.273.94         ALD         3.307.971.4         HCCS         1177024         5.379            NZD         2.703.286         USD         1.735.00         ANZ         1177024         8.302            NZD         1.943.940         USD         2.406.962         MSCS         1177024         8.302            NZD         1.943.940         USD         1.940.962         MSCS         1177024          8.41.435 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>—</td></td<>								—
NOK         32,213,612         EUR         2,890,983         MSCS         1/17,1024         68,99            NOK         1,532,197         EUR         961,407         UBS         1/17,1024         7,554            NOK         1,532,197         EUR         961,407         UBS         1/17,1024         7,554            NOK         3,472,003         USD         3,20,500         JPM         1/17,1024         1,431            NZD         5,503,305         AUD         5,108,306         ANZ         1/17,2024         1,913            NZD         1,237,904         AUD         1,429,14         MSCS         1/17,2024         3,317            NZD         2,645,913         SUD         1,543,640         CTI         1/17,2034         3,512,128            NZD         1,953,942         USD         1,188,640         CTI         1/17,2034         3,502            NZD         1,953,942         USD         1,188,461         CTI         1/17,2034         3,509          S1,424          S1,424          S1,424          S1,424,35          S1,512,4								
NOK         5.81,298         EUR         514,490         SSB         1/17/2024         7.728            NOK         3.472,003         USD         320,500         JPM         1/17/2024         21,356            NOK         3.472,003         USD         320,500         JPM         1/17/2024         1.64,31            NZD         4.127,98         AUD         3.807,712         CTT         1/17/2024         1.93,91            NZD         1.277,844         AUD         1.142,914         MSCS         1/17/2034         3.317            NZD         2.272,8268         BD         1.163,930         NCC         1/17/2034         3.317            NZD         1.983,042         USD         1.188,461         GSI         1/17/2024         8.3092            NZD         1.983,042         USD         1.198,364         HUS         1/17/2024         8.357.9            NZD         1.952,062         USD         1.198,264         HUS         1/17/2024          \$(41,43,45)           SGD         2.397,4906         USD         2.486,273         CSIS         1/17/2024								_
NOK         11,521,97         EUR         961,407         UBS         11/17/2024         72,544            NZD         5,503,205         AUD         5/07,886         ANZ         11/17/2024         16,431            NZD         1,217,384         AUD         1,429,144         MSCS         11/17/2024         11,337            NZD         2,273,286         USD         1,673,920         ANZ         11/17/2024         6,112            NZD         2,945,913         USD         1,753,200         ANZ         11/17/2024         6,312            NZD         1,952,962         USD         1,1762,011         CTT         11/17/2034         112,196            NZD         1,952,962         USD         1,1762,021         83,198          S          S          S          S          S          S          S          S          S          S          S          S          S          S          S         S         S         S         S								_
NOK         3.4.7.2003         USD         3.20.500         JPM         1/17/2024         2.1.356            NZD         4.127.378         AUD         3.090/712         CTTI         1/17/2024         10.431            NZD         1.237.804         AUD         1.049.856         RBC         1/17/2024         3.317            NZD         2.063.940         AUD         1.049.856         RBC         1/17/2024         3.317            NZD         2.945.913         USD         1.579.201         CTTI         1/17/2024         13.23.89            NZD         1.952.062         USD         1.158.461         GSI         1/17/2024         13.57.89            NZD         1.952.062         USD         1.158.461         GSI         1/17/2024         13.57.89            SGD         3.974.906         USD         2.406.862         HGC         1/17/2034         11.39.90            SGD         5.974.269         USD         4.266.927         CTTI         1/17/2024         2.874            SGD         5.704.269         USD         4.426.927         CTTI         1/17/2024         2.874								
NZD         5.503.205         AUD         5.078.856         ANZ         ///7.024         16.431            NZD         1.237.804         AUD         1.142.914         MSCS         ///7.024         3.317            NZD         2.033.930         AUD         1.194.856         RBC         ///7.024         3.317            NZD         2.732.866         USD         1.675.920         CTTI         ///7.024         3.3739            NZD         1.963.942         USD         1.158.461         GSI         ///7.024         33.739            NZD         1.952.062         USD         1.198.254         HUS         ///7.024         33.78.99            NZD         3.974.906         USD         2.409.862         MSCS         ///7.024         3.78.99            SGD         3.308.896         NOK         3.47.90         BARC         ///7.024         2.8.874            SGD         5.74.0059         USD         4.26.8.90         CTT         ///7.024         2.8.874            SGD         5.74.0059         USD         4.42.75.80         GST         ///7.024								
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $								
NZD         272,28,86         USD         1.673,920         ANZ         1/17,024         53,739            NZD         1.963,942         USD         1.158,461         GSI         1/17,024         83,092            NZD         1.952,062         USD         1.198,246         HUS         1/17,024         83,789            NZD         3.974,906         USD         1.949,824         HUS         1/17,024         83,789            NZD         3.974,906         USD         2.400,862         MSCS         1/17,024         43,743          \$41,4353           SGD         1.001,81,843         USD         7,44,0478         CIBC         1/17,024         28,874            SGD         5,740,409         USD         4,266,927         CITI         1/17,024         85,255            SGD         1.930,383         USD         6,402,739         HUS         1/17,024         18,42,45            SGD         1.139,39,308         USD         8,464,275         SSB         1/17,024          (40,70)           USD         16,143,93         AUD         1.006,464         GSI         1/17,124								
NZD         2.945.913         USD         1.750.201         CITI         1/17.024         11.21.28            NZD         1.953.042         USD         1.198.254         HUS         1/17.024         35.789            NZD         3.974.906         USD         2.400.862         MISCS         1/17.024         35.789            SGD         3.08.896         NOK         3.479.500         BARC         1/17.024         2.8.74            SGD         1.031.845         USD         7.444.078         CIBC         1/17.024         22.8.74            SGD         5.740.059         USD         4.26.6027         CITI         1/17.024         48.2.55            SGD         1.940.896         USD         4.435.762         1/17.024         18.035            SGD         1.940.896         USD         8.462.755         SSB         1/17.024         18.035            SGD         1.940.896         USD         8.462.755         SSB         1/17.024         18.035            SGD         1.940.896         USD         8.462.755         SSB         1/17.024          (5.03.90)								
NZD         1963.042         USD         1.188.461         GSI         1/17.024         83.092            NZD         3.974.906         USD         1.982.62         MSCS         1/17.024         111.969            SEK         3.308.896         NOK         3.479.50         BARC         1/17.024         28.874            SGD         1.031.843         USD         7.414.345          5(1.201.201.201.201.201.201.201.201.201.20								_
NZD         1.952.062         USD         1.108.254         HUS         117.2024         35.789            SER         3.308.806         NOK         3.479.500         BARC         111.7024          \$(14.34)           SGD         2.854.473         USD         2.135.422         BARC         117.2024         28.874            SGD         10.031.845         USD         7.404.078         CIBC         117.2024         28.825            SGD         5.740.059         USD         4.226.800         GSI         117.2024         48.225            SGD         5.740.4299         USD         4.226.800         GSI         117.2024         48.245            SGD         1.940.806         USD         1.433.576         IPM         117.2024         180.340            SGD         1.139.525         USD         8.367.612         MSCS         117.2024         180.340          (60.930)           USD         681.683         AUD         1.006.464         BARC         117.2024          (61.701)           USD         681.683         AUD         1.006.464         BARC         117.2024		· · ·					,	_
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$							,	_
SEK         3.308,896         NOK         3.479,500         BARC         1/17,204							,	_
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	SEK		NOK		BARC	1/17/2024	· —	\$(14,345)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	SGD	2,854,473	USD	2,135,422	BARC	1/17/2024	28,874	—
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	SGD	10,031,845	USD	7,404,078	CIBC	1/17/2024	202,190	_
$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	SGD	5,740,059	USD	4,266,927	CITI	1/17/2024	85,255	—
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	SGD	5,704,269	USD	4,276,800	GSI	1/17/2024	48,245	—
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		8,599,383		6,402,739	HUS	1/17/2024	,	—
$\begin{array}{c c c c c c c c c c c c c c c c c c c $							,	_
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$							· · · · · · · · · · · · · · · · · · ·	—
$\begin{array}{cccccccccccccccccccccccccccccccccccc$							180,340	—
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								
$\begin{array}{c c c c c c c c c c c c c c c c c c c $				· · ·				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								
$\begin{array}{c c c c c c c c c c c c c c c c c c c $								
USD $441,929$ AUD $695,006$ RBC $1/17/2024$ $$ $(31,897)$ USD $462,162$ AUD $703,765$ SCB $1/17/2024$ $$ $(17,636)$ USD $954,845$ AUD $1.409,049$ SSB $1/17/2024$ $$ $(25,542)$ USD $257,770$ CAD $345,830$ BARC $1/17/2024$ $$ $(22,542)$ USD $5.736,757$ CAD $7,824,413$ CIBC $1/17/2024$ $$ $(270,074)$ USD $2,305,279$ CAD $3,1225,956$ GSI $1/17/2024$ $$ $(51,646)$ USD $3,670,531$ CAD $4,930,978$ HUS $1/17/2024$ $$ $(51,646)$ USD $3,163,362$ CAD $4,263,846$ PM $1/17/2024$ $$ $(51,646)$ USD $3,163,362$ CAD $4,263,846$ PM $1/17/2024$ $$ $(51,646)$ USD $3,163,362$ CAD $4,263,846$ PM $1/17/2024$ $$ $(51,646)$ USD $4,077,957$ CAD $5,566,758$ MSCS $1/17/2024$ $$ $(283,780)$ USD $2,950,829$ CAD $4,020,752$ SSB $1/17/2024$ $$ $(22,43)$ USD $1,677,419$ EUR $1,575,000$ ANZ $1/17/2024$ $$ $(1,23,100)$ USD $182,143$ EUR $171,557$ BMO $1/17/2024$ $$ $(23,816)$ USD $182,143$ EUR $173,590$ ANZ $1/17/2024$ $$ $(23,816)$								
USD $462,162$ AUD $703,765$ SCB $1/17/2024$ $$ $(17,636)$ USD $954,845$ AUD $1,409,049$ SSB $1/17/2024$ $$ $(29,542)$ USD $880,840$ BRL $4.426,741$ CTTI $1/17/2024$ $$ $(29,542)$ USD $57,770$ CAD $345,830$ BARC $1/17/2024$ $$ $(29,542)$ USD $5,736,757$ CAD $7,824,413$ CIBC $1/17/2024$ $$ $(270,074)$ USD $2,305,279$ CAD $3,125,956$ GSI $1/17/2024$ $$ $(54,367)$ USD $3,670,531$ CAD $4,930,978$ HUS $1/17/2024$ $$ $(55,226)$ USD $3,670,531$ CAD $4,930,978$ HUS $1/17/2024$ $$ $(51,646)$ USD $3,670,531$ CAD $4,203,846$ IPM $1/17/2024$ $$ $(51,646)$ USD $3,670,531$ CAD $4,203,846$ IPM $1/17/2024$ $$ $(28,780)$ USD $4,077,957$ CAD $5,556,758$ MSCS $1/17/2024$ $$ $(28,780)$ USD $1,828,967$ CAD $4,020,752$ SSB $1/17/2024$ $$ $(2,24),990$ USD $1,466,819$ CAD $1,974,729$ UBS $1/17/2024$ $$ $(1,041)$ USD $1,466,819$ CAD $1,974,729$ UBS $1/17/2024$ $$ $(1,041)$ USD $1,466,819$ CAD $1,974,729$ UBS $1/17/2024$ $$ $(7,350)$ <								
$\begin{array}{cccccccccccccccccccccccccccccccccccc$								
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·				
$\begin{array}{cccccccccccccccccccccccccccccccccccc$								
USD $5,736,757$ CAD $7,824,413$ CIBC $1/17/2024$ $$ $(169,545)$ USD $10,468,482$ CAD $14,225,971$ CITI $1/17/2024$ $$ $(270,074)$ USD $2,305,279$ CAD $3,125,956$ GSI $1/17/2024$ $$ $(54,367)$ USD $3,670,531$ CAD $4,930,978$ HUS $1/17/2024$ $$ $(55,226)$ USD $3,163,362$ CAD $4,263,846$ JPM $1/17/2024$ $$ $(116,593)$ USD $4,077,957$ CAD $5,556,758$ MSCS $1/17/2024$ $$ $(283,780)$ USD $4,979,957$ CAD $16,046,443$ RBC $1/17/2024$ $$ $(243,780)$ USD $2,950,829$ CAD $4,020,752$ SSB $1/17/2024$ $$ $(23,816)$ USD $2,950,829$ CAD $4,020,752$ SSB $1/17/2024$ $$ $(23,816)$ USD $321,000$ CNY $2,281,562$ SSB $1/17/2024$ $$ $(7,041)$ USD $1,677,419$ EUR $1,757,000$ ANZ $1/17/2024$ $$ $(7,350)$ USD $182,143$ EUR $171,557$ BMO $1/17/2024$ $$ $(7,350)$ USD $18,346,666$ EUR $16,329,866$ CITI $1/17/2024$ $$ $(434,388)$ USD $18,210,267$ EUR $16,388,901$ GSI $1/17/2024$ $$ $(4,298)$ USD $18,240,267$ EUR $16,388,619$ SSB $1/17/2024$ $$ </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>_</td> <td></td>							_	
USD $10,468,482$ CAD $14,225,971$ CITI $1/17/2024$ $(270,074)$ USD $2,305,279$ CAD $3,125,956$ GSI $1/17/2024$ $(54,367)$ USD $3,670,531$ CAD $4,930,978$ HUS $1/17/2024$ $(55,266)$ USD $3,163,362$ CAD $4,263,846$ JPM $1/17/2024$ $(55,226)$ USD $4,077,957$ CAD $5,556,758$ MSCS $1/17/2024$ $(283,780)$ USD $11,828,967$ CAD $16,046,443$ RBC $1/17/2024$ $(283,780)$ USD $2,950,829$ CAD $4,020,752$ SSB $1/17/2024$ $(23,816)$ USD $1,466,819$ CAD $1.974,729$ UBS $1/17/2024$ $(1,041)$ USD $321,000$ CNY $2,281,562$ SSB $1/17/2024$ $(62,249)$ USD $1,677,419$ EUR $1,575,000$ ANZ $1/17/2024$ $(7,350)$ USD $18,2143$ EUR $171,557$ BMO $1/17/2024$ $(7,350)$ USD $18,346,666$ EUR $16,932,986$ CITI $1/17/2024$ $(434,388)$ USD $18,220,267$ EUR $16,932,986$ CITI $1/17/2024$ $(4298)$ USD $18,240,53$ EUR $1,934,445$ MSCS $1/17/2024$ $(4298,488)$ USD $19,249,996$ HUS $1/17/2024$ $(4298,63)$ USD $19,249,996$ </td <td></td> <td>· · · · · · · · · · · · · · · · · · ·</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>		· · · · · · · · · · · · · · · · · · ·						
USD $2,305,279$ CAD $3,125,956$ GSI $1/17/2024$ $(54,367)$ USD $3,670,531$ CAD $4,930,978$ HUS $1/17/2024$ $(51,646)$ USD $3,163,362$ CAD $4,263,846$ JPM $1/17/2024$ $(51,646)$ USD $4,077,957$ CAD $5,556,758$ MSCS $1/17/2024$ $(16,593)$ USD $11,828,967$ CAD $16,046,443$ RBC $1/17/2024$ $(283,780)$ USD $2,950,829$ CAD $4,020,752$ SSB $1/17/2024$ $(23,816)$ USD $1,466,819$ CAD $1.974,729$ UBS $1/17/2024$ $(23,816)$ USD $321,000$ CNY $2,281,562$ SSB $1/17/2024$ $(62,249)$ USD $1.677,419$ EUR $1,755,000$ ANZ $1/17/2024$ $(7,350)$ USD $182,143$ EUR $171,557$ BMO $1/17/2024$ $(7,350)$ USD $182,143$ EUR $171,557$ BMO $1/17/2024$ $(356,683)$ USD $18,346,666$ EUR $16,932,986$ CITI $1/17/2024$ $(434,388)$ USD $1,210,704$ EUR $1,099,996$ HUS $1/17/2024$ $(432,389)$ USD $1,210,704$ EUR $1,099,996$ HUS $1/17/2024$ $(432,389)$ USD $17,534,116$ EUR $16,318,619$ SSB $1/17/2024$ $(432,389)$ US				, ,				
USD $3,670,531$ CAD $4,930,978$ HUS $1/17/2024$ (51,646)USD $3,163,362$ CAD $4,263,846$ JPM $1/17/2024$ (55,226)USD $4,077,957$ CAD $5,556,758$ MSCS $1/17/2024$ (16,593)USD $11,828,967$ CAD $16,046,443$ RBC $1/17/2024$ (283,780)USD $2,950,829$ CAD $4,020,752$ SSB $1/17/2024$ (283,780)USD $2,950,829$ CAD $1,974,729$ UBS $1/17/2024$ (23,816)USD $321,000$ CNY $2,281,562$ SSB $1/17/2024$ (21,041)USD $321,000$ CNY $2,281,562$ SSB $1/17/2024$ (71,005)USD $4,548,322$ EUR $1,575,000$ ANZ $1/17/2024$ (71,005)USD $4,548,322$ EUR $1,575,000$ ANZ $1/17/2024$ (71,005)USD $182,143$ EUR $171,557$ BMO $1/17/2024$ (73,50)USD $18,346,666$ EUR $16,932,986$ CITI $1/17/2024$ (434,388)USD $1,210,704$ EUR $1,6932,986$ CITI $1/17/2024$ (432,939)USD $9,949,585$ EUR $9,345,445$ MSCS $1/17/2024$ (4298)USD $17,534,116$ EUR $1,6318,619$ SSB $1/17/2024$ (47,82)USD $854,053$ E								
USD $3,163,362$ CAD $4,263,846$ JPM $1/17/2024$ $$ $(55,226)$ USD $4,077,957$ CAD $5,556,758$ MSCS $1/17/2024$ $$ $(116,593)$ USD $11,828,967$ CAD $16,046,443$ RBC $1/17/2024$ $$ $(283,780)$ USD $2,950,829$ CAD $4,020,752$ SSB $1/17/2024$ $$ $(283,780)$ USD $2,950,829$ CAD $4,020,752$ SSB $1/17/2024$ $$ $(283,780)$ USD $1,466,819$ CAD $1.974,729$ UBS $1/17/2024$ $$ $(2,3816)$ USD $321,000$ CNY $2,281,562$ SSB $1/17/2024$ $$ $(1,041)$ USD $1,677,419$ EUR $1,575,000$ ANZ $1/17/2024$ $$ $(7,350)$ USD $18,2143$ EUR $171,557$ BMO $1/17/2024$ $$ $(7,350)$ USD $18,346,666$ EUR $16,32,986$ CITI $1/17/2024$ $$ $(356,683)$ USD $18,220,267$ EUR $16,888,901$ GSI $1/17/2024$ $$ $(434,388)$ USD $1,210,704$ EUR $10,99,996$ HUS $1/17/2024$ $$ $(432,98)$ USD $9,949,585$ EUR $9,345,445$ MSCS $1/17/2024$ $$ $(4,298)$ USD $9,949,585$ EUR $16,318,619$ SSB $1/17/2024$ $$ $(4,729)$ USD $3,814,430$ GBP $3,053,895$ HUS $1/17/2024$ $$ <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>_</td><td></td></t<>							_	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				· · ·			_	
USD $11,828,967$ CAD $16,046,443$ RBC $1/17/2024$ $(283,780)$ USD $2,950,829$ CAD $4,020,752$ SSB $1/17/2024$ $(84,259)$ USD $1,466,819$ CAD $1.974,729$ UBS $1/17/2024$ $(23,816)$ USD $321,000$ CNY $2,281,562$ SSB $1/17/2024$ $(1,041)$ USD $1,677,419$ EUR $1,575,000$ ANZ $1/17/2024$ $(62,249)$ USD $4,548,322$ EUR $4,182,085$ BARC $1/17/2024$ $(7,350)$ USD $182,143$ EUR $171,557$ BMO $1/17/2024$ $(7,350)$ USD $959,442$ EUR $873,992$ CIBC $1/17/2024$ $(5,926)$ USD $18,346,666$ EUR $16,932,986$ CITI $1/17/2024$ $(434,388)$ USD $1,210,704$ EUR $16,988,901$ GSI $1/17/2024$ $(434,388)$ USD $1,210,704$ EUR $1,099,996$ HUS $1/17/2024$ $(42,298)$ USD $9,949,585$ EUR $9,345,445$ MSCS $1/17/2024$ $(47,28)$ USD $17,534,116$ EUR $16,318,619$ SSB $1/17/2024$ $(49,0635)$ USD $3,814,430$ GBP $3,053,895$ HUS $1/17/2024$ $(7,851)$								
$\begin{array}{cccccccccccccccccccccccccccccccccccc$							_	
USD $1,466,819$ CAD $1,974,729$ UBS $1/17/2024$ $(23,816)$ USD $321,000$ CNY $2,281,562$ SSB $1/17/2024$ $(1,041)$ USD $1,677,419$ EUR $1,575,000$ ANZ $1/17/2024$ $(62,249)$ USD $4,548,322$ EUR $4,182,085$ BARC $1/17/2024$ $(7,350)$ USD $182,143$ EUR $171,557$ BMO $1/17/2024$ $(7,350)$ USD $959,442$ EUR $873,992$ CIBC $1/17/2024$ $(5,926)$ USD $959,442$ EUR $16,932,986$ CITI $1/17/2024$ $(434,388)$ USD $18,220,267$ EUR $16,932,986$ CITI $1/17/2024$ $(434,388)$ USD $1,210,704$ EUR $1,099,996$ HUS $1/17/2024$ $(434,388)$ USD $9,949,585$ EUR $9,345,445$ MSCS $1/17/2024$ $(372,939)$ USD $17,534,116$ EUR $16,318,619$ SSB $1/17/2024$ $(490,635)$ USD $3,814,430$ GBP $3,053,895$ HUS $1/17/2024$ $(4,782)$ USD $3,814,430$ GBP $3,053,895$ HUS $1/17/2024$ $(78,514)$								
USD $321,000$ CNY $2,281,562$ SSB $1/17/2024$ $$ $(1,041)$ USD $1,677,419$ EUR $1,575,000$ ANZ $1/17/2024$ $$ $(62,249)$ USD $4,548,322$ EUR $4,182,085$ BARC $1/17/2024$ $$ $(71,005)$ USD $182,143$ EUR $171,557$ BMO $1/17/2024$ $$ $(7,350)$ USD $959,442$ EUR $873,992$ CIBC $1/17/2024$ $$ $(5,926)$ USD $18,346,666$ EUR $16,932,986$ CITI $1/17/2024$ $$ $(434,388)$ USD $18,220,267$ EUR $16,932,986$ CITI $1/17/2024$ $$ $(434,388)$ USD $1,210,704$ EUR $1,099,996$ HUS $1/17/2024$ $$ $(434,388)$ USD $9,949,585$ EUR $9,345,445$ MSCS $1/17/2024$ $$ $(472,939)$ USD $17,534,116$ EUR $16,318,619$ SSB $1/17/2024$ $$ $(490,635)$ USD $3,814,430$ GBP $3,053,895$ HUS $1/17/2024$ $$ $(4,782)$ USD $3,814,430$ GBP $3,053,895$ HUS $1/17/2024$ $$ $(7,8514)$							_	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$							_	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	USD	1,677,419	EUR	1,575,000	ANZ	1/17/2024	_	(62,249)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	USD	4,548,322	EUR	4,182,085	BARC	1/17/2024	_	(71,005)
USD $18,346,666$ EUR $16,932,986$ CITI $1/17/2024$ $$ $(356,683)$ USD $18,220,267$ EUR $16,888,901$ GSI $1/17/2024$ $$ $(434,388)$ USD $1,210,704$ EUR $1,099,996$ HUS $1/17/2024$ $$ $(4,298)$ USD $9,949,585$ EUR $9,345,445$ MSCS $1/17/2024$ $$ $(4,293)$ USD $17,534,116$ EUR $16,318,619$ SSB $1/17/2024$ $$ $(490,635)$ USD $854,053$ EUR $777,542$ TD $1/17/2024$ $$ $(4,782)$ USD $3,814,430$ GBP $3,053,895$ HUS $1/17/2024$ $$ $(78,514)$			EUR			1/17/2024	—	
USD       18,220,267       EUR       16,888,901       GSI       1/17/2024        (434,388)         USD       1,210,704       EUR       1,099,996       HUS       1/17/2024        (4,298)         USD       9,949,585       EUR       9,345,445       MSCS       1/17/2024        (372,939)         USD       17,534,116       EUR       16,318,619       SSB       1/17/2024        (490,635)         USD       854,053       EUR       777,542       TD       1/17/2024        (4,782)         USD       3,814,430       GBP       3,053,895       HUS       1/17/2024        (78,514)		959,442		873,992		1/17/2024	—	(5,926)
USD         1,210,704         EUR         1,099,996         HUS         1/17/2024          (4,298)           USD         9,949,585         EUR         9,345,445         MSCS         1/17/2024          (372,939)           USD         17,534,116         EUR         16,318,619         SSB         1/17/2024          (490,635)           USD         854,053         EUR         777,542         TD         1/17/2024          (4,782)           USD         3,814,430         GBP         3,053,895         HUS         1/17/2024          (78,514)		18,346,666	EUR	16,932,986		1/17/2024	—	
USD9,949,585EUR9,345,445MSCS1/17/2024(372,939)USD17,534,116EUR16,318,619SSB1/17/2024(490,635)USD854,053EUR777,542TD1/17/2024(4,782)USD3,814,430GBP3,053,895HUS1/17/2024(78,514)		18,220,267		16,888,901		1/17/2024	—	
USD         17,534,116         EUR         16,318,619         SSB         1/17/2024         —         (490,635)           USD         854,053         EUR         777,542         TD         1/17/2024         —         (4,782)           USD         3,814,430         GBP         3,053,895         HUS         1/17/2024         —         (78,514)			EUR	1,099,996		1/17/2024	—	
USD 854,053 EUR 777,542 TD 1/17/2024 (4,782) USD 3,814,430 GBP 3,053,895 HUS 1/17/2024 (78,514)							—	
USD 3,814,430 GBP 3,053,895 HUS 1/17/2024 — (78,514)							—	
							—	
USD 1,022,446 GBP 806,877 UBS 1/17/2024 — (6,118)							—	
	USD	1,022,446	GBP	806,877	UBS	1/17/2024	—	(6,118)

