

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

77.57%

U.S. Government & Federal Agency Obligations

ALASKA ST	5.6420	85,000	108,137	106,520
AMERICAN MUNI PWR-OHIO INC OH	5.9390	10,000	12,500	13,797
AMERICAN MUNI PWR-OHIO INC OH	7.8340	20,000	29,059	31,300
BAY AREA CA TOLL AUTH TOLL BRI	6.2630	20,000	27,098	30,549
BAY AREA CA TOLL AUTH TOLL BRI	6.9070	20,000	28,306	32,277
BAY AREA CA TOLL AUTH TOLL BRI	2.5740	35,000	35,000	34,797
CALIFORNIA ST	7.3000	80,000	108,931	122,162
CALIFORNIA ST	7.3500	65,000	89,000	99,848
CALIFORNIA ST	7.5500	80,000	113,511	128,322
CALIFORNIA ST	7.6250	170,000	239,959	272,209
CHICAGO IL TRANSIT AUTH SALES	6.2000	30,000	36,258	39,262
COMMIT TO PUR FNMA SF MTG	3.0000	11,800,000	11,947,785	11,956,584
COMMIT TO PUR FNMA SF MTG	3.5000	26,391,000	