### **Strategic Income Opportunities Trust (continued)** FORWARD FOREIGN CURRENCY CONTRACTS (continued)

					Contractual settlement	Unrealized	Unrealized
Cor	ntract to buy	Con	tract to sell	<b>Counterparty (OTC)</b>	date	appreciation	depreciation
USD	1,563,125	JPY	230,133,267	ANZ	1/17/2024		\$(72,107)
USD	1,563,125	JPY	231,885,999	BARC	1/17/2024	_	(84,561)
USD	695,794	JPY	101,327,661	BMO	1/17/2024	_	(24,198)
USD	4,274,232	JPY	625,842,614	CITI	1/17/2024	_	(172,747)
USD	3,403,139	JPY	492,547,246	GSI	1/17/2024	_	(96,698)
USD	2,282,162	JPY	334,934,345	HUS	1/17/2024	_	(97,742)
USD	2,090,691	JPY	300,916,431	JPM	1/17/2024	_	(47,497)
USD	2,090,178	JPY	305,879,188	MSCS	1/17/2024	_	(83,271)
USD	696,292	JPY	99,445,750	RBC	1/17/2024	_	(10,329)
USD	3,174,506	JPY	453,560,298	SSB	1/17/2024	_	(48,305)
USD	1,565,625	MXN	27,734,734	BARC	1/17/2024	_	(64,058)
USD	5,045,488	MXN	87,377,708	GSI	1/17/2024	_	(88,795)
USD	4,143,978	MXN	73,044,377	JPM	1/17/2024	_	(148,083)
USD	2,424,235	MXN	42,097,955	MSCS	1/17/2024	_	(49,425)
USD	2,275,081	MXN	39,554,660	SSB	1/17/2024	_	(49,137)
USD	152,766	NOK	1,670,316	MSCS	1/17/2024	_	(11,695)
USD	3,028,000	NOK	32,246,239	RBC	1/17/2024	_	(146,987)
USD	365,866	NZD	620,471	ANZ	1/17/2024	_	(26,379)
USD	1,252,393	NZD	1,992,282	BARC	1/17/2024	_	(7,075)
USD	10,002,084	NZD	16,836,334	CITI	1/17/2024	_	(641,405)
USD	622,036	NZD	996,141	GSI	1/17/2024	_	(7,698)
USD	2,679,712	NZD	4,292,329	MSCS	1/17/2024	_	(33,785)
USD	164,391	NZD	278,911	NAB	1/17/2024	_	(11,929)
USD	1,246,063	NZD	1,992,282	RBC	1/17/2024	_	(13,405)
USD	622,837	NZD	996,141	SSB	1/17/2024	_	(6,897)
USD	320,000	SEK	3,339,108	CITI	1/17/2024	_	(11,246)
USD	114,249	SGD	155,750	BOA	1/17/2024	_	(3,843)
USD	5,416,306	SGD	7,208,164	BARC	1/17/2024	_	(49,012)
USD	22,299,157	SGD	30,007,195	CIBC	1/17/2024	_	(452,671)
USD	3,200,479	SGD	4,246,010	CITI	1/17/2024	_	(18,898)
USD	9,603,877	SGD	12,812,303	HUS	1/17/2024	_	(110,569)
USD	9,558,854	SGD	12,815,139	MSCS	1/17/2024	_	(157,742)
USD	17,932,702	SGD	24,241,505	SSB	1/17/2024	_	(447,506)
USD	2,110,014	SGD	2,868,865	UBS	1/17/2024	_	(65,195)
						\$6,690,788	\$(8,296,214)

Derivatives	Currency Abbreviations
AUD	Australian Dollar

BRL Brazilian Real

CAD Canadian Dollar

CNY Chinese Yuan Renminbi

- EUR Euro
- GBP Pound Sterling
- JPY Japanese Yen
- MXN Mexican Peso
- NOK Norwegian Krone
- NZD New Zealand Dollar
- SEK Swedish Krona
- SGD Singapore Dollar USD U.S. Dollar

### **Strategic Income Opportunities Trust (continued)**

Derivatives	Abbreviations
ANZ	Australia and New Zealand Banking Group Limited
BARC	Barclays Bank PLC
BMO	Bank of Montreal
BOA	Bank of America, N.A.
CIBC	Canadian Imperial Bank of Commerce
CITI	Citibank, N.A.
GSI	Goldman Sachs International
HUS	HSBC Bank USA, N.A.
JPM	JPMorgan Chase Bank, N.A.
MSCS	Morgan Stanley Capital Services LLC
NAB	National Australia Bank Ltd.
OTC	Over-the-counter
RBC	Royal Bank of Canada
SCB	Standard Chartered Bank
SSB	State Street Bank and Trust Company
TD	The Toronto-Dominion Bank
UBS	UBS AG

See Notes to financial statements regarding investment transactions and other derivatives information.

### **Total Bond Market Trust**

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OBL	IGATIONS -		U.S. GOVERNMENT AND AGENCY		
69.1%			<b>OBLIGATIONS</b> (continued)		
U.S. Government – 41.4%			U.S. Government (continued)		
U.S. Treasury Bonds			U.S. Treasury Notes (continued)		
1.250%, 05/15/2050	\$ 8,000,000	\$ 4,310,938		\$ 8,245,000	
2.000%, 11/15/2041 to 08/15/2051	19,000,000	12,899,336	4.500%, 11/15/2025 to 11/15/2033	47,615,000	49,523,458
2.250%, 08/15/2049	2,000,000	1,396,406			389,578,647
2.750%, 08/15/2047	3,000,000	2,336,016	U.S. Government Agency – 27.7%		
2.875%, 05/15/2049	1,500,000	1,191,914	Federal Home Loan Bank		
3.000%, 02/15/2047 to 08/15/2052	26,635,000	21,740,589	5.500%, 07/15/2036	1,690,000	1,909,622
3.375%, 08/15/2042	8,000,000	7,133,438	Federal Home Loan Mortgage Corp.		· · ·
3.625%, 02/15/2053 to 05/15/2053	10,000,000	9,239,844	1.500%, 12/01/2036 to 03/01/2051	5,954,267	4,819,808
3.875%, 02/15/2043 to 05/15/2043	9,000,000	8,580,156	2.000%, 07/01/2035 to 05/01/2051	5,866,137	4,867,727
4.000%, 11/15/2052	6,000,000	5,919,844		11,471,557	9,881,614
4.250%, 05/15/2039 to 11/15/2040	4,610,000	4,740,575		10,215,408	9,229,222
4.375%, 05/15/2041	1,830,000	1,886,330		7,912,645	7,352,107
4.625%, 02/15/2040	5,000,000	5,353,906		1,004,270	969,444
4.750%, 02/15/2041	2,000,000	2,162,266	4.500%, 05/01/2024 to 07/01/2052	6,058,207	5,942,095
U.S. Treasury Notes			5.000%, 04/01/2024 to 07/01/2053	2,697,928	2,678,450
0.250%, 07/31/2025 to 10/31/2025	16,000,000	14,892,500		4,515,790	4,550,702
0.375%, 07/31/2027	1,800,000	1,587,656	0.000 %, 10/01/2000 10 0//01/2000	3,604,687	3,680,333
0.500%, 10/31/2027	12,000,000	10,549,219			
0.625%, 03/31/2027	6,000,000	5,392,266	Consumer Cash I anoack Rate +		
0.750%, 03/31/2026	4,000,000	3,711,094		343,696	349,273
0.875%, 09/30/2026	5,000,000	4,592,383	0.25070, 0771572052	450,000	521,716
1.125%, 01/15/2025	20,000,000	19,266,080		1,981,516	2,053,770
1.375%, 08/31/2026 to 11/15/2031	6,000,000	5,287,266	0.75070, 071572025	1,200,000	1,364,578
1.500%, 01/31/2027	30,000,000	27,847,266	7.00070, 04/01/2022 10 04/01/2032	7,111	7,381
1.750%, 12/31/2024 to 01/31/2029	34,000,000	31,009,069	1.500 %, 07/01/2050 10 05/01/2052	3,760	4,008
2.125%, 05/31/2026 2.250%, 11/15/2027	2,000,000 20,595,000	1,909,453 19,364,127	0.000 %, 02/01/2000	362	377
2.250%, 11/15/2027 2.375%, 05/15/2029	5,000,000	4,634,375	redefui rutionui mortguge rissoeiution	2 000 000	<b>a</b> 0 <b>a</b> 0 007
2.750%, 08/15/2032	5,000,000	4,034,373	0.50070, 00/17/2025	3,000,000	2,830,906
2.875%, 05/15/2028 to 05/15/2032	11,800,000	11,153,766	1.500%, 11/01/2050 to 02/01/2051	6,360,860	5,396,475
3.000%, 10/31/2025	2,000,000	1,953,438	2.00070, 02/01/2000 10 02/01/2002	59,694,283	50,039,650
3.125%, 08/31/2027	4,000,000	3,887,500	2.12570, 04/24/2020	2,000,000	1,911,011
3.500%, 04/30/2030	3,000,000	2,932,148	2.50070, 0570172020 to 02/01/2052	34,393,425	29,933,786
3.625%, 05/15/2026	4,000,000	3,953,594	2.025 /0, 09/00/2021	1,000,000	983,780
3.875%, 09/30/2029	10,000,000	9,979,688	5.000 %, 01/01/2027 10 05/01/2052	16,261,293	14,799,956
4.000%, 10/31/2029	15,000,000	15,069,727	5.50076, 12/01/2025 to 02/01/2052	10,075,701	9,419,180
4.125%, 09/30/2027 to 11/15/2032	25,000,000	25,208,594			
4.250%, 05/31/2025 to 10/15/2025	14,000,000	13,966,562		10,714	10,817
	,,		1.555%), 01/01/2055 (A)	10,714	10,017

### **Total Bond Market Trust (continued)**

### **Total Bond Market Trust (continued)**

Shares or

U.S. GOVERNMENT AND AGENCY OBLIGATIONS (continued) U.S. Government Agency (continued) Federal National Mortgage Association (continued) 4.000%, 03/01/2024 to 04/01/2053 \$ 4.500%, 08/01/2024 to 09/01/2052 4.995%, (1 Year Refinitiv USD IBOR		
U.S. Government Agency (continued) Federal National Mortgage Association (continued) 4.000%, 03/01/2024 to 04/01/2053 \$ 4.500%, 08/01/2024 to 09/01/2052		
Mortgage Association (continued) 4.000%, 03/01/2024 to 04/01/2053 \$ 4.500%, 08/01/2024 to 09/01/2052		
4.500%, 08/01/2024 to 09/01/2052		
	13,929,174	\$ 13,332,808
4.995%, (1 Year Refinitiv USD IBOR	3,353,343	3,291,465
Consumer Cash Fallback Rate +	<0.500	(2.0.10)
1.843%), 04/01/2037 (A)	60,589	62,048
5.000%, 12/01/2034 to 04/01/2053	5,564,345	5,541,505
5.080%, (1 Year CMT + 2.185%), 05/01/2036 (A)	37,325	37,878
5.121%, (1 Year Refinitiv USD IBOR	51,525	57,070
Consumer Cash Fallback Rate +		
1.585%), 09/01/2037 (A)	36,640	37,264
5.203%, (6 month Refinitiv USD	,	
IBOR Consumer Cash Fallback		
Rate + 1.411%), 07/01/2034 (A)	36,981	37,046
5.500%, 01/01/2034 to 07/01/2053	2,061,149	2,078,209
6.000%, 07/01/2027 to 08/01/2038	162,584	168,989
6.175%, (1 Year Refinitiv USD IBOR		
Consumer Cash Fallback Rate +		
1.925%), 10/01/2037 (A)	7,999	8,166
6.500%, 07/01/2031 to 04/01/2053	1,049,070	1,082,098
7.000%, 02/01/2031 to 10/01/2038	26,777	28,205
7.125%, 01/15/2030	209,000	242,930
7.250%, 05/15/2030 7.500%, 09/01/2030 to 08/01/2031	1,450,000	1,710,281
8.000%, 08/01/2030 to 09/01/2031	11,693 1,934	12,349 2,039
8.500%, 09/01/2030	1,934	188
Government National	177	100
Mortgage Association		
2.000%, 02/20/2051	11,058,127	9,363,610
2.500%, 08/20/2050 to 11/20/2051	13,088,050	11,495,407
3.000%, 08/15/2043 to 07/20/2051	10,544,440	9,628,980
3.500%, 04/15/2042 to 01/20/2052	8,715,658	8,185,838
4.000%, 11/15/2026 to 02/20/2053	4,484,871	4,334,422
4.500%, 08/15/2033 to 03/20/2053	5,080,335	4,973,120
5.000%, 08/15/2033 to 05/20/2053	3,282,033	3,271,252
5.500%, 11/15/2032 to 02/20/2053	2,520,408	2,542,186
6.000%, 07/15/2029 to 05/20/2053	1,294,271	1,319,721
6.500%, 05/15/2028 to 11/20/2052	1,513,174	1,552,148
7.000%, 08/15/2029 to 05/15/2032 7.500%, 09/15/2030 to 01/15/2031	13,744 4,206	14,202 4,395
7.500%, 09/15/2050 10 01/15/2051	4,200	259,866,537
		259,800,557
TOTAL U.S. GOVERNMENT AND AGENCY OB (Cost \$700,889,214)	LIGATIONS	\$ 649,445,184
FOREIGN GOVERNMENT OBLIGATIONS - (	0.8%	
Brazil – 0.2%		
Federative Republic of Brazil		
4.250%, 01/07/2025	1,612,000	1,588,978
Canada – 0.1%		
Province of British Columbia		
6.500%, 01/15/2026	490,000	507,404
Province of Quebec		
7.125%, 02/09/2024	150,000	<u>150,206</u> 657,610
Itoly 0.1%		057,010
Italy – 0.1% Pepublic of Italy		
Republic of Italy 5.375%, 06/15/2033	1 000 000	1 000 497
	1,000,000	1,000,487
Japan – 0.1%		
	800,000	790,838

	Shares or Principal	
	Amount	Value
FOREIGN GOVERNMENT OBLIGATIONS	(continued)	
Mexico – 0.3%		
Government of Mexico	2 000 000	¢ 1,007,(07
3.750%, 01/11/2028 \$ 6.050%, 01/11/2040	2,000,000 930,000	\$ 1,927,697 937,732
0.050%, 01/11/2040	950,000	2,865,429
Panama – 0.0%		2,005,427
Republic of Panama		
6.700%, 01/26/2036	370,000	366,002
Peru – 0.0%		
Republic of Peru		
6.550%, 03/14/2037	250,000	278,125
Turkey – 0.0%		
Republic of Turkey 6.000%, 01/14/2041	400,000	339,018
TOTAL FOREIGN GOVERNMENT OBLIGAT		000,010
\$8,278,558)	0110 (0050	\$ 7,886,487
CORPORATE BONDS - 26.3%		
Communication services – 2.2%		
Alphabet, Inc.		
1.100%, 08/15/2030	300,000	248,491
2.050%, 08/15/2050	400,000	249,842
AT&T, Inc.	665 000	541.090
2.550%, 12/01/2033 3.800%, 12/01/2057	665,000 609,000	541,989 452,696
4.750%, 05/15/2046	900,000	813,470
4.850%, 07/15/2045	500,000	455,707
5.150%, 03/15/2042	50,000	48,070
5.400%, 02/15/2034	1,000,000	1,031,325
6.375%, 03/01/2041 7.625%, 04/15/2031	360,000 285,000	394,337 323,691
Baidu, Inc.	200,000	525,071
4.125%, 06/30/2025	250,000	245,564
British Telecommunications PLC	100.000	225 100
9.625%, 12/15/2030 Charter Communications Operating LLC	190,000	235,106
2.800%, 04/01/2031	600,000	506,077
5.050%, 03/30/2029	400,000	395,759
5.375%, 05/01/2047	500,000	424,911
Comcast Corp.	455 000	407 100
2.350%, 01/15/2027 2.887%, 11/01/2051	455,000 256,000	427,128 173,172
3.450%, 02/01/2050	500,000	383,781
3.999%, 11/01/2049	500,000	417,253
4.049%, 11/01/2052	1,000,000	843,255
4.600%, 10/15/2038 6.500%, 11/15/2035	400,000 52,000	386,253 59,127
Deutsche Telekom International Finance	52,000	59,127
BV		
8.750%, 06/15/2030	146,000	175,836
Discovery Communications LLC	000 000	952 (01
4.125%, 05/15/2029 5.300%, 05/15/2049	900,000 400,000	852,691 343,426
Fox Corp.	100,000	515,120
3.500%, 04/08/2030	600,000	553,534
Grupo Televisa SAB	220.000	220.050
6.625%, 01/15/2040 Meta Platforms, Inc.	220,000	230,059
4.950%, 05/15/2033	700,000	722,484
Rogers Communications, Inc.	,	
4.500%, 03/15/2042	700,000	617,479
TCI Communications, Inc.	110.000	100.040
7.125%, 02/15/2028 Telefonica Emisiones SA	110,000	120,248
7.045%, 06/20/2036	230,000	260,164
·	, - • •	,

### **Total Bond Market Trust (continued)**

Iotal Dollu Market Hust		Shares or	
	_	Principal Amount	Value
<b>CORPORATE BONDS</b> (continued)			
Communication services (continued)			
Telefonica Europe BV			
8.250%, 09/15/2030 (B)	\$	350,000	\$ 409,639
The Walt Disney Company		400,000	255 907
2.650%, 01/13/2031 Time Warner Cable Enterprises LLC		400,000	355,897
8.375%, 07/15/2033		525,000	607,886
T-Mobile USA, Inc.		525,000	007,000
3.000%, 02/15/2041		400,000	299,343
3.875%, 04/15/2030		600,000	568,981
4.500%, 04/15/2050		700,000	618,485
5.750%, 01/15/2054		700,000	740,662
TWDC Enterprises 18 Corp. 3.150%, 09/17/2025		500,000	486,507
4.125%, 06/01/2044		500,000	445,878
Verizon Communications, Inc.		500,000	++5,070
1.680%, 10/30/2030		400,000	329,502
2.875%, 11/20/2050		500,000	339,940
4.016%, 12/03/2029		500,000	483,445
4.522%, 09/15/2048		1,260,000	1,148,754
Vodafone Group PLC		100.000	200.054
4.375%, 05/30/2028		400,000	398,954
5.250%, 05/30/2048		300,000	292,287
			20,459,085
Consumer discretionary – 1.7%			
Amazon.com, Inc. 2.100%, 05/12/2031		400,000	344,924
2.500%, 06/03/2050		800,000	532,175
4.050%, 08/22/2047		600,000	540,973
4.700%, 12/01/2032		700,000	719,278
American Honda Finance Corp.			
1.800%, 01/13/2031		600,000	507,219
AutoZone, Inc.		1 000 000	076 261
3.250%, 04/15/2025		1,000,000	976,361
Booking Holdings, Inc. 3.550%, 03/15/2028		300,000	289,765
Choice Hotels International, Inc.		500,000	207,705
3.700%, 01/15/2031 (B)		200,000	172,410
D.R. Horton, Inc.		*	<i>'</i>
1.400%, 10/15/2027		200,000	177,975
Expedia Group, Inc.			
3.250%, 02/15/2030		300,000	275,012
Ford Motor Credit Company LLC 6.798%, 11/07/2028		1 420 000	1,485,839
General Motors Company		1,420,000	1,405,059
5.400%, 04/01/2048		300,000	274,092
General Motors Financial Company, Inc.		,	,
2.400%, 10/15/2028		300,000	266,323
3.100%, 01/12/2032		350,000	297,978
5.250%, 03/01/2026		650,000	650,414
Lennar Corp.		200,000	200.212
4.750%, 11/29/2027 Lowe's Companies, Inc.		300,000	299,312
3.375%, 09/15/2025		460,000	448,891
3.750%, 04/01/2032		700,000	655,108
McDonald's Corp.		,	
3.300%, 07/01/2025		1,000,000	976,823
NIKE, Inc.			
2.400%, 03/27/2025		1,000,000	972,366
Starbucks Corp.		200.000	200, 120
3.550%, 08/15/2029 The Home Depot, Inc.		300,000	289,128
2.700%, 04/15/2030		700,000	639,326
3.350%, 09/15/2025		752,000	737,029
4.250%, 04/01/2046		390,000	352,313
5.875%, 12/16/2036		280,000	312,968

	_	Shares or Principal Amount	Value
CORPORATE BONDS (continued) Consumer discretionary (continued)			
The TJX Companies, Inc. 3.875%, 04/15/2030 4.500%, 04/15/2050	\$	600,000 600,000	\$ 579,850 565,511
Toll Brothers Finance Corp. 3.800%, 11/01/2029		200,000	187,485
Toyota Motor Credit Corp. 1.150%, 08/13/2027		500,000	447,157
1.900%, 09/12/2031 3.050%, 01/11/2028		700,000 300,000	583,410 286,063
Whirlpool Corp. 5.150%, 03/01/2043		300,000	272,843
Consumer staples – 1.6%			16,116,321
Altria Group, Inc.			
3.400%, 02/04/2041		400,000	292,888
4.500%, 05/02/2043 Anheuser-Busch Companies LLC		500,000	416,979
3.650%, 02/01/2026		800,000	785,447
4.900%, 02/01/2046		500,000	490,121
Anheuser-Busch InBev Worldwide, Inc.			
4.500%, 06/01/2050		400,000	380,415
4.750%, 01/23/2029		500,000	507,771
BAT Capital Corp. 2.726%, 03/25/2031		600.000	502 172
3.215%, 09/06/2026		600,000 500,000	503,172 478,198
Constellation Brands, Inc.		500,000	470,170
4.500%, 05/09/2047		350,000	311,889
Costco Wholesale Corp.			
1.600%, 04/20/2030		500,000	428,309
Diageo Capital PLC 2.000%, 04/29/2030		300,000	259,094
General Mills, Inc. 2.875%, 04/15/2030		600,000	542,206
Kellanova 3.250%, 04/01/2026		400,000	387,668
Kenvue, Inc. 4.900%, 03/22/2033		500,000	515,395
Keurig Dr. Pepper, Inc. 4.597%, 05/25/2028			
Kimberly-Clark Corp.		500,000	500,292
3.200%, 07/30/2046 Kraft Heinz Foods Company		300,000	229,701
3.000%, 06/01/2026		458,000	439,991
6.875%, 01/26/2039		40,000	46,114
Mondelez International, Inc. 4.625%, 05/07/2048		300,000	271,452
PepsiCo, Inc.			
2.850%, 02/24/2026		495,000	478,534
4.000%, 03/05/2042		270,000	244,366
5.500%, 01/15/2040 Dhilin Marria International Inc.		280,000	302,318
Philip Morris International, Inc. 6.375%, 05/16/2038		300,000	335,684
SC Johnson & Son, Inc. 4.000%, 05/15/2043 (C)		250.000	200.060
4.000%, 03/13/2043 (C) Sysco Corp.		250,000	209,960
6.600%, 04/01/2050 Target Corp.		1,000,000	1,173,599
3.900%, 11/15/2047 The Coca-Cola Company		500,000	430,936
2.125%, 09/06/2029		400,000	361,428
2.500%, 06/01/2040		400,000	302,432
The Estee Lauder Companies, Inc. 2.600%, 04/15/2030		600,000	531,339
The Kroger Company			
3.500%, 02/01/2026		500,000	486,978

### **Total Bond Market Trust (continued)**

		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-		
Consumer staples (continued)			
The Procter & Gamble Company			
3.600%, 03/25/2050 (B)	\$	600,000	\$ 526,739
Tyson Foods, Inc.	Ŷ	000,000	• • • • • • • • • •
4.350%, 03/01/2029		400,000	388,428
Walmart, Inc.		,	,
3.250%, 07/08/2029 (B)		600,000	575,777
4.050%, 06/29/2048		500,000	456,728
			14,592,348
Energy – 1.8%			
Anadarko Petroleum Corp.			
6.450%, 09/15/2036		280,000	283,979
Baker Hughes Holdings LLC		,	,-
3.337%, 12/15/2027		500,000	477,807
4.486%, 05/01/2030		500,000	499,899
Boardwalk Pipelines LP			
4.950%, 12/15/2024		400,000	397,194
BP Capital Markets America, Inc.			
3.796%, 09/21/2025		800,000	788,643
Canadian Natural Resources, Ltd.			
6.250%, 03/15/2038		290,000	303,399
Cenovus Energy, Inc.			
4.250%, 04/15/2027		300,000	293,061
Chevron Corp.			
2.954%, 05/16/2026		800,000	773,675
Devon Energy Corp.			
5.000%, 06/15/2045		885,000	781,258
7.875%, 09/30/2031		170,000	197,898
Enbridge, Inc.			
3.700%, 07/15/2027		400,000	385,976
4.500%, 06/10/2044		400,000	341,487
5.700%, 03/08/2033		700,000	727,578
Energy Transfer LP			
5.500%, 06/01/2027		600,000	607,309
6.125%, 12/15/2045		350,000	352,519
6.500%, 02/01/2042		50,000	52,795
Enterprise Products Operating LLC			
3.200%, 02/15/2052		700,000	510,087
4.850%, 08/15/2042		280,000	268,408
6.875%, 03/01/2033		130,000	149,167
Exxon Mobil Corp.		100.000	221.056
2.995%, 08/16/2039		400,000	321,056
3.482%, 03/19/2030		700,000	665,466
Kinder Morgan Energy Partners LP		700.000	(0/ 000
4.300%, 05/01/2024		700,000	696,238
6.375%, 03/01/2041 6.500%, 00/01/2030		60,000	61,624
6.500%, 09/01/2039		180,000	188,957
Kinder Morgan, Inc.		275 000	260.600
5.550%, 06/01/2045		375,000	360,698
MPLX LP		400.000	207 145
4.800%, 02/15/2029		400,000	397,145
ONEOK Partners LP 6 650% 10/01/2036		260 000	201 556
6.650%, 10/01/2036 Ovintiv, Inc.		268,000	291,556
6.500%, 08/15/2034		270.000	207 020
6.500%, 08/15/2034 Petroleos Mexicanos		270,000	287,028
6.625%, 06/15/2035		230,000	176 200
6.700%, 02/16/2032		173,000	176,398 143,552
		175,000	145,552
Phillips 66 Company 3.750%, 03/01/2028		200,000	102 274
Plains All American Pipeline LP		200,000	192,374
4.900%, 02/15/2045		500,000	431,064
4.900%, 02/15/2045 Shell International Finance BV		500,000	451,004
4.375%, 05/11/2045		1,000,000	916,202
6.375%, 12/15/2038		90,000	103,486
0.37370, 12/13/2030		90,000	105,480

X	Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
Energy (continued)		
Suncor Energy, Inc. 5.950%, 05/15/2035 \$	235,000	\$ 236,374
Targa Resources Partners LP 4.000%, 01/15/2032	500,000	456,565
The Williams Companies, Inc. 3.500%, 11/15/2030 5.100%, 09/15/2045	400,000 400,000	366,227 376,722
Tosco Corp. 8.125%, 02/15/2030	383,000	450,073
TotalEnergies Capital International SA 3.700%, 01/15/2024	500,000	499,595
TransCanada PipeLines, Ltd. 5.850%, 03/15/2036	405,000	415,047
Valero Energy Corp. 2.850%, 04/15/2025	600,000	580,500
7.500%, 04/15/2032	270,000	310,505
Financials – 8.4%		17,116,591
American Express Company		
4.420%, (4.420% to 8-3-32, then		
Overnight SOFR + 1.760%), 08/03/2033	1,000,000	962,787
American International Group, Inc. 4.125%, 02/15/2024 (B)	550,000	548,383
6.250%, 05/01/2036 Ameriprise Financial, Inc.	430,000	456,522
5.150%, 05/15/2033	700,000	721,280
Arch Capital Finance LLC 4.011%, 12/15/2026	400,000	388,383
Ares Capital Corp. 3.875%, 01/15/2026	1,000,000	960,652
Banco Santander SA 1.722%, (1.722% to 9-14-26, then 1		
Year CMT + 0.900%), 09/14/2027 Bank of America Corp.	700,000	633,027
3.366%, (3.366% to 1-23-25, then 3 month CME Term SOFR +		
1.072%), 01/23/2026	1,700,000	1,660,275
3.419%, (3.419% to 12-20-27, then 3 month CME Term SOFR +		
1.302%), 12/20/2028 3.970%, (3.970% to 3-5-28, then 3	1,312,000	1,235,811
month CME Term SOFR + 1.332%), 03/05/2029	500,000	477,557
3.974%, (3.974% to 2-7-29, then 3	500,000	-11,551
month CME Term SOFR + 1.472%), 02/07/2030	2,000,000	1,892,993
4.443%, (4.443% to 1-20-47, then 3 month CME Term SOFR +		
2.252%), 01/20/2048	500,000	449,342
4.450%, 03/03/2026 7.750%, 05/14/2038	700,000 480,000	692,292 583,782
Barclays PLC	400,000	565,762
4.375%, 01/12/2026 7.437%, (7.437% to 11-2-32, then 1	500,000	493,175
Year CMT + 3.500%), 11/02/2033 Berkshire Hathaway Finance Corp.	700,000	783,807
4.400%, 05/15/2042 Berkshire Hathaway, Inc.	600,000	579,565
3.125%, 03/15/2026 Capital One Financial Corp.	500,000	486,187
3.200%, 02/05/2025	2,000,000	1,951,948
3.300%, 10/30/2024 Chubb INA Holdings, Inc.	1,500,000	1,475,067
3.350%, 05/03/2026	300,000	291,855

Shares or

### **Total Bond Market Trust (continued)**

### **Total Bond Market Trust (continued)**

Shares or

	Shares or Principal	
	Amount	Value
CORPORATE BONDS (continued)		
inancials (continued)		
Citigroup, Inc. $1.4(2\% + 1.6) = 26$ then		
1.462%, (1.462% to 6-9-26, then Overnight SOFR + 0.770%),		
06/09/2027	\$ 600,000	\$ 549,085
2.666%, (2.666% to 1-29-30, then		
Overnight SOFR + 1.146%), 01/29/2031	1 000 000	867 420
3.300%, 04/27/2025	1,000,000 600,000	867,420 585,930
4.281%, (4.281% to 4-24-47, then 3	,	,
month CME Term SOFR +		
2.101%), 04/24/2048 4.450%, 09/29/2027	500,000 500,000	437,050 488,504
4.658%, (4.658% to 5-24-27, then	500,000	400,504
Overnight SOFR + $1.887\%$ ),		
05/24/2028	1,000,000	992,020
5.500%, 09/13/2025	400,000	401,822
Deutsche Bank AG 2.129%, (2.129% to 11-24-25, then		
Overnight SOFR + $1.870\%$ ),		
11/24/2026	600,000	562,391
Curopean Investment Bank		
2.500%, 10/15/2024	1,500,000	1,471,492
3.250%, 01/29/2024 4.875%, 02/15/2036	600,000 1,000,000	599,057 1,069,007
Fifth Third Bank NA	1,000,000	1,009,007
2.250%, 02/01/2027	500,000	461,851
iserv, Inc.	(00.000	554 924
2.250%, 06/01/2027 ive Corners Funding Trust II	600,000	554,824
2.850%, 05/15/2030 (C)	800,000	707,385
E Capital International Funding		
Company		
4.418%, 11/15/2035 Global Payments, Inc.	822,000	797,162
4.450%, 06/01/2028	400,000	389,364
ISBC Holdings PLC	,	,
2.848%, (2.848% to 6-4-30, then		
Overnight SOFR + $2.387\%$ ),	1 000 000	950 992
06/04/2031 4.583%, (4.583% to 6-19-28, then 3	1,000,000	859,883
month CME Term SOFR +		
1.796%), 06/19/2029	1,000,000	969,607
6.500%, 09/15/2037	660,000	714,379
nter-American Development Bank 1.125%, 01/13/2031	2,000,000	1,647,657
2.000%, 07/23/2026	1,000,000	946,615
7.000%, 06/15/2025	325,000	335,153
ntercontinental Exchange, Inc.		200.000
3.100%, 09/15/2027 4.600%, 03/15/2033 (B)	400,000	380,282 497,112
4.600%, 05/15/2033 (B) nternational Bank for Reconstruction &	500,000	497,112
Development		
0.750%, 11/24/2027	1,000,000	881,993
0.875%, 07/15/2026	1,000,000	920,978
PMorgan Chase & Co. 2.522%, (2.522% to 4-22-30, then		
2.522%, (2.522% to 4-22-50, then Overnight SOFR + 2.040%),		
04/22/2031	1,000,000	864,737
3.300%, 04/01/2026	700,000	677,589
3.509%, (3.509% to 1-23-28, then 3		
month CME Term SOFR + 1.207%), 01/23/2029	500,000	473,785
3.540%, $(3.540%$ to 5-1-27, then 3	500,000	475,785
month CME Term SOFR +		
1.642%), 05/01/2028	700,000	668,046

		Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-		
Financials (continued)			
JPMorgan Chase & Co. (continued)			
3.875%, 02/01/2024	\$	1,300,000	\$ 1,297,703
4.452%, (4.452% to 12-5-28, then 3			
month CME Term SOFR + $1502\%$ + $12/05/2020$		600.000	597 004
1.592%), 12/05/2029 4.851%, (4.851% to 7-25-27, then		600,000	587,994
(4.851%) ( $4.851%$ to $7-25-27$ , then Overnight SOFR + 1.990%),			
07/25/2028		1,000,000	1,000,290
6.400%, 05/15/2038		125,000	143,116
KeyBank NA			
5.000%, 01/26/2033		500,000	467,420
KfW		800.000	706 522
2.625%, 02/28/2024 Liberty Mutual Group, Inc.		800,000	796,523
3.950%, 05/15/2060 (C)		500,000	359,375
Lincoln National Corp.		200,000	000,010
3.625%, 12/12/2026 (B)		500,000	486,251
7.000%, 06/15/2040		150,000	168,276
Lloyds Banking Group PLC			
2.438%, (2.438% to 2-5-25, then 1			0.00.000
Year CMT + 1.000%), 02/05/2026		900,000	868,390
Mastercard, Inc. 2.000%, 11/18/2031		350,000	295,199
2.950%, 11/21/2026		300,000	289,319
MetLife, Inc.		500,000	207,517
4.600%, 05/13/2046		500,000	473,772
Mitsubishi UFJ Financial Group, Inc.			
1.538%, (1.538% to 7-20-26, then 1			
Year CMT + 0.750%), 07/20/2027		1,600,000	1,461,949
Mizuho Financial Group, Inc.			
1.234%, (1.234% to 5-22-26, then 1 Year CMT + 0.670%), 05/22/2027		800,000	728,864
Morgan Stanley		800,000	720,004
1.512%, (1.512% to 7-20-26, then			
Overnight SOFR + 0.858%),			
07/20/2027		500,000	456,703
3.622%, (3.622% to 4-1-30, then			
Overnight SOFR + $3.120\%$ ),		1 000 000	001.000
04/01/2031 3.700%, 10/23/2024		1,000,000 950,000	921,226 937,731
3.772%, (3.772% to 1-24-28, then 3		950,000	957,751
month CME Term SOFR +			
1.402%), 01/24/2029		550,000	524,525
5.164%, (5.164% to 4-20-28, then			
Overnight SOFR + 1.590%),			
04/20/2029		1,000,000	1,005,716
6.296%, (6.296% to 10-18-27, then Overnight SOFR + 2.240%),			
10/18/2028		1,000,000	1,047,539
Nasdaq, Inc.		1,000,000	1,047,557
1.650%, 01/15/2031 (B)		500,000	405,739
National Rural Utilities Cooperative		*	· · · · · · · · · · · · · · · · · · ·
Finance Corp.			
4.023%, 11/01/2032		700,000	652,134
Nomura Holdings, Inc.		1 000 000	002 476
3.103%, 01/16/2030 PayPal Holdings, Inc.		1,000,000	883,476
2.300%, 06/01/2030		600,000	524,441
2.850%, 10/01/2029		1,000,000	914,685
Raymond James Financial, Inc.		,,	,,000
4.950%, 07/15/2046		600,000	559,735
Royal Bank of Canada			
2.300%, 11/03/2031		800,000	674,343
S&P Global, Inc.		600.000	525 547
2.900%, 03/01/2032		600,000	535,547

Shares or

### **Total Bond Market Trust (continued)**

		Shares or Principal Amount	Value
	-	Amount	value
CORPORATE BONDS (continued)			
Financials (continued)			
State Street Corp. 5.159%, (5.159% to 5-18-33, then			
SOFR + 1.890%, $(5/18)/(8/2034)$ (B)	\$	700,000	\$ 705,123
Stifel Financial Corp.			
4.250%, 07/18/2024		500,000	494,991
Sumitomo Mitsui Financial Group, Inc. 3.364%, 07/12/2027		900,000	857,024
3.784%, 03/09/2026		550,000	536,033
The Allstate Corp.			
3.280%, 12/15/2026		500,000	482,159
The Bank of New York Mellon Corp.		800.000	7(( 742
3.250%, 05/16/2027 The Bank of Nova Scotia		800,000	766,743
4.850%, 02/01/2030		700,000	698,796
The Charles Schwab Corp.		,	
3.200%, 01/25/2028		300,000	283,105
The Goldman Sachs Group, Inc.		700.000	615 110
2.600%, 02/07/2030 3.102%, (3.102% to 2-24-32, then		700,000	615,119
Overnight SOFR + $1.410\%$ ),			
02/24/2033		1,000,000	858,415
3.500%, 01/23/2025		750,000	735,418
3.750%, 02/25/2026		500,000	488,534
4.482%, (4.482% to 8-23-27, then Overnight SOFR + 1.725%),			
08/23/2028		1,000,000	982,345
The Hartford Financial Services			
Group, Inc.		170.000	100 701
5.950%, 10/15/2036 The DNC Eineneiel Services Group, Inc.		170,000	180,781
The PNC Financial Services Group, Inc. 3.450%, 04/23/2029		1,000,000	946,784
4.758%, (4.758% to 1-26-26, then		-,	,,
SOFR Compounded Index +			
1.085%), 01/26/2027		500,000	496,063
The Toronto-Dominion Bank 2.000%, 09/10/2031		800,000	665,384
The Travelers Companies, Inc.		000,000	005,504
4.050%, 03/07/2048		300,000	260,440
Travelers Property Casualty Corp.			
7.750%, 04/15/2026 Truist Financial Corp.		50,000	53,063
1.125%, 08/03/2027		700,000	612,787
2.850%, 10/26/2024		700,000	685,128
U.S. Bancorp			
2.375%, 07/22/2026		1,000,000	938,699
UBS Group AG 4.550%, 04/17/2026		800,000	789,547
Visa, Inc.		800,000	707,547
2.050%, 04/15/2030		600,000	527,208
3.150%, 12/14/2025		463,000	451,735
4.300%, 12/14/2045		463,000	431,367
Wells Fargo & Company 2.572%, (2.572% to 2-11-30, then 3			
month CME Term SOFR +			
1.262%), 02/11/2031		2,000,000	1,728,240
3.000%, 10/23/2026		1,000,000	949,374
3.350%, (3.350% to 3-2-32, then			
Overnight SOFR + 1.500%), 03/02/2033		1,000,000	873,416
Westpac Banking Corp.		1,000,000	073,410
1.150%, 06/03/2026		800,000	737,391
			78,796,063
Health care – 2.9%			
Abbott Laboratories			
2.950%, 03/15/2025		300,000	293,812

Total Donu Market Hust	Shares or Principal Amount	Value
CORPORATE BONDS (continued)		
Health care (continued)		
Abbott Laboratories (continued)		
3.750%, 11/30/2026	\$ 283,000	\$ 278,824
AbbVie, Inc.		
3.200%, 05/14/2026 to 11/21/2029	1,716,000	1,628,724
4.400%, 11/06/2042 Aetna, Inc.	260,000	241,064
3.500%, 11/15/2024	200,000	196,646
Allergan Funding SCS	200,000	190,010
4.750%, 03/15/2045	321,000	239,554
Amgen, Inc.		
4.400%, 05/01/2045	260,000	230,763
4.663%, 06/15/2051	659,000	598,998
5.250%, 03/02/2033 AstraZeneca PLC	1,000,000	1,025,233
0.700%, 04/08/2026	500,000	460,293
Baxalta, Inc.	500,000	100,295
4.000%, 06/23/2025	500,000	491,351
Baxter International, Inc.		
3.950%, 04/01/2030	500,000	473,556
Bayer US Finance II LLC	200.000	200 222
2.850%, 04/15/2025 (C) Boston Diskinson and Company	300,000	288,333
Becton, Dickinson and Company 4.685%, 12/15/2044	400,000	373,788
Biogen, Inc.	400,000	575,700
3.250%, 02/15/2051	561,000	402,531
Boston Scientific Corp.		
2.650%, 06/01/2030	500,000	446,446
Bristol-Myers Squibb Company	500.000	205.042
3.250%, 08/01/2042	500,000	385,942
4.550%, 02/20/2048 Cardinal Health, Inc.	300,000	271,649
3.750%, 09/15/2025	500,000	488,582
Centene Corp.	,	,
4.250%, 12/15/2027	700,000	674,487
CVS Health Corp.		
3.875%, 07/20/2025	650,000	638,745
4.300%, 03/25/2028 5.050%, 03/25/2048	389,000 500,000	382,406 467,654
5.875%, 06/01/2053	366,000	384,964
CVS Pass-Through Trust	500,000	501,901
8.353%, 07/10/2031 (C)	54,843	59,209
DH Europe Finance II Sarl		
3.250%, 11/15/2039	300,000	248,808
Dignity Health	200,000	2(2.029
4.500%, 11/01/2042 Elevance Health, Inc.	300,000	263,938
4.101%, 03/01/2028	350,000	344,868
4.650%, 08/15/2044	150,000	138,723
6.100%, 10/15/2052	333,000	377,494
Eli Lilly & Company		
2.250%, 05/15/2050	500,000	323,101
Evernorth Health, Inc.	220.000	227.020
6.125%, 11/15/2041 Gilead Sciences, Inc.	330,000	337,239
3.650%, 03/01/2026	600,000	587,828
GlaxoSmithKline Capital, Inc.	000,000	567,620
3.625%, 05/15/2025	500,000	491,505
6.375%, 05/15/2038	210,000	243,829
HCA, Inc.		
4.500%, 02/15/2027	500,000	494,108
5.500%, 06/15/2047	400,000	385,087
Humana, Inc. 3.850%, 10/01/2024	350,000	345,600
Johnson & Johnson	550,000	545,000
2.100%, 09/01/2040	500,000	355,685

Shares or

### Total Bond Market Trust (continued)

#### Principal Value Amount **CORPORATE BONDS** (continued) Health care (continued) Johnson & Johnson (continued) 5.850%, 07/15/2038 \$ 285,000 \$ 325,704 Laboratory Corp. of America Holdings 2.950%, 12/01/2029 500,000 449,629 Medtronic, Inc. 4.375%, 03/15/2035 500,000 487,949 Merck & Company, Inc. 2.750%, 02/10/2025 850,000 831,112 Novartis Capital Corp. 486,186 3.000%, 11/20/2025 500,000 Pfizer Investment Enterprises Pte, Ltd. 5.300%, 05/19/2053 1,000,000 1,020,884 Pfizer, Inc. 2.750%, 06/03/2026 713,000 683,458 4.400%, 05/15/2044 264,000 250,217 Quest Diagnostics, Inc. 4.200%, 06/30/2029 500,000 490,704 4.700%, 03/30/2045 452,116 500,000 Regeneron Pharmaceuticals, Inc. 2.800%, 09/15/2050 659,033 1,000,000 Stryker Corp. 4.625%, 03/15/2046 350,000 334,879 The Cigna Group 4.375%, 10/15/2028 500,000 495,972 Thermo Fisher Scientific, Inc. 400,000 2.000%, 10/15/2031 337,023 UnitedHealth Group, Inc. 2.300%, 05/15/2031 500,000 433,259 2.900%, 05/15/2050 400,000 279,897 4.375%, 03/15/2042 50,000 46,098 4.450%, 12/15/2048 300,000 274,556 5.350%, 02/15/2033 700,000 740,531 5.800%, 03/15/2036 300,000 327,763 Utah Acquisition Sub, Inc. 3.950%, 06/15/2026 500,000 483,197 Viatris, Inc. 2.700%, 06/22/2030 500,000 423,258 Zimmer Biomet Holdings, Inc. 3.050%, 01/15/2026 500.000 482,721 Zoetis, Inc. 2.000%, 05/15/2030 430,534 500,000 27,588,047 Industrials - 2.2% 3M Company 3.000%, 08/07/2025 (B) 330,000 319,837 AerCap Ireland Capital DAC 3.300%, 01/30/2032 500,000 435,165 4.450%, 04/03/2026 392,765 400.000 5.750%, 06/06/2028 1,000,000 1,023,440 Air Lease Corp. 3.125%, 12/01/2030 600,000 524,792 3.625%, 12/01/2027 400,000 378,259 American Airlines 2016-2 Class AA Pass Through Trust 3.200%, 06/15/2028 202,350 184,147 Automatic Data Processing, Inc. 752,000 736,791 3.375%, 09/15/2025 Burlington Northern Santa Fe LLC 4.400%, 03/15/2042 50,000 46,158 Canadian Pacific Railway Company 450,297 2.875%, 11/15/2029 500,000 Carrier Global Corp. 3.577%, 04/05/2050 500,000 391,116 Caterpillar, Inc. 3.250%, 04/09/2050 316,051 400,000

	(00)	Shares or Principal Amount	Value
CORPORATE BONDS (continued)	-		
Industrials (continued)			
Caterpillar, Inc. (continued)			
3.400%, 05/15/2024	\$	500,000	\$ 496,264
CSX Corp.			
3.350%, 11/01/2025		420,000	409,013
3.800%, 04/15/2050		1,000,000	815,165
Deere & Company 3.100%, 04/15/2030		500.000	463,846
Delta Air Lines 2019-1 Class AA Pass		500,000	403,040
Through Trust			
3.204%, 04/25/2024		200,000	198,388
Equifax, Inc.		,	,
3.100%, 05/15/2030		1,200,000	1,074,351
FedEx Corp.			
3.875%, 08/01/2042		420,000	347,937
4.400%, 01/15/2047		350,000	304,516
General Dynamics Corp. 3.625%, 04/01/2030		500,000	190 295
General Electric Company		500,000	480,285
4.500%, 03/11/2044		500,000	463,926
6.750%, 03/15/2032		66,000	75,072
6.875%, 01/10/2039		168,000	203,830
Honeywell International, Inc.			
1.950%, 06/01/2030		500,000	433,097
John Deere Capital Corp.			
2.050%, 01/09/2025		500,000	486,406
Johnson Controls, Inc. 5.700%, 03/01/2041		150,000	120 201
L3Harris Technologies, Inc.		150,000	138,284
2.900%, 12/15/2029		300,000	271,094
Lockheed Martin Corp.		200,000	271,071
3.800%, 03/01/2045		400,000	343,886
Norfolk Southern Corp.			
4.837%, 10/01/2041		240,000	231,220
Northrop Grumman Corp.		200.000	206 674
3.250%, 01/15/2028		300,000	286,674
4.400%, 05/01/2030 Precision Castparts Corp.		200,000	198,902
3.250%, 06/15/2025		500,000	489,624
Republic Services, Inc.		500,000	109,021
2.375%, 03/15/2033 (B)		400,000	334,306
RTX Corp.			
4.625%, 11/16/2048		500,000	456,228
6.125%, 07/15/2038		225,000	243,331
Southwest Airlines Company		1 200 000	1 100 501
5.250%, 05/04/2025 Stanley Black & Decker, Inc.		1,200,000	1,199,591
2.750%, 11/15/2050		300,000	184,790
The Boeing Company		500,000	101,750
2.600%, 10/30/2025		438,000	418,857
2.950%, 02/01/2030		400,000	360,370
3.750%, 02/01/2050		400,000	310,404
5.805%, 05/01/2050		600,000	621,331
8.750%, 09/15/2031		90,000	111,400
Thomson Reuters Corp.		250,000	204 688
4.500%, 05/23/2043 Trane Technologies Global Holding		250,000	204,688
Company, Ltd.			
4.300%, 02/21/2048		600,000	532,052
Union Pacific Corp.			
3.250%, 08/15/2025		500,000	488,681
3.799%, 10/01/2051 to 04/06/2071		1,113,000	893,419
United Airlines 2016-2 Class AA Pass			
Through Trust		204 255	104.374
2.875%, 10/07/2028		206,355	184,374

Iotal Dollu Market II ust		-	
		Shares or Principal Amount	Value
CORDORATE RONDS (continued)	-		, unde
CORPORATE BONDS (continued) Industrials (continued)			
United Parcel Service, Inc.			
3.400%, 03/15/2029	\$	400,000	\$ 386,570
Verisk Analytics, Inc.	+	,	+,
4.125%, 03/15/2029		600,000	585,301
Waste Management, Inc.			
2.500%, 11/15/2050		300,000	199,262
			21,125,553
Information technology – 1.8%			
Apple, Inc.			
1.650%, 05/11/2030		900,000	769,656
2.450%, 08/04/2026		1,060,000	1,010,379
3.250%, 02/23/2026		500,000	487,834
4.100%, 08/08/2062		700,000	623,492
Applied Materials, Inc. 3.900%, 10/01/2025		470,000	463,420
5.100%, 10/01/2025		470,000	403,420
Broadcom, Inc.		470,000	495,209
2.600%, 02/15/2033 (C)		1,000,000	823,849
3.137%, 11/15/2035 (C)		600,000	492,590
4.300%, 11/15/2032		700,000	671,555
Cisco Systems, Inc.			
5.900%, 02/15/2039		80,000	88,737
Dell International LLC			
5.300%, 10/01/2029		600,000	617,881
Eaton Corp.		500.000	170 751
3.103%, 09/15/2027		500,000	478,754
Hewlett Packard Enterprise Company 6.200%, 10/15/2035		400,000	438,628
HP, Inc.		400,000	430,020
6.000%, 09/15/2041 (B)		500,000	526,690
IBM Corp.		500,000	520,070
3.450%, 02/19/2026		1,115,000	1,085,936
4.000%, 06/20/2042		210,000	182,754
5.600%, 11/30/2039		21,000	22,123
Intel Corp.			
2.000%, 08/12/2031 (B)		500,000	422,236
5.200%, 02/10/2033		1,000,000	1,044,679
Microsoft Corp.		1 529 000	1 040 051
2.525%, 06/01/2050 3.125%, 11/03/2025		1,538,000 438,000	1,049,951 427,525
NVIDIA Corp.		438,000	427,323
2.000%, 06/15/2031		400,000	342,849
NXP BV		100,000	512,017
3.400%, 05/01/2030		520,000	477,851
Oracle Corp.			
2.650%, 07/15/2026		310,000	293,934
2.875%, 03/25/2031		400,000	354,341
2.950%, 05/15/2025		550,000	533,815
4.000%, 11/15/2047		400,000	316,832
4.125%, 05/15/2045		500,000	407,861
Qualcomm, Inc.		5(( 000	4(1(2)
1.650%, 05/20/2032		566,000	461,638
Roper Technologies, Inc. 4.200%, 09/15/2028		500,000	491,252
Salesforce, Inc.		500,000	491,232
2.700%, 07/15/2041		400,000	305,524
Texas Instruments, Inc.		100,000	505,521
3.875%, 03/15/2039		200,000	184,509
VMware LLC		-	
1.800%, 08/15/2028		400,000	350,693
Xerox Corp.			
6.750%, 12/15/2039		60,000	52,314
			16,795,351

	Shares or Principal	
	Amount	Value
CORPORATE BONDS (continued) Materials – 0.7%		
Air Products and Chemicals, Inc. 1.850%, 05/15/2027 \$	500,000	\$ 460,875
Avery Dennison Corp. 2.650%, 04/30/2030	400,000	353,395
DuPont de Nemours, Inc. 5.319%, 11/15/2038	400,000	410,269
Eastman Chemical Company 4.650%, 10/15/2044	500,000	438,803
Glencore Funding LLC 2.625%, 09/23/2031 (C)	500,000	424,257
Huntsman International LLC 4.500%, 05/01/2029	500,000	481,645
International Paper Company 5.000%, 09/15/2035	500,000	498,476
LYB International Finance II BV 3.500%, 03/02/2027	400,000	383,681
Martin Marietta Materials, Inc. 2.400%, 07/15/2031	300,000	254,501
Newmont Corp. 4.875%, 03/15/2042	270,000	262,110
Nucor Corp. 2.700%, 06/01/2030	300,000	271,583
Potash Corp. of Saskatchewan, Inc. 5.625%, 12/01/2040	150,000	145,808
Rio Tinto Alcan, Inc. 6.125%, 12/15/2033	100,000	109,646
Rio Tinto Finance USA PLC 4.750%, 03/22/2042 Bio Tinto Finance USA Ltd	270,000	261,280
Rio Tinto Finance USA, Ltd. 5.200%, 11/02/2040	250,000	257,253
Teck Resources, Ltd. 6.250%, 07/15/2041 The Dow Chemical Company	270,000	277,903
4.375%, 11/15/2042 9.400%, 05/15/2039	590,000 130,000	520,926 180,803
The Sherwin-Williams Company 3.450%, 06/01/2027	300,000	289,575
Vale Overseas, Ltd. 6.875%, 11/10/2039	350,000	384,330
Vulcan Materials Company 3.500%, 06/01/2030	300,000	279,039
	,	6,946,158
<b>Real estate – 0.9%</b> Alexandria Real Estate Equities, Inc.		
1.875%, 02/01/2033 (B) American Tower Corp.	400,000	311,387
5.000%, 02/15/2024 AvalonBay Communities, Inc.	500,000	499,361
2.050%, 01/15/2032 (B) Boston Properties LP	400,000	334,993
2.550%, 04/01/2032 Brixmor Operating Partnership LP	500,000	398,035
4.125%, 05/15/2029 Crown Castle, Inc.	700,000	666,157
2.500%, 07/15/2031 3.700%, 06/15/2026	300,000 400,000	250,117 385,994
CubeSmart LP 4.000%, 11/15/2025	200,000	194,533
Digital Realty Trust LP 4.450%, 07/15/2028	200,000	195,274
Duke Realty LP 3.250%, 06/30/2026	200,000	190,592
Equinix, Inc. 2.150%, 07/15/2030	400,000	338,892

### **Total Bond Market Trust (continued)**

Iotal Dollu Market Hust		· · · · · ·	
	_	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			
Real estate (continued)			
Essex Portfolio LP	¢	400.000	¢ 250.000
3.000%, 01/15/2030 Extra Space Storage LP	\$	400,000	\$ 356,660
2.350%, 03/15/2032 GLP Capital LP		500,000	407,559
5.300%, 01/15/2029 Healthpeak OP LLC		600,000	596,531
3.500%, 07/15/2029		400,000	373,132
Mid-America Apartments LP 3.950%, 03/15/2029		800,000	776,914
Service Properties Trust 4.500%, 03/15/2025		200,000	195,250
Simon Property Group LP		500.000	470.020
3.375%, 06/15/2027 3.500%, 09/01/2025		500,000 441,500	479,020 431,259
Sun Communities Operating LP		41,500	-51,257
5.700%, 01/15/2033 Welltower OP LLC		1,000,000	1,012,313
2.750%, 01/15/2031		500,000	435,468
2		200,000	8.829.441
Utilities – 2.1%			0,027,111
AEP Transmission Company LLC 3.750%, 12/01/2047		400,000	317,059
Ameren Corp.		400,000	517,059
3.500%, 01/15/2031 American Water Capital Corp.		1,000,000	912,383
4.300%, 09/01/2045		350,000	307,920
Arizona Public Service Company 3.350%, 05/15/2050 (B)		500,000	353,650
Baltimore Gas & Electric Company 4.550%, 06/01/2052		700,000	641,392
Berkshire Hathaway Energy Company 4.500%, 02/01/2045		500,000	462,402
6.125%, 04/01/2036 CenterPoint Energy, Inc.		436,000	472,467
2.950%, 03/01/2030 Consolidated Edison Company of New		700,000	618,768
York, Inc.			
3.950%, 04/01/2050 Constellation Energy Generation LLC		700,000	584,151
6.250%, 10/01/2039 Dominion Energy, Inc.		160,000	171,063
3.375%, 04/01/2030		600,000	552,371
3.900%, 10/01/2025		242,000	237,399
Duke Energy Carolinas LLC 6.000%, 01/15/2038		200,000	215,046
Duke Energy Corp. 3.750%, 04/15/2024		500,000	497,260
4.800%, 12/15/2045		500,000	454,730
5.000%, 08/15/2052 Entergy Texas, Inc.		600,000	560,085
1.750%, 03/15/2031		700,000	573,307
Essential Utilities, Inc. 4.276%, 05/01/2049		500,000	415,125
Eversource Energy 4.250%, 04/01/2029		500,000	484,929
Exelon Corp. 3.400%, 04/15/2026		542,000	524,695
Florida Power & Light Company 5.650%, 02/01/2037		290,000	308,661
Georgia Power Company			
5.950%, 02/01/2039 Indiana Michigan Power Company		335,000	347,739
3.850%, 05/15/2028		600,000	578,993
6.050%, 03/15/2037		187,000	199,406

CORPORATE BONDS (continued)         NextEra Energy Capital Holdings, Inc.         5         700,000         \$ 598,800           2.250%, 06/01/2030         \$ 700,000         \$ 598,800         3250%, 03/30/2048         400,000         323,065           5.400%, 06/30/2033         1,000,000         0.031,078         188,000         229,774           7.500%, 09/01/2038         188,000         229,774         250,000         249,493           3.450%, 07/01/2025         30,000         29,034         3,500%, 07/01/2030         227,000         216,190           4.550%, 07/01/2030         227,000         216,190         76,64,197         76,415           7.600%, 09/15/2042         500,000         394,349         3,600%, 091/5/2042         500,000         394,349           9ublic Service Company of Colorado         3,600%, 091/5/2042         500,000         243,398         San Diego Gas & Electric Company         6,125%, 09/15/2042         500,000         243,398           San Diego Gas & Electric Company         6,125%, 09/15/2042         500,000         60,723         5,306%, 07/15/2045         250,000         571,671           Southern California Edison Company         3,250%, 07/15/2045         500,000         51,787         3,250%, 07/15/2045         51,787         3,250%, 07/15/2045         50,0000 <t< th=""><th></th><th>Shares or Principal Amount</th><th>Value</th></t<>		Shares or Principal Amount	Value
NextEra Energy Capital Holdings, Inc.         5         700,000         \$         5988,800           2.250%, 002/8/2003         700,000         10.31,078           Nisource, Inc.         3950%, 03/30/2048         400,000         323,056           5.400%, 06/30/2033         1,000,000         11.031,078           Oncor Electric Delivery Company LLC         7.500%, 09/01/2038         188,000         229,794           Pacific Gas & Electric Company         30,000         29,034         3,750%, 07/01/2030         221,000         216,190           4,550%, 07/01/2030         227,000         216,190         4,930%, 07/01/2030         227,000         243,938           7.600%, 09/15/2042         500,000         394,349         777         Public Service Company of Colorado         3,000%, 05/15/2025         250,000         243,938           San Diego Gas & Electric Company         6.125%, 09/15/2037         202,000         243,938           San Diego Gas & Electric Company         3.000%, 05/15/2025         500,000         53,1787           2.250%, 07/15/2035         130,000         53,1787         4.000%, 071/2046         500,000         51,1671           9.250%, 07/10/2026         572,000         571,871         9.266,241         71,671           9.250%, 07/10/2026         57	CORPORATE BONDS (continued)		
2.250%, 0č0/1/200         \$ 700,000         \$ 598,800           5.250%, 02/28/2053         700,000         687,525           NiSource, Inc.         3950%, 03/30/2048         400,000         323,065           5.400%, 06/30/2033         1,000,000         1,031,078           Oncor Electric Delivery Company LLC         7.500%, 09/01/2038         188,000         229,794           Pacific Gas & Electric Company         2.500%, 02/01/2031         600,000         49,4934           3.450%, 07/01/2025         30,000         28,101         4.550%, 07/01/2030         227,000         216,190           4.550%, 07/01/2030         227,000         216,190         349,777         300,000         394,377           9ublic Service Company of Colorado         3.600%, 09/15/2042         500,000         394,349           Public Service Company of Colorado         3.500%, 07/15/2035         130,000         134,409           Southern California Edison Company         2.2000         214,289         500,000         144,409           Southern California Edison Company         520,000         571,671         19,286,241         704,000         71,671           The Southern California Edison Company         520,000         571,671         19,286,241         704,000%         71,671	Utilities (continued)		
5.250%, 02/28/2053         700,000         687,525           NiSource, Inc.         3950%, 03/30/2048         400,000         1,031,078           Oncor Electric Delivery Company LLC         7,500%, 09/01/2038         188,000         229,794           Pacific Gas & Electric Company         2500%, 02/01/2031         600,000         494,934           3,450%, 07/01/2025         30,000         29,034           3,750%, 07/01/2030         227,000         216,190           4,550%, 07/01/2030         227,000         216,190           4,950%, 07/01/2030         227,000         281,010           Public Service Company of Colorado         30,000, 05/15/2025         250,000           3,000%, 05/15/2025         250,000         243,938           San Diego Gas & Electric Company         22,50%, 60/01/203         700,000           2,250%, 60/01/203         700,000         60,723           5,350%, 07/15/2035         130,000         571,671           The Southern California Gas Company         22,50%, 60/01/203         551,787           4,400%, 07/01/2046         500,000         440,216           Virginia Electric & Power Company         8,8754, 11/51/2038         190,000           3,300%, 60/01/2025         500,000         63,020           UNINCL			
NiSource, Inc.         400,000         323,065           3.950%, 03/30/2048         400,000         323,065           5.400%, 06/30/2033         1,000,000         1,031,078           Oncor Electric Delivery Company LLC         7,500%, 00/11/203         229,794           Pacific Gas & Electric Company         2,500%, 02/01/2031         600,000         494,934           3.450%, 07/01/2025         30,000         28,101         45,550%, 07/01/2030         227,000         28,101           4.550%, 07/01/2030         227,000         28,101         45,550%, 07/01/2030         28,000         394,349           Public Service Company of Colorado         3,0000         304,349         20,000%         394,349           Public Service Electric & Gas Company         20,000         243,938         3an Diego Gas & Electric Company         60,00,70         60,723           5.00%, 00/15/2042         500,000         60,723         53,50%, 07/15/2035         130,000         544,409           Southern California Gas Company         50,000         60,723         32,50%, 07/01/2026         572,000         571,877           4,400%, 07/01/2046         500,000         440,216         Yirginia Electric & Power Company         58,787         11/15/2038         19,286,241         TOTAL CORPORATE BONDS (Cost <t< td=""><td> ,</td><td></td><td></td></t<>	,		
3.950%, 03/30/2048         400,000         323,065           5.400%, 06/30/2033         1,000,000         1,031,078           Oncor Electric Delivery Company LLC         7.500%, 09/01/2031         600,000         494,934           3.450%, 07/01/2025         30,000         29,034           3.450%, 07/01/2028         30,000         28,101           4.550%, 07/01/2030         227,000         216,190           4.950%, 07/01/2030         227,000         216,190           4.950%, 07/01/2030         202,000         349,777           Public Service Company of Colorado         30,000         394,349           Public Service Company of Colorado         30,000         243,938           San Diego Gas & Electric Company         6,125%, 09/015/2037         202,000         243,938           San Diego Gas & Electric Company         5,350%, 07/01/2030         700,000         600,723           5,350%, 07/01/2035         130,000         544,409         500,000         541,4289           Southern California Edison Company         5,350%, 07/01/2026         572,000         551,787           4,400%, 06/01/2035         500,000         541,671         19,286,241           TOTAL CORPORATE BONDS (Cost         5224,816,448)         5         247,651,199		/00,000	687,525
5.400%, 06/30/2033         1,000,000         1,031,078           Oncor Electric Delivery Company LLC         7.500%, 09/01/2038         188,000         229,794           Pacific Gas & Electric Company         2.500%, 02/01/2031         600,000         494,934           3.450%, 07/01/2025         30,000         29,034           3.750%, 07/01/2030         227,000         026,6190           4.550%, 07/01/2030         227,000         216,6190           7.600%, 01/15/2039         335,000         394,377           Public Service Company of Colorado         3.600%, 09/15/2025         250,000         243,938           San Diego Gas & Electric Company         202,000         214,289         5000,000         600,723           3.000%, 05/15/2025         500,000         700,000         600,723         53,50%, 07/15/2035         130,000         134,409           Southern California Gas Company         63,50%, 07/15/2035         500,000         440,216         Virginia Electric & Power Company         28,972         Xeel Energy, Inc.         3.300%, 06/01/2025         400,000         28,972         Xeel Energy, Inc.         3.300%, 06/01/2025         400,000         390,173         19,286,241           TOTAL CORPORATE BONDS (Cost         50,000         63,020         61,84%, 01/01/204         60,000		400 000	323.065
Oncor Electric Delivery Company LLC         229,794           7.500%, 09/01/2038         188,000         229,794           Pacific Gas & Electric Company         600,000         494,934           3.450%, 07/01/2025         30,000         28,101           4.550%, 07/01/2030         227,000         216,190           4.550%, 07/01/2050         827,000         706,415           Pacific Gar         6000%, 01/15/2039         335,000         349,777           Public Service Company of Colorado         3,600%, 09/15/2042         500,000         344,349           Public Service Electric & Gas Company         500,000         243,938         San Diego Gas & Electric Company         6,007,33         202,000         244,289           Southern California Edison Company         2,250%, 060/12030         700,000         600,723         53,50%, 07/15/2035         130,000         53,14,409           Southern Company         3,250%, 07/01/2026         572,000         551,787         4,400%,070/12046         500,000         440,216           Virginia Electric & Power Company         8,875%,11/15/2038         190,000         258,972         3,300%,06/01/2025         400,000         390,173           19,286,241         TOTAL CORPORATE BONDS (Cost         5,247,651,199         400,000         63,188			
Pacific Gas & Electric Company         494,934           2.50%, 07/01/2025         30,000         29,034           3.450%, 07/01/2028         30,000         28,101           4.550%, 07/01/2030         227,000         216,190           4.550%, 07/01/2030         827,000         284,01           4.550%, 07/01/2030         827,000         349,777           Public Service Company of Colorado         36,000%, 01/15/2032         250,000           3.600%, 09/15/2025         250,000         243,938           San Diego Gas & Electric Company         6,125%, 09/15/2037         202,000           6,125%, 09/15/2037         202,000         214,289           Southern California Edison Company         2,250%, 06/01/2030         700,000           5,350%, 07/15/2035         130,000         440,440           Southern Company         3,250%, 07/01/2046         500,000           Southern Company         3,300%, 06/01/2025         400,000         390,173           19,286,241         TOTAL CORPORATE BONDS (Cost         247,651,199         19,286,241           MUNICIPAL BONDS - 0.4%         8,2772,000         63,020         111,05,025           Saw, 07/01/2043         60,000         63,020         19,286,241           MUNICIPAL BONDS - 0.4%	Oncor Electric Delivery Company LLC		
2.50%, 02/01/2021         600,000         494,934           3.450%, 07/01/2025         30,000         29,034           3.750%, 07/01/2030         227,000         216,190           4.550%, 07/01/2050         827,000         706,415           PacifiCorp         6,000%, 01/15/2039         335,000         394,377           Public Service Company of Colorado         3600%, 09/15/2042         500,000         394,349           Public Service Electric & Gas Company         3000%, 05/15/2025         250,000         243,938           San Diego Gas & Electric Company         6.125%, 09/15/2037         202,000         214,289           Southern California Edison Company         700,000         600,723         5.350%, 07/15/2035         130,000           Southern California Gas Company         32,500, 007/15/2035         500,000         571,671           The Southern California Gas Company         6,350%, 07/01/2026         572,000         551,787           4,400%, 07/01/2046         500,000         440,216         Virginia Electric & Power Company         8,875%, 11/15/2038         190,000         258,972           Xcel Energy, Inc.         3.300%, 06/01/2025         400,000         63,020         110,035           MUNICIPAL BONDS = 0.4%         S         247,651,199         9 <td></td> <td>188,000</td> <td>229,794</td>		188,000	229,794
3.450%, 07/01/2025         30,000         29,034           3.750%, 07/01/2030         227,000         216,190           4.550%, 07/01/2050         827,000         706,415           PacifiCorp         6,000%, 01/15/2039         335,000         394,349           Public Service Company of Colorado         3,600%, 09/15/2042         500,000         394,349           Public Service Electric & Gas Company         3,0000%, 05/15/2025         250,000         243,938           San Diego Gas & Electric Company         6,125%, 09/15/2037         202,000         214,289           Southern California Edison Company         2,250%, 06/01/2030         700,000         600,723           5,350%, 07/15/2035         130,000         134,409         Southern Company         571,671           The Southern Company         500,000         44,0216         Yang         8,375%, 11/15/2038         190,000         258,972           Xcel Energy, Inc.         3,300%, 06/01/2025         400,000         390,173         19,286,241           TOTAL CORPORATE BONDS (Cost         \$247,651,199         19,286,241         19,286,241           MUNICIPAL BONDS - 0.4%         80,000         63,020         11,284         6,0000         63,020           Illinois State Toll Highway Authority         5,28%, 07/01/204	1 2	(00.000	404.024
3.750%, 07/01/2028         30,000         28,101           4.550%, 07/01/2030         227,000         216,190           9.4950%, 07/01/2030         335,000         706,415           PacifiCorp         5000%, 09/15/2042         500,000         394,349           Public Service Company of Colorado         3.600%, 09/15/2042         500,000         394,349           Public Service Electric & Gas Company         202,000         243,938           San Diego Gas & Electric Company         202,000         214,289           Southern California Edison Company         2.530%, 06/01/2030         700,000         600,723           5.350%, 07/15/2035         500,000         71,671         The Southern Company         3.250%, 07/01/2026         572,000         551,787           4.400%, 07/01/2046         500,000         440,216         Yirginia Electric & Power Company         8.875%, 11/15/2038         190,000         258,972           Xcel Energy, Inc.         3.300%, 06/01/2025         400,000         390,173         19,286,241           TOTAL CORPORATE BONDS (Cost         \$ 247,651,199         19,286,241         19,286,241           TOTAL CORPORATE BONDS (Cost         \$ 247,651,199         19,286,241         19,286,241           TOTAL CORPORATE BONDS (Cost         \$ 247,651,199         5,18		· · · · · · · · · · · · · · · · · · ·	
4.550%, 07/01/2030         227,000         216,190           4.950%, 07/01/2030         827,000         706,415           PaciffCorp         500%, 0/15/2039         335,000         349,777           Public Service Company of Colorado         3,600%, 0/15/2042         500,000         394,349           Public Service Electric & Gas Company         500,000         394,349           Souther California Edison Company         202,000         243,938           Southern California Edison Company         202,000         600,723           5.350%, 07/15/2035         130,000         134,409           Southern California Gas Company         6.350,000         571,671           The Southern Company         3.250%, 07/01/2026         572,000         551,787           4.400%, 07/01/2046         500,000         440,216         Virginia Electric & Power Company         8.875%, 11/15/2038         190,000         258,972           Xcel Energy, Inc.         3.300%, 06/01/2035         50,000         63,020         19,286,241           TOTAL CORPORATE BONDS – 0.4%         S         247,651,199         19,286,241           TOTAL CORPORATE BONDS – 0.4%         S         247,651,199           Mutyland State Transportation Authority         5,0200         63,020           Illoins			
PacifiCorp 6.00%, 01/15/2039 335,000 349,777 Public Service Company of Colorado 3.600%, 09/15/2042 500,000 394,349 Public Service Electric & Gas Company 3.000%, 05/15/2037 202,000 243,938 San Diego Gas & Electric Company 6.125%, 09/15/2037 202,000 214,289 Southern California Edison Company 2.250%, 06/01/2030 700,000 600,723 5.350%, 07/15/2035 130,000 134,409 Southern California Gas Company 6.350%, 11/15/2052 500,000 571,671 The Southern Company 3.250%, 07/01/2046 500,000 440,216 Virginia Electric & Power Company 8.875%, 11/15/2038 190,000 258,972 Xcel Energy, Inc. 3.300%, 06/01/2025 400,000 390,173 19,286,241 TOTAL CORPORATE BONDS (Cost \$262,816,448) \$ 247,651,199 MUNICIPAL BONDS - 0.4% Bay Area Toll Authority (California) 6.907%, 10/01/2044 150,000 63,020 Illinois State Toll Highway Authority 6.184%, 01/01/2034 150,000 64,789 Maryland State Transportation Authority 5.888%, 07/01/2046 40,000 65,188 Metropolitan Washington Airports Authority 7.402%, 10/01/2046 40,000 300,727 New Jersey Turnpike Authority 5.628%, 03/15/2039 300,000 308,880 State of California, GO 7.300%, 04/01/2034 115,000 108,800 New York State Dormitory Authority 5.628%, 03/15/2039 300,000 308,886 State of California, GO 7.500%, 04/01/2033 115,000 113,786 State of Texas, GO			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		827,000	706,415
Public Service Company of Colorado         3.600%, 09/15/2042         500,000         394,349           Public Service Electric & Gas Company         3.000%, 05/15/2025         250,000         243,938           San Diego Gas & Electric Company         6.125%, 09/15/2037         202,000         214,289           Southern California Edison Company         2.250%, 06/01/2030         700,000         600,723           5.350%, 07/15/2052         500,000         571,671           The Southern California Gas Company         3.250%, 07/01/2026         572,000         551,787           4.400%, 07/01/2026         572,000         551,787         4.400%, 07/01/2046         500,000         440,216           Virginia Electric & Power Company         8.875%, 11/15/2038         190,000         258,972           Xcel Energy, Inc.         3.300%, 06/01/2025         400,000         390,173           19.286,241         TOTAL CORPORATE BONDS (Cost         5         247,651,199           MUNICIPAL BONDS - 0.4%         Bay Area Toll Authority (California)         6,0,000         63,020           6.184%, 01/01/2034         60,000         65,188         Metropolitan Washington Airports           Authority         7.462%, 10/01/2045         40,000         50,727           New Jersey Turnpike Authority         5,030,00 <td>1</td> <td>225 000</td> <td>240 777</td>	1	225 000	240 777
$\begin{array}{c ccccc} 3.600\%, 09/15/2042 & 500,000 & 394,349 \\ Public Service Electric & Gas Company & 250,000 & 243,938 \\ San Diego Gas & Electric Company & 202,000 & 214,289 \\ Southern California Edison Company & 202,000 & 500,000 & 600,723 \\ 5.350\%, 07/15/2035 & 130,000 & 134,409 \\ Southern California Gas Company & 53,000 & 571,671 \\ The Southern Company & 53,20\%, 07/01/2046 & 500,000 & 551,787 \\ 4.400\%, 07/01/2046 & 500,000 & 440,216 \\ Virginia Electric & Power Company & 8,875\%, 11/15/2038 & 190,000 & 258,972 \\ Xcel Energy, Inc. & 3.300\%, 06/01/2025 & 400,000 & 390,173 \\ 19,286,241 \\ \hline TOTAL CORPORATE BONDS (Cost & $ 247,651,199 \\ \hline MUNICIPAL BONDS - 0.4\% \\ Bay Area Toll Authority (California) & 6,907\%, 10/01/2050 & 50,000 & 63,020 \\ Illinois State Toll Highway Authority & 50,000 & 63,020 \\ Illinois State Toll Highway Authority & 50,000 & 63,020 \\ Illinois State Toll Highway Authority & 7,462\%, 10/1/2043 & 60,000 & 65,188 \\ Metropolitan Washington Airports & Authority & 7,102\%, 10/01/2041 & 90,000 & 108,800 \\ New York State Dormitory Authority & 5,628\%, 03/15/2039 & 300,000 & 308,886 \\ State of California, GO & 7,500\%, 04/01/2033 & 115,000 & 108,800 \\ New York State Urban Development & Cop, & 5,770\%, 03/15/2039 & 300,000 & 308,886 \\ State of California, GO & 7,500\%, 04/01/2033 & 115,000 & 113,786 \\ State of California, GO & 7,500\%, 04/01/2033 & 115,000 & 113,786 \\ State of Illinois, GO & 5,100\%, 06/01/2033 & 115,000 & 113,786 \\ State of Texas, GO & & & & & & & & & & & & & & & & & & $		335,000	349,777
Public Service Electric & Gas Company         250,000         243,938           3.000%, 05/15/2025         250,000         243,938           San Diego Gas & Electric Company         202,000         214,289           Southern California Edison Company         22,50%, 06/01/2030         700,000         600,723           5.350%, 07/15/2035         130,000         134,409         500,000         571,671           The Southern Company         3,250%, 07/01/2046         500,000         440,216           Virginia Electric & Power Company         8,875%, 11/15/2038         190,000         258,972           Xcel Energy, Inc.         3,300%, 06/01/2025         400,000         390,173           3.000%, 06/01/2025         400,000         390,173         19,286,241           TOTAL CORPORATE BONDS (Cost         \$ 247,651,199         19,286,241           TOTAL CORPORATE BONDS - 0.4%         8ay Area Toll Authority (California)         6,6,907%, 10/01/2050         50,000         63,020           Ilinois State Toll Highway Authority         5,888%, 07/01/2043         60,000         65,188           Metropolitan Washington Airports         Authority         7,462%, 10/01/2046         40,000         50,727           New York State Dormitory Authority         5,728%, 03/15/2039         300,000         308,886		500,000	394 349
San Diego Gas & Electric Company         202,000         214,289           Southern California Edison Company         2.250%, 06/01/2030         700,000         600,723           5.350%, 07/15/2035         130,000         134,409           Southern California Gas Company         500,000         571,671           6.350%, 07/01/2026         572,000         551,787           4.400%, 07/01/2046         500,000         440,216           Virginia Electric & Power Company         8.875%, 11/15/2038         190,000           258,972         Xcel Energy, Inc.         3.300%, 06/01/2025         400,000           3.300%, 06/01/2025         400,000         390,173           19.286,241         TOTAL CORPORATE BONDS (Cost         2           5262,816,448)         \$         247,651,199           MUNICIPAL BONDS - 0.4%         8         247,651,199           MUNICIPAL BONDS - 0.4%         50,000         63,020           Illinois State Toll Highway Authority         5,888 %, 07/01/2043         60,000           6.48%, 01/01/2034         150,000         164,789           Maryland State Transportation Authority         5,888 %, 07/01/2046         40,000           New Jersey Turnpike Authority         5,628%, 03/15/2039         340,000         352,050 <tr< td=""><td></td><td>200,000</td><td>07 1,0 17</td></tr<>		200,000	07 1,0 17
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		250,000	243,938
Southern California Edison Company $0.000$ $600,723$ 2.250%, 06/01/2030         700,000 $600,723$ 5.350%, 07/115/2035         130,000         134,409           Southern California Gas Company $6.350\%$ , 11/15/2052 $500,000$ $571,671$ The Southern Company $3.250\%$ , 07/01/2026 $572,000$ $551,787$ $3.250\%$ , 07/01/2046 $500,000$ $440,216$ Virginia Electric & Power Company $8.875\%$ , 11/15/2038         190,000 $258,972$ Xcel Energy, Inc. $3.300\%$ , 06/01/2025 $400,000$ $390,173$ 19,286,241           TOTAL CORPORATE BONDS (Cost         \$ 247,651,199         19,286,241         19,286,241           TOTAL CORPORATE BONDS - 0.4%         Bay Area Toll Authority (California) $6.907\%$ , 10/01/2050 $50,000$ $63,020$ Illinois State Toll Highway Authority $50,000$ $64,789$ $74,02\%$ , 10/01/2043 $60,000$ $65,188$ Metropolitan Washington Aithority $5,628\%$ , 03/15/2039 $340,000$ $50,727$ New Jersey Turnpike Authority $5,628\%$ , 03/15/2039 $340,000$ $352,050$ New York State Dormitory Authority <td></td> <td></td> <td></td>			
$\begin{array}{c ccccc} 2.250\%, 06/01/2030 & 700,000 & 600,723 \\ 5.350\%, 07/15/2035 & 130,000 & 134,409 \\ Southern California Gas Company & 572,000 & 571,671 \\ \hline The Southern Company & 572,000 & 551,787 \\ 4.400\%, 07/01/2046 & 500,000 & 440,216 \\ \hline Virginia Electric & Power Company & 8.875\%, 11/15/2038 & 190,000 & 258,972 \\ \hline Xcel Energy, Inc. & 3.300\%, 06/01/2025 & 400,000 & 390,173 \\ \hline TOTAL CORPORATE BONDS (Cost & $262,816,448) & $247,651,199 \\ \hline MUNICIPAL BONDS - 0.4\% & \\ Bay Area Toll Authority (California) & 6,907\%, 10/01/2050 & 50,000 & 63,020 \\ Illinois State Toll Highway Authority & 5.888\%, 07/01/2043 & 60,000 & 65,188 \\ Metropolitan Washington Airports & Authority & 7.462\%, 10/01/2044 & 150,000 & 164,789 \\ New York State Dormitory Authority & 7.462\%, 01/01/2045 & 400,000 & 50,727 \\ New Jersey Turnpike Authority & 5.628\%, 03/15/2039 & 340,000 & 352,050 \\ New York State Urban Development & Corp. & 5.770\%, 03/15/2039 & 300,000 & 308,886 \\ State of California, GO & 7.300\%, 10/01/2034 & 80,000 & 97,081 \\ State of California, GO & 7.300\%, 04/01/2034 & 80,000 & 97,081 \\ State of California, GO & 7.300\%, 04/01/2034 & 115,000 & 113,786 \\ State of Illinois, GO & 7.300\%, 07/01/2035 & 240,000 & 260,680 \\ State of Texas, GO & & & & & & & & & & & & & & & & & & $		202,000	214,289
$\begin{array}{c ccccc} 5.350\%, 07/15/2035 & 130,000 & 134,409 \\ Southern California Gas Company & 500,000 & 571,671 \\ The Southern Company & 512,000 & 551,787 \\ 4.400\%, 07/01/2026 & 572,000 & 551,787 \\ 4.400\%, 07/01/2046 & 500,000 & 440,216 \\ Virginia Electric & Power Company & 8.875\%, 11/15/2038 & 190,000 & 258,972 \\ Xcel Energy, Inc. & 3.300\%, 06/01/2025 & 400,000 & 390,173 \\ \hline & & & & & & & & & & & \\ 3.300\%, 06/01/2025 & 400,000 & 390,173 & 19,286,241 \\ \hline TOTAL CORPORATE BONDS (Cost & $ 247,651,199 \\ \hline MUNICIPAL BONDS - 0.4\% & Bay Area Toll Authority (California) & 6.907\%, 10/01/2050 & 50,000 & 63,020 \\ Illinois State Toll Highway Authority & 50,000 & 63,020 \\ Illinois State Toll Highway Authority & 5.888\%, 01/01/2043 & 60,000 & 65,188 \\ Metropolitan Washington Airports & Authority & 7.462\%, 10/01/2046 & 40,000 & 50,727 \\ New Jersey Turnpike Authority & 5.628\%, 03/15/2039 & 340,000 & 352,050 \\ New York State Dormitory Authority & 5.628\%, 03/15/2039 & 340,000 & 352,050 \\ New York State Urban Development & Corp. & 5.770\%, 03/15/2039 & 300,000 & 308,886 \\ State of California, GO & 7.300\%, 10/01/2034 & 80,000 & 97,081 \\ State of California, GO & 7.300\%, 04/01/2034 & 80,000 & 97,081 \\ State of Illinois, GO & 7.300\%, 07/01/2035 & 240,000 & 260,680 \\ State of Toxis, GO & & & & & & & & & & & & & & & & & & $	1 5	700.000	600 723
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		· · · · · · · · · · · · · · · · · · ·	
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	1 5		
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		500,000	571,671
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1 0	572 000	551 787
Virginia Electric & Power Company $8.875\%, 11/15/2038$ 190,000258,972Xcel Energy, Inc. $3.300\%, 06/01/2025$ 400,000390,173TOTAL CORPORATE BONDS (Cost \$262,816,448)\$ 247,651,199MUNICIPAL BONDS - 0.4% Bay Area Toll Authority (California) $6.907\%, 10/01/2050$ 50,00063,020Illinois State Toll Highway Authority $6.184\%, 01/01/2034$ 150,000164,789Maryland State Transportation Authority $5.888\%, 07/01/2043$ 60,00065,188Metropolitan Washington Airports Authority $7.102\%, 01/01/2041$ 90,000108,800New York State Dormitory Authority $5.628\%, 03/15/2039$ 340,000352,050New York State Urban Development Corp. $5.770\%, 03/15/2039$ 300,000308,886State of California, GO $7.300\%, 10/01/2034$ 80,00097,081State of California, GO $7.500\%, 04/01/2033$ 115,000113,786State of Illinois, GO $7.300\%, 07/01/2035$ 240,000260,680State of Texas, GO240,000260,680			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		,	,
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		190,000	258,972
$\begin{tabular}{ c c c c c c c c c c c c c c c c c c c$	e: •	400 000	390 173
TOTAL CORPORATE BONDS (Cost         \$ 247,651,199           MUNICIPAL BONDS - $0.4\%$ Bay Area Toll Authority (California)         6,907%, 10/01/2050         50,000         63,020           Illinois State Toll Highway Authority         5,184%, 01/01/2034         150,000         164,789           Maryland State Transportation Authority         5,888%, 07/01/2043         60,000         65,188           Metropolitan Washington Airports         4uthority         7.462%, 10/01/2046         40,000         50,727           New Jersey Turnpike Authority         7.102%, 01/01/2041         90,000         108,800           New York State Dormitory Authority         5.628%, 03/15/2039         340,000         352,050           New York State Urban Development         Corp.         5.770%, 03/15/2039         300,000         308,886           State of California, GO         7.300%, 10/01/2034         80,000         97,081         State of California, GO           7.500%, 04/01/2034         80,000         97,081         State of Illinois, GO         113,786           State of Illinois, GO         7.350%, 07/01/2035         240,000         260,680	2120010, 00/01/2020	100,000	
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	TOTAL CORPORATE BONDS (Cost		, ,
Bay Area Toll Authority (California) $6.907\%, 10/01/2050$ 50,00063,020Illinois State Toll Highway Authority $6.184\%, 01/01/2034$ 150,000164,789Maryland State Transportation Authority $5.888\%, 07/01/2043$ 60,00065,188Metropolitan Washington Airports Authority $7.462\%, 10/01/2046$ 40,00050,727New Jersey Turnpike Authority $7.102\%, 01/01/2041$ 90,000108,800New York State Dormitory Authority $5.628\%, 03/15/2039$ 340,000352,050New York State Urban Development Corp. $5.770\%, 03/15/2039$ 300,000308,886State of California, GO $7.300\%, 10/01/2034$ 80,00097,081State of Illinois, GO $5.100\%, 06/01/2033$ 115,000113,786State of Illinois, GO $7.350\%, 07/01/2035$ 240,000260,680State of Texas, GO260,680354			\$ 247,651,199
Bay Area Toll Authority (California) $6.907\%, 10/01/2050$ 50,00063,020Illinois State Toll Highway Authority $6.184\%, 01/01/2034$ 150,000164,789Maryland State Transportation Authority $5.888\%, 07/01/2043$ 60,00065,188Metropolitan Washington Airports Authority $7.462\%, 10/01/2046$ 40,00050,727New Jersey Turnpike Authority $7.102\%, 01/01/2041$ 90,000108,800New York State Dormitory Authority $5.628\%, 03/15/2039$ 340,000352,050New York State Urban Development Corp. $5.770\%, 03/15/2039$ 300,000308,886State of California, GO $7.300\%, 10/01/2034$ 80,00097,081State of Illinois, GO $5.100\%, 06/01/2033$ 115,000113,786State of Illinois, GO $7.350\%, 07/01/2035$ 240,000260,680State of Texas, GO260,680354	MUNICIPAL BONDS - 0.4%		
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	Bay Area Toll Authority (California)		
		50,000	63,020
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	č ;	150,000	164 780
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	· · · · · · · · · · · · · · · · · · ·	150,000	104,709
Authority       7.462%, 10/01/2046       40,000       50,727         New Jersey Turnpike Authority       7.102%, 01/01/2041       90,000       108,800         New York State Dormitory Authority       5.628%, 03/15/2039       340,000       352,050         New York State Drban Development       00,000       308,886         Corp.       5.770%, 03/15/2039       300,000       308,886         State of California, GO       7.300%, 10/01/2039       400,000       483,598         State of California, GO       7.500%, 04/01/2034       80,000       97,081         State of Illinois, GO       5.100%, 06/01/2033       115,000       113,786         State of Illinois, GO       240,000       260,680         State of Texas, GO       240,000       260,680	5.888%, 07/01/2043	60,000	65,188
$\begin{array}{cccccccc} 7.462\%, 10/01/2046 & 40,000 & 50,727 \\ \mbox{New Jersey Turnpike Authority} & & & & & & \\ 7.102\%, 01/01/2041 & 90,000 & 108,800 \\ \mbox{New York State Dormitory Authority} & & & & & \\ 5.628\%, 03/15/2039 & 340,000 & 352,050 \\ \mbox{New York State Urban Development} & & & & \\ \mbox{Corp.} & & & & & \\ 5.770\%, 03/15/2039 & 300,000 & 308,886 \\ \mbox{State of California, GO} & & & & \\ 7.300\%, 10/01/2039 & 400,000 & 483,598 \\ \mbox{State of California, GO} & & & \\ 7.500\%, 04/01/2034 & 80,000 & 97,081 \\ \mbox{State of Illinois, GO} & & & \\ 5.100\%, 06/01/2033 & 115,000 & 113,786 \\ \mbox{State of Illinois, GO} & & & \\ 7.350\%, 07/01/2035 & 240,000 & 260,680 \\ \mbox{State of Texas, GO} & & & \\ \end{array}$			
New Jersey Turnpike Authority         90,000           7.102%, 01/01/2041         90,000           New York State Dormitory Authority         5,628%, 03/15/2039           5.628%, 03/15/2039         340,000           New York State Urban Development         5,770%, 03/15/2039           Corp.         5,770%, 03/15/2039           5.770%, 03/15/2039         300,000           State of California, GO         7,300%, 10/01/2039           7.300%, 10/01/2039         400,000           State of California, GO         7,500%, 04/01/2034           80,000         97,081           State of Illinois, GO         115,000           5.100%, 06/01/2033         115,000           State of Illinois, GO         240,000           7.350%, 07/01/2035         240,000           State of Texas, GO         260,680		40.000	50 727
7.102%, 01/01/2041       90,000       108,800         New York State Dormitory Authority       340,000       352,050         New York State Urban Development       0       0         Corp.       5.770%, 03/15/2039       300,000       308,886         State of California, GO       0       483,598         State of California, GO       0       7.500%, 04/01/2034       80,000       97,081         State of Illinois, GO       5.100%, 06/01/2033       115,000       113,786         State of Illinois, GO       240,000       260,680         State of Texas, GO       0       0		40,000	50,727
5.628%, 03/15/2039       340,000       352,050         New York State Urban Development		90,000	108,800
New York State Urban Development Corp.	5 5		
Corp.         5.770%, 03/15/2039         300,000         308,886           State of California, GO         400,000         483,598           State of California, GO         7.300%, 10/01/2039         400,000         483,598           State of California, GO         7.500%, 04/01/2034         80,000         97,081           State of Illinois, GO         5.100%, 06/01/2033         115,000         113,786           State of Illinois, GO         7.350%, 07/01/2035         240,000         260,680           State of Texas, GO         5.100%         100%         260,680		340,000	352,050
5.770%, 03/15/2039       300,000       308,886         State of California, GO       7.300%, 10/01/2039       400,000       483,598         State of California, GO       7.500%, 04/01/2034       80,000       97,081         State of Illinois, GO       5.100%, 06/01/2033       115,000       113,786         State of Illinois, GO       7.350%, 07/01/2035       240,000       260,680         State of Texas, GO       5.100%       10.2035       240,000			
7.300%, 10/01/2039       400,000       483,598         State of California, GO       7.500%, 04/01/2034       80,000       97,081         State of Illinois, GO       5.100%, 06/01/2033       115,000       113,786         State of Illinois, GO       7.350%, 07/01/2035       240,000       260,680         State of Texas, GO       5.100%       110,000       113,786	5.770%, 03/15/2039	300,000	308,886
State of California, GO         80,000         97,081           State of Illinois, GO         115,000         113,786           State of Illinois, GO         240,000         260,680           State of Texas, GO         240,000         260,680			
7.500%, 04/01/2034       80,000       97,081         State of Illinois, GO       115,000       113,786         State of Illinois, GO       240,000       260,680         State of Texas, GO       240,000       260,680			
State of Illinois, GO         115,000           5.100%, 06/01/2033         115,000           State of Illinois, GO         113,786           7.350%, 07/01/2035         240,000           State of Texas, GO         260,680		400,000	483,598
State of Illinois, GO         7.350%, 07/01/2035         240,000         260,680           State of Texas, GO         260,680         260,680         260,680	State of California, GO	,	
7.350%, 07/01/2035         240,000         260,680           State of Texas, GO         260,680         260,680	State of California, GO 7.500%, 04/01/2034	,	
State of Texas, GO	State of California, GO 7.500%, 04/01/2034 State of Illinois, GO 5.100%, 06/01/2033	80,000	97,081
	State of California, GO 7.500%, 04/01/2034 State of Illinois, GO 5.100%, 06/01/2033 State of Illinois, GO	80,000 115,000	97,081 113,786
	State of California, GO 7.500%, 04/01/2034 State of Illinois, GO 5.100%, 06/01/2033 State of Illinois, GO 7.350%, 07/01/2035	80,000 115,000	97,081 113,786

**Total Bond Market Trust (continued)** 

C1.....

### **Total Bond Market Trust (continued)**

Total Donu Market Trust (con	Shares or Principal Amount	Value
- MUNICIPAL BONDS (continued)		
State of Utah, GO		
3.539%, 07/01/2025 \$ State of Utah, GO	181,658	\$ 179,453
4.554%, 07/01/2024	55,000	54,851
State of Washington, GO 5.481%, 08/01/2039	260.000	275 547
Texas Transportation Commission State	260,000	275,547
Highway Fund	210.000	217.151
5.178%, 04/01/2030 University of California	310,000	317,151
5.770%, 05/15/2043	320,000	346,046
TOTAL MUNICIPAL BONDS (Cost \$3,342,157)		\$ 3,520,107
COLLATERALIZED MORTGAGE OBLIGAT	TIONS – 1.7%	
Commercial and residential – 1.5%		
Banc of America Commercial Mortgage Trust		
Series 2015-UBS7, Class A4		
3.705%, 09/15/2048 BANK	145,000	139,358
Series 2017-BNK6, Class A4,		
3.254%, 07/15/2060	2,000,000	1,891,159
Series 2022-BNK39, Class A4, 2.928%, 02/15/2055 (D)	2,000,000	1,722,859
BMO Mortgage Trust		
Series 2022-C1, Class A5 3.374%, 02/15/2055 (D)	2,000,000	1,775,055
CD Mortgage Trust	2,000,000	1,770,000
Series 2017-CD3, Class A4	1 000 000	1 011 554
3.631%, 02/10/2050 Commercial Mortgage Trust (Cantor	1,090,000	1,011,554
Fitzgerald/Deutsche Bank AG)		
Series 2014-CR21, Class A3 3.528%, 12/10/2047	576,816	563,261
GS Mortgage Securities Trust	010,010	000,201
Series 2016-GS4, Class A3, 3.178%, 11/10/2049	2,846,635	2,698,704
Series 2017-GS5, Class A3,	2,840,033	2,090,704
3.409%, 03/10/2050	2,742,204	2,555,316
Morgan Stanley Capital Trust Series 2021-L5, Class A4		
2.728%, 05/15/2054	2,000,000	1,713,357
Wells Fargo Commercial Mortgage Trust Series 2015-C29, Class AS		
4.013%, 06/15/2048 (D)	500,000	480,293
		14,550,916
<b>U.S. Government Agency – 0.2%</b> Federal Home Loan Mortgage Corp.		
Series K041, Class A2,		
3.171%, 10/25/2024	692,523	680,798
Series K047, Class A2, 3.329%, 05/25/2025 (D)	700,000	685,344
Series K050, Class A2,	700.000	(01.010
3.334%, 08/25/2025 (D)	700,000	684,318 2,050,460
TOTAL COLLATERALIZED MORTGAGE OBL	IGATIONS	2,050,400
(Cost \$17,924,278)		\$ 16,601,376
ASSET BACKED SECURITIES - 0.5%		
Carmax Auto Owner Trust		
Series 2022-4, Class A4 5.700%, 07/17/2028	1,000,000	1,017,803
GM Financial Automobile Leasing Trust		
Series 2023-2, Class A4 5.090%, 05/20/2027	1,300,000	1,299,333
	, ,	, , , , , , , , , , , , , , , , , , , ,

		Shares or Principal Amount		Value
ASSET B	ACKED SECURITIES (continued)			
	ate Education Loan Trust			
	2021-E, Class A1A			
1.680%	, 02/15/2051 (C) \$	1,064,434	\$	962,497
2	to Receivables Owner Trust			
	2023-B, Class A4			
4.660%	, 09/15/2028	1,250,000		1,247,755
TOTAL A \$4,619,25	SSET BACKED SECURITIES (Cost 3)		\$	4,527,388
	TERM INVESTMENTS - 0.6%			
Short-ter	n funds – 0.6%			
John Hand	cock Collateral Trust,			
5.36459	% (E)(F)	559,893		5,599,037
TOTAL S	HORT-TERM INVESTMENTS (Cost S	\$5,599,249)	\$	5,599,037
Total Inv	estments (Total Bond Market Trust)			
(Cost \$	1,003,469,157) - 99.4%		\$	935,230,778
Other ass	ets and liabilities, net – 0.6%		_	5,263,794
TOTAL N	<b>ET ASSETS - 100.0%</b>		\$	940,494,572
	A11 '.' 1T 1		_	
Constant				
	Abbreviations and Legend			
CME	CME Group Published Rates			
CME CMT	CME Group Published Rates Constant Maturity Treasury			
CME CMT GO	CME Group Published Rates Constant Maturity Treasury General Obligation			
CME CMT GO IBOR	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate	te		
CME CMT GO IBOR SOFR	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat		enres	ents the rate
CME CMT GO IBOR	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou		epres	ents the rate
CME CMT GO IBOR SOFR (A)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end.	pon rate shown r	-	
CME CMT GO IBOR SOFR (A) (B)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i	pon rate shown r s on loan as of 1	2-31-	23.
CME CMT GO IBOR SOFR (A)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end.	pon rate shown r s on loan as of 1 registration und	2-31- er Ru	23. le 144A of
CME CMT GO IBOR SOFR (A) (B)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from	pon rate shown r s on loan as of 1 registration und securities may be	2-31- er Ru e reso	23. le 144A of old, normally
CME CMT GO IBOR SOFR (A) (B)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such	pon rate shown r s on loan as of 1 registration und securities may be	2-31- er Ru e reso	23. le 144A of old, normally
CME CMT GO IBOR SOFR (A) (B)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, i registration. Variable or floating rate security,	pon rate shown r s on loan as of 1 registration und securities may be in transactions ex the interest rate	2-31- er Ru e reso empt of wl	23. le 144A of old, normally from nich adjusts
CME CMT GO IBOR SOFR (A) (B) (C)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, i registration. Variable or floating rate security, periodically based on a weighted	pon rate shown r s on loan as of 1 registration und- securities may be in transactions ex the interest rate average of intered	2-31- er Ru e reso empt of wl est ra	23. le 144A of old, normally from nich adjusts tes and
CME CMT GO IBOR SOFR (A) (B) (C)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, i registration. Variable or floating rate security, periodically based on a weighted prepayments on the underlying p	pon rate shown r s on loan as of 1 registration und- securities may be in transactions ex the interest rate average of intere ool of assets. The	2-31- er Ru e reso empt of wl est ra	23. le 144A of old, normally from nich adjusts tes and
CME CMT GO IBOR SOFR (A) (B) (C) (D)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, i registration. Variable or floating rate security, periodically based on a weighted prepayments on the underlying p shown is the current rate as of po	pon rate shown r s on loan as of 1 registration und- securities may be in transactions ex- the interest rate average of intere- ool of assets. The eriod end.	2-31- er Ru e reso empt of wl est ra e inte	23. le 144A of old, normally from nich adjusts tes and rest rate
CME CMT GO IBOR SOFR (A) (B) (C) (D) (E)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, i registration. Variable or floating rate security, periodically based on a weighted prepayments on the underlying p shown is the current rate as of po The rate shown is the annualized	pon rate shown r s on loan as of 1 registration und securities may be in transactions ex the interest rate average of inter- ool of assets. The eriod end. seven-day yield	2-31- er Ru e resc empt of wl est ra e inte as of	23. le 144A of old, normally from nich adjusts tes and rest rate 2 12-31-23.
CME CMT GO IBOR SOFR (A) (B) (C) (D)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, i registration. Variable or floating rate security, periodically based on a weighted prepayments on the underlying p shown is the current rate as of po The rate shown is the annualized Investment is an affiliate of the f	pon rate shown r s on loan as of 1 registration und securities may be in transactions ex the interest rate average of inter- ool of assets. The eriod end. seven-day yield und, the advisor	2-31- er Ru e reso empt of wl est ra e inte as of and/o	23. le 144A of old, normally from nich adjusts tes and rest rate 5 12-31-23. or subadvisor.
CME CMT GO IBOR SOFR (A) (B) (C) (D) (E)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, i registration. Variable or floating rate security, periodically based on a weighted prepayments on the underlying p shown is the current rate as of po The rate shown is the annualized Investment is an affiliate of the f A portion of this security represe	pon rate shown r s on loan as of 1 registration unde securities may be in transactions ex- the interest rate average of intere- ool of assets. The eriod end. seven-day yield und, the advisor nts the investment	2-31- er Ru e reso empt of wl est ra e inte as of and/c nt of	23. le 144A of old, normally from nich adjusts tes and rest rate 2 12-31-23. or subadvisor. cash collatera
CME CMT GO IBOR SOFR (A) (B) (C) (D) (E)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, i registration. Variable or floating rate security, periodically based on a weighted prepayments on the underlying p shown is the current rate as of po The rate shown is the annualized Investment is an affiliate of the f A portion of this security represe received for securities lending. M	pon rate shown r s on loan as of 1 registration unde securities may be in transactions ex- the interest rate average of intere- ool of assets. The eriod end. seven-day yield und, the advisor nts the investment	2-31- er Ru e reso empt of wl est ra e inte as of and/c nt of	23. le 144A of old, normally from nich adjusts tes and rest rate 2 12-31-23. or subadvisor. cash collatera
CME CMT GO IBOR SOFR (A) (B) (C) (D) (E)	CME Group Published Rates Constant Maturity Treasury General Obligation Interbank Offered Rate Secured Overnight Financing Rat Variable rate obligation. The cou at period end. All or a portion of this security i These securities are exempt from the Securities Act of 1933. Such to qualified institutional buyers, i registration. Variable or floating rate security, periodically based on a weighted prepayments on the underlying p shown is the current rate as of po The rate shown is the annualized Investment is an affiliate of the f A portion of this security represe	pon rate shown r s on loan as of 1 registration unde securities may be in transactions ex- the interest rate average of intere- ool of assets. The eriod end. seven-day yield und, the advisor nts the investment	2-31- er Ru e reso empt of wl est ra e inte as of and/c nt of	23. le 144A of old, normally from nich adjusts tes and rest rate 2 12-31-23. or subadvisor. cash collatera

	_	Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY OBL	IGA	TIONS -	
0.6%			
U.S. Government Agency – 0.6%			
Federal Home Loan Mortgage Corp.			
4.815%, (6 month Refinitiv USD			
IBOR Consumer Cash Fallback			
Rate + 1.565%), 12/01/2036 (A)	\$	19,714	\$ 19,840
4.920%, (1 Year Refinitiv USD IBOR			
Consumer Cash Fallback Rate +			
1.585%), 05/01/2037 (A)		47,208	47,741
5.264%, (1 Year Refinitiv USD IBOR			
Consumer Cash Fallback Rate +			20.072
1.558%), 02/01/2036 (A)		27,793	28,062
5.340%, (1 Year CMT + $2.231%$ ),		00.004	02 104
05/01/2034 (A)		82,894	83,194
5.385%, (1 Year CMT + 2.084%),		52.152	52.212
12/01/2035 (A)		73,153	73,312

### **Ultra Short Term Bond Trust (continued)**

### **Ultra Short Term Bond Trust (continued)**

	Shares or Principal Amount	Value		Shares or Principal Amount	Value
U.S. GOVERNMENT AND AGENCY			CORPORATE BONDS (continued)		
<b>OBLIGATIONS</b> (continued)			Consumer discretionary (continued)		
<b>U.S. Government Agency (continued)</b> Federal Home Loan			American Honda Finance Corp. 3.550%, 01/12/2024	\$ 2,000,000	\$ 1,998,914
Mortgage Corp. (continued)			BMW US Capital LLC	φ 2,000,000	• 1,550,511
5.466%, (1 Year CMT + 2.165%), 11/01/2036 (A)	\$ 57,478	\$ 57,854	2.800%, 04/11/2026 (B) Booking Holdings, Inc.	3,000,000	2,880,703
5.558%, (1 Year Refinitiv USD IBOR	\$ 37,478	\$ 37,634	3.650%, 03/15/2025	2,000,000	1,968,523
Consumer Cash Fallback Rate + 1.639%), 09/01/2043 (A)	166,805	169,183	General Motors Financial Company, Inc. 5.100%, 01/17/2024	2,000,000	1,999,252
5.697%, (1 Year Refinitiv USD IBOR Consumer Cash Fallback Rate +	,		Hyundai Capital America 0.800%, 01/08/2024 (B)	3,000,000	2,997,956
1.447%), 06/01/2036 (A)	14,114	14,249	Toyota Motor Credit Corp.		
6.295%, (1 Year CMT + 2.295%), 08/01/2035 (A)	55,105	55,632	3.350%, 01/08/2024	3,360,000	3,358,826
7.390%, (6 month Refinitiv USD			Consumer staples – 2.3%		21,500,050
IBOR Consumer Cash Fallback	15 000	16 000	Anheuser-Busch Companies LLC		
Rate + 1.515%), 12/01/2035 (A) Federal National Mortgage Association	15,923	16,002	3.650%, 02/01/2026	595,000	584,176
5.135%, (1 Year CMT + 2.194%),	02 221	02 470	Dollar Tree, Inc. 4.000%, 05/15/2025	2,906,000	2,852,535
02/01/2035 (A) 5.247%, (1 Year Refinitiv USD IBOR	92,231	93,479	Kenvue, Inc. 5.500%, 03/22/2025	1,000,000	1,008,127
Consumer Cash Fallback Rate + 1.295%), 10/01/2038 (A)	22,971	23,102	Walmart, Inc.		
5.388%, (1 Year Refinitiv USD IBOR	22,771	25,102	2.850%, 07/08/2024	1,370,000	1,352,800
Consumer Cash Fallback Rate + 1.567%), 07/01/2035 (A)	96,997	98,237	Energy – 1.4%		5,797,058
5.493%, (1 Year CMT + 2.168%),	90,997	96,237	Enterprise Products Operating LLC		
01/01/2036 (A)	80,227	81,088	3.900%, 02/15/2024 MPLX LP	2,000,000	1,995,414
5.557%, (1 Year Refinitiv USD IBOR Consumer Cash Fallback Rate +			4.875%, 06/01/2025	1,500,000	1,490,142
1.454%), 04/01/2035 (A)	190,782	192,320			3,485,556
5.729%, (1 Year CMT + 2.273%), 07/01/2035 (A)	61,921	62,671	<b>Financials – 23.2%</b> Ally Financial, Inc.		
5.927%, (1 Year CMT + 2.204%),	115.0(2	117 052	3.875%, 05/21/2024	2,000,000	1,982,708
05/01/2036 (A) 5.934%, (1 Year CMT + 2.147%),	115,963	117,253	American Express Company 3.400%, 02/22/2024	3,000,000	2,996,604
01/01/2036 (A)	27,895	28,193	Athene Global Funding		
6.098%, (1 Year CMT + 2.333%), 05/01/2034 (A)	39,621	40,145	0.950%, 01/08/2024 (B) Bank of America Corp.	3,000,000	2,997,804
7.288%, (6 month Refinitiv USD IBOR Consumer Cash Fallback			4.000%, 04/01/2024	2,000,000	1,992,240
Rate + 1.517%), 02/01/2035 (A)	40,289	40,568	5.758%, (Overnight SOFR + 0.410%), 06/14/2024 (A)	2,855,000	2,850,963
7.292%, (6 month Refinitiv USD IBOR Consumer Cash Fallback			Bank of Montreal		
Rate + 1.486%), 10/01/2035 (A)	74,033	74,527	2.150%, 03/08/2024 Barclays PLC	3,000,000	2,980,289
Government National Mortgage Association			3.932%, (3.932% to 5-7-24, then 3	2 000 000	1.006.114
3.625%, (1 Year CMT + 1.500%),		=0.404	month LIBOR + 1.610%), 05/07/2025 Blackstone Private Credit Fund	2,000,000	1,986,114
08/20/2032 (A)	79,579	78,181	7.050%, 09/29/2025 Brightheuse Financial Clobal Funding	2,000,000	2,035,360
TOTAL U.S. GOVERNMENT AND AGEN	ICY OBLIGATIONS	1,494,033	Brighthouse Financial Global Funding 6.111%, (Overnight SOFR + 0.760%),		
(Cost \$1,552,268)		\$ 1,494,833	04/12/2024 (A)(B) Capital One Financial Corp.	2,000,000	1,995,899
CORPORATE BONDS – 54.3%			3.750%, 04/24/2024	3,176,000	3,154,116
<b>Communication services – 1.8%</b> AT&T, Inc.			Citigroup, Inc. 3.352%, (3.352% to 4-24-24, then 3		
0.900%, 03/25/2024	1,445,000	1,429,066	month CME Term SOFR + $1.158\%$ ),		
Comcast Corp. 3.950%, 10/15/2025	2,000,000	1,972,591	04/24/2025 Citizens Bank NA	3,000,000	2,977,017
WarnerMedia Holdings, Inc.			6.064%, (6.064% to 10-24-24, then		
3.638%, 03/15/2025	1,111,000	1,086,891	Overnight SOFR + 1.450%), 10/24/2025	1,333,000	1,300,432
Consumer discretionary – 8.6%		4,488,548	Discover Bank	1,555,000	1,300,432
Amazon.com, Inc.			4.250%, 03/13/2026 Fifth Third Bancorp	2,000,000	1,937,624
0.450%, 05/12/2024 2.730%, 04/13/2024	4,455,000 2,000,000	4,376,272 1,985,584	3.650%, 01/25/2024	3,000,000	2,995,058
	2,000,000	1,200,001			

### Ultra Short Term Bond Trust (continued)

	_	Shares or Principal Amount	Value
CORPORATE BONDS (continued)			
Financials (continued)			
JPMorgan Chase & Co.			
3.900%, 07/15/2025	\$	3,000,000	\$ 2,953,407
5.546%, (5.546% to 12-15-24, then Overnight SOFR + 1.070%),			
12/15/2025		1,750,000	1,751,114
Morgan Stanley		1,750,000	1,751,111
2.188%, (2.188% to 4-28-25, then			
Overnight SOFR + 1.990%),			
04/28/2026		2,000,000	1,921,309
3.875%, 04/29/2024		2,000,000	1,989,235
Royal Bank of Canada 5.660%, 10/25/2024		2,000,000	2,004,578
Santander Holdings USA, Inc.		2,000,000	2,001,070
3.244%, 10/05/2026		3,000,000	2,825,746
The Toronto-Dominion Bank			
1.200%, 06/03/2026		2,000,000	1,836,135
Visa, Inc.		2 000 000	0.007.007
3.150%, 12/14/2025		3,000,000	2,927,006
Wells Fargo & Company 3.300%, 09/09/2024		2,765,000	2,728,499
3.750%, 01/24/2024		3,000,000	2,995,945
5.750%, 01124/2024		5,000,000	58,115,202
Health care – 7.6%			50,115,202
AbbVie, Inc.			
3.200%, 05/14/2026		3,000,000	2,907,545
Boston Scientific Corp.			· · ·
1.900%, 06/01/2025		1,000,000	956,810
Bristol-Myers Squibb Company			
3.200%, 06/15/2026		3,000,000	2,910,837
CVS Health Corp. 5.000%, 02/20/2026		3,000,000	3,014,173
HCA, Inc.		3,000,000	5,014,175
5.875%, 02/15/2026		2,000,000	2,017,010
Pfizer Investment Enterprises Pte, Ltd.			· · ·
4.450%, 05/19/2026		3,000,000	2,991,511
The Cigna Group			
0.613%, 03/15/2024		3,000,000	2,970,015
UnitedHealth Group, Inc. 3.500%, 02/15/2024		1,360,000	1,356,480
5.500 %, 02/15/2024		1,500,000	19,124,381
Industrials – 3.1%			19,124,301
3M Company			
3.000%, 08/07/2025 (C)		3,000,000	2,907,610
AerCap Ireland Capital DAC			· · ·
3.150%, 02/15/2024		2,000,000	1,992,072
Daimler Truck Finance North			
America LLC		975 000	074 440
5.200%, 01/17/2025 (B) The Boeing Company		875,000	874,448
1.433%, 02/04/2024		2,000,000	1,991,489
			7,765,619
Information technology – 2.4%			.,,
Apple, Inc.			
0.700%, 02/08/2026		1,000,000	926,169
2.850%, 05/11/2024		2,000,000	1,981,298
NXP BV		2 000 000	2.004.000
4.875%, 03/01/2024		3,000,000	2,994,209
			5,901,676
Materials – 2.4%			
Georgia-Pacific LLC 0.625%, 05/15/2024 (B)		3,000,000	2,945,777
0.025 /0, 05/15/2024 ( <b>D</b> )		5,000,000	2,743,777

### Ultra Short Term Bond Trust (continued)

	Shares or Principal Amount	Value
CORPORATE BONDS (continued) Materials (continued)		
Graphic Packaging International LLC 0.821%, 04/15/2024 (B)	\$ 3,000,000	\$ 2,959,581 5,905,358
Real estate – 0.5% Realty Income Corp. 5.050%, 01/13/2026	1,143,000	1,142,051
Utilities – 1.0% NextEra Energy Capital Holdings, Inc. 4.450%, 06/20/2025	2,500,000	2,478,054
TOTAL CORPORATE BONDS (Cost \$136,699,749)		\$ 135,770,113
COLLATERALIZED MORTGAGE OBL	IGATIONS - 0.2%	
Commercial and residential – 0.0% COLT Mortgage Loan Trust Series 2020-3, Class A1 1.506%, 04/27/2065 (B)(D)	128,510	119,994
U.S. Government Agency – 0.2% Federal National Mortgage Association Series 2013-10, Class FT (30 day Average SOFR + 0.464%)		
5.802%, 04/25/2042 (A) TOTAL COLLATERALIZED MORTGAGE	426,627	419,079
(Cost \$556,068)	OBEIGATIONS	\$ 539,073
ASSET BACKED SECURITIES – 16.1% American Express Credit Account Master		
Trust Series 2022-3, Class A 3.750%, 08/15/2027	2 000 000	1 045 015
AmeriCredit Automobile Receivables Trust	2,000,000	1,965,915
Series 2020-1, Class C 1.590%, 10/20/2025	1,111,477	1,102,935
Series 2022-1, Class A3 2.450%, 11/18/2026 BA Credit Card Trust	862,827	846,078
Series 2021-A1, Class A1 0.440%, 09/15/2026	3,753,000	3,698,266
Capital One Multi-Asset Execution Trust Series 2021-A1, Class A1 0.550%, 07/15/2026	720,000	701,331
Series 2023-A1, Class A 4.420%, 05/15/2028 CarMax Auto Owner Trust	2,000,000	1,991,926
Series 2021-3, Class A3 0.550%, 06/15/2026 Series 2022-1, Class A3	1,746,598	1,692,192
1.470%, 12/15/2026 Carvana Auto Receivables Trust	723,904	701,097
Series 2021-N4, Class A1 0.830%, 09/11/2028 Series 2022-P3, Class A3	179,785	177,878
4.610%, 11/10/2027 CCG Receivables Trust	1,000,000	989,346
Series 2021-1, Class A2 0.300%, 06/14/2027 (B) Chesapeake Funding II LLC	263,008	259,879
Series 2020-1A, Class A1 0.870%, 08/15/2032 (B) CNH Equipment Trust	55,277	54,898
Series 2020-A, Class A4 1.510%, 04/15/2027	939,797	933,309

Shares or

### Ultra Short Term Bond Trust (continued)

	Shares or Principal	
	Amount	Value
ASSET BACKED SECURITIES (continued)	)	
Enterprise Fleet Funding LLC		
Series 2021-1, Class A2 0.440%, 12/21/2026 (B)	\$ 161,611	\$ 159,850
GM Financial Automobile Leasing Trust		,,
Series 2022-3, Class A3	2 2 (7 (10	0.050.014
4.010%, 09/22/2025 GM Financial Consumer Automobile	2,367,618	2,353,314
Receivables Trust		
Series 2021-1, Class A3		
0.350%, 10/16/2025	411,666	406,169
GreatAmerica Leasing Receivables Funding LLC		
Series 2021-1, Class A4		
0.550%, 12/15/2026 (B)	1,500,000	1,452,399
Series 2022-1, Class A3 5.080%, 09/15/2026 (B)	1,500,000	1,492,034
Harley-Davidson Motorcycle Trust	1,500,000	1,492,004
Series 2021-B, Class A3		
0.560%, 11/16/2026	794,734	775,235
Honda Auto Receivables Owner Trust Series 2020-3, Class A3		
0.370%, 10/18/2024	50,590	50,452
Series 2021-1, Class A3		
0.270%, 04/21/2025	181,278	179,077
Series 2021-4, Class A3 0.880%, 01/21/2026	1,044,828	1,013,853
Hyundai Auto Lease Securitization Trust	1,011,020	1,010,000
Series 2022-A, Class A4	1 500 000	4 455 050
1.320%, 12/15/2025 (B) Series 2022-C, Class A3	1,500,000	1,477,879
4.380%, 10/15/2025 (B)	900,000	893,956
John Deere Owner Trust		
Series 2020-B, Class A4	1 074 010	1 070 070
0.720%, 06/15/2027 Series 2023-A, Class A2	1,274,818	1,272,079
5.280%, 03/16/2026	2,436,766	2,432,706
MMAF Equipment Finance LLC		
Series 2019-B, Class A3 2.010%, 12/12/2024 (B)	11.060	11.015
Series 2022-B, Class A2	11,969	11,915
5.570%, 09/09/2025 (B)	206,847	206,580
Nissan Auto Receivables Owner Trust		
Series 2020-B, Class A4 0.710%, 02/16/2027	283,409	280,853
PFS Financing Corp.	205,407	200,055
Series 2020-G, Class A		
0.970%, 02/15/2026 (B)	3,000,000	2,982,409
Santander Consumer Auto Receivables Trust		
Series 2021-AA, Class A3		
0.330%, 10/15/2025 (B)	21,447	21,413
Santander Drive Auto Receivables Trust Series 2021-3, Class C		
0.950%, 09/15/2027	678,239	672,206
Santander Retail Auto Lease Trust	,	
Series 2021-B, Class A4	004 500	000.004
0.540%, 06/20/2025 (B) Series 2022-A, Class A3	884,583	880,384
1.340%, 07/21/2025 (B)	1,691,563	1,662,086
Series 2022-B, Class A2		
2.840%, 05/20/2025 (B)	71,133	71,019
SCF Equipment Leasing LLC Series 2021-1A, Class A3		
0.830%, 08/21/2028 (B)	239,403	235,907
T-Mobile US Trust		
Series 2022-1A, Class A	1 500 000	1 406 017
4.910%, 05/22/2028 (B)	1,500,000	1,496,917

### Ultra Short Term Bond Trust (continued)

			Shares or Principal Amount	Value		
ASSET BA	CKED SECURITIES (cont	tinued)				
	i Auto Receivables Trust	,				
	21-D, Class A3					
,	10/15/2026	\$	1,044,347	\$ 1,013,533		
	i Automobile Lease					
	ation Trust					
	22-A, Class A3 02/18/2025		1,763,562	1,752,578		
	SET BACKED SECURITIE	Coat	1,705,502	1,752,576		
\$40,179,078		S (Cost		\$ 40,361,853		
SHORT-TH	RM INVESTMENTS – 29	.4%				
U.S. Gover	nment – 26.5%					
U.S. Treasu	ry Bill					
	04/02/2024 *		20,075,000	19,810,681		
	02/15/2024 *		16,860,000	16,752,000		
	02/08/2024 *		8,910,000	8,861,746		
	01/25/2024 *		11,097,000	11,059,618		
5.336%,	01/11/2024 *		9,805,000	9,792,188		
				66,276,233		
	funds – 2.9%					
5.3645%	ck Collateral Trust, (E)(F)		715,762	7,157,765		
	ORT-TERM INVESTMENT	S (Cost \$7	,	\$ 73,433,998		
	tments (Ultra Short Term			+,,		
	52,410,103) - 100.6%		/	\$ 251,599,870		
Other assets and liabilities, net $-(0.6\%)$				(1,596,293)		
TOTAL NET ASSETS - 100.0%				\$ 250,003,577		
Security Al	obreviations and Legend					
CME	CME Group Published R	lates				
CMT	Constant Maturity Treasu					
IBOR	Interbank Offered Rate					
LIBOR		d Rate				
SOFR	London Interbank Offered Rate					
	Secured Overnight Finan	cing Rate				
(A)	Secured Overnight Finan Variable rate obligation.			epresents the rate		
	Variable rate obligation. at period end.	The coup	on rate shown r	•		
(A) (B)	Variable rate obligation. at period end. These securities are exem	The coup	on rate shown r	er Rule 144A of		
	Variable rate obligation. at period end. These securities are exent the Securities Act of 193	The coup npt from 1 3. Such s	on rate shown r registration und ecurities may be	er Rule 144A of e resold, normally		
	Variable rate obligation. at period end. These securities are exen the Securities Act of 193 to qualified institutional	The coup npt from 1 3. Such s buyers, in	on rate shown r registration undo ecurities may be transactions ex	er Rule 144A of e resold, normally empt from		
	Variable rate obligation. at period end. These securities are exen the Securities Act of 193 to qualified institutional registration. Rule 144A s	The coup npt from 1 33. Such s buyers, in securities	on rate shown r registration unde ecurities may be transactions ex amounted to \$3	er Rule 144A of e resold, normally empt from		
(B)	Variable rate obligation. at period end. These securities are exen the Securities Act of 193 to qualified institutional registration. Rule 144A s of the fund's net assets a	The coup npt from a 3. Such s buyers, in securities as of 12-3	on rate shown r registration unde ecurities may be transactions ex amounted to \$3 1-23.	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5%		
(B) (C)	Variable rate obligation. at period end. These securities are exen the Securities Act of 193 to qualified institutional registration. Rule 144A s of the fund's net assets a All or a portion of this s	The couper npt from 1 3. Such s buyers, in securities as of 12-3 ecurity is	on rate shown r registration unde ecurities may be transactions ex amounted to \$3 1-23. on loan as of 1	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23.		
(B)	Variable rate obligation. at period end. These securities are exen the Securities Act of 193 to qualified institutional registration. Rule 144A s of the fund's net assets a All or a portion of this s Variable or floating rate	The couper npt from 1 3. Such s buyers, in securities as of 12-3 ecurity is security, t	on rate shown r registration unde ecurities may bu transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts		
(B) (C)	Variable rate obligation. at period end. These securities are exen the Securities Act of 193 to qualified institutional registration. Rule 144A s of the fund's net assets a All or a portion of this s	The couper npt from 1 3. Such s buyers, in securities a so of 12-3 ecurity is security, t weighted a	on rate shown r registration unde ecurities may be transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of intered	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and		
(B) (C)	Variable rate obligation. at period end. These securities are exen the Securities Act of 193 to qualified institutional registration. Rule 144A s of the fund's net assets a All or a portion of this s Variable or floating rate periodically based on a w	The coup npt from a 3. Such s buyers, in securities a s of 12-3 ecurity is security, t weighted a erlying po	on rate shown r registration unde ecurities may be t transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of interr ol of assets. The	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and		
(B) (C)	Variable rate obligation. at period end. These securities are exent the Securities Act of 193 to qualified institutional registration. Rule 144A s of the fund's net assets a All or a portion of this s Variable or floating rate periodically based on a v prepayments on the under	The coup mpt from a 3. Such s buyers, in securities a so of 12-3 ecurity is security is security, t weighted a erlying po	on rate shown r registration unde ecurities may be t transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate værage of interre ol of assets. The iod end.	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and e interest rate		
(B) (C) (D)	Variable rate obligation. at period end. These securities are exent the Securities Act of 193 to qualified institutional registration. Rule 144A s of the fund's net assets a All or a portion of this s Variable or floating rate periodically based on a v prepayments on the under shown is the current rate	The coup npt from a 3. Such s buyers, in securities a so of 12-3 ecurity is security is security it weighted a rrlying po a so f per nualized s	on rate shown r registration unde ecurities may be t transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of interro ol of assets. The iod end.	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and e interest rate as of 12-31-23.		
(B) (C) (D) (E)	Variable rate obligation. at period end. These securities are exent the Securities Act of 193 to qualified institutional registration. Rule 144A s of the fund's net assets a All or a portion of this s Variable or floating rate periodically based on a v prepayments on the unde shown is the current rate The rate shown is the an	The coup npt from a 3. Such s buyers, in securities a security is security is security is security is security is security a security is security a security is security is se	on rate shown r registration unde ecurities may be t transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of interr ol of assets. The iod end. seven-day yield nd, the advisor	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and e interest rate as of 12-31-23. and/or subadvisor.		
(B) (C) (D) (E)	Variable rate obligation. at period end. These securities are exent the Securities Act of 193 to qualified institutional registration. Rule 144A s of the fund's net assets a All or a portion of this s Variable or floating rate periodically based on a v prepayments on the unde shown is the current rate The rate shown is the an Investment is an affiliate	The coup npt from a 3. Such s buyers, in securities a so of 12-3 ecurity is security is security is veighted a erlying po- a as of per nualized s of the fu	on rate shown r registration unde ecurities may be a transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of intered ol of assets. The iod end. seven-day yield nd, the advisor ts the investmen	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and e interest rate as of 12-31-23. and/or subadvisor. tt of cash collateral		
(B) (C) (D) (E)	Variable rate obligation. at period end. These securities are exent the Securities Act of 193 to qualified institutional registration. Rule 144A so of the fund's net assets a All or a portion of this s Variable or floating rate periodically based on a w prepayments on the under shown is the current rate The rate shown is the an Investment is an affiliate A portion of this security	The coup npt from a 3. Such s buyers, in securities a so of 12-3 ecurity is security is security it weighted a erlying po- a as of per nualized s of the fu	on rate shown r registration unde ecurities may be a transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of intered ol of assets. The iod end. seven-day yield nd, the advisor ts the investmen	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and e interest rate as of 12-31-23. and/or subadvisor. tt of cash collateral		
(B) (C) (D) (E)	Variable rate obligation. at period end. These securities are exent the Securities Act of 193 to qualified institutional registration. Rule 144A so of the fund's net assets a All or a portion of this s Variable or floating rate periodically based on a w prepayments on the unde shown is the current rate The rate shown is the an Investment is an affiliate A portion of this security received for securities lee amounted to \$2,977,433. Yield represents either th	The coup npt from a 3. Such s buyers, in securities : as of 12-3 ecurity is security is security, t weighted a erlying po- a as of per nualized s of the fu y represen nding. Ma	on rate shown r registration unde ecurities may be transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of intere ol of assets. The iod end. seven-day yield nd, the advisor ts the investment arket value of the zed yield at the	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and e interest rate as of 12-31-23. and/or subadvisor. t of cash collateral is investment date of purchase,		
(B) (C) (D) (E) (F)	Variable rate obligation. at period end. These securities are exent the Securities Act of 193 to qualified institutional registration. Rule 144A so of the fund's net assets a All or a portion of this so Variable or floating rate periodically based on a w prepayments on the under shown is the current rate The rate shown is the an Investment is an affiliate A portion of this security received for securities lei amounted to \$2,977,433.	The coup npt from a 3. Such s buyers, in securities : as of 12-3 ecurity is security is security, t weighted a erlying po- a as of per nualized s of the fu y represen nding. Ma	on rate shown r registration unde ecurities may be transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of intere ol of assets. The iod end. seven-day yield nd, the advisor ts the investment arket value of the zed yield at the	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and e interest rate as of 12-31-23. and/or subadvisor. t of cash collateral is investment date of purchase,		
(B) (C) (D) (E) (F)	Variable rate obligation. at period end. These securities are exent the Securities Act of 193 to qualified institutional registration. Rule 144A so of the fund's net assets a All or a portion of this s Variable or floating rate periodically based on a w prepayments on the unde shown is the current rate The rate shown is the an Investment is an affiliate A portion of this security received for securities lee amounted to \$2,977,433. Yield represents either th	The coup npt from a 3. Such s buyers, in securities : as of 12-3 ecurity is security is security, t weighted a erlying po- a as of per nualized s of the fu y represen nding. Ma	on rate shown r registration unde ecurities may be transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of intere ol of assets. The iod end. seven-day yield nd, the advisor ts the investment arket value of the zed yield at the	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and e interest rate as of 12-31-23. and/or subadvisor. t of cash collateral is investment date of purchase,		
(B) (C) (D) (E) (F)	Variable rate obligation. at period end. These securities are exent the Securities Act of 193 to qualified institutional registration. Rule 144A so of the fund's net assets a All or a portion of this s Variable or floating rate periodically based on a w prepayments on the unde shown is the current rate The rate shown is the an Investment is an affiliate A portion of this security received for securities lee amounted to \$2,977,433. Yield represents either th the stated coupon rate or	The coup npt from a 3. Such s buyers, in securities : as of 12-3 ecurity is security is security, t weighted a erlying po- a as of per nualized s of the fu y represen nding. Ma	on rate shown r registration unde ecurities may be transactions ex amounted to \$3 1-23. on loan as of 1 he interest rate average of intere ol of assets. The iod end. seven-day yield nd, the advisor ts the investment arket value of the zed yield at the	er Rule 144A of e resold, normally empt from 1,131,687 or 12.5% 2-31-23. of which adjusts est rates and e interest rate as of 12-31-23. and/or subadvisor. t of cash collateral is investment date of purchase,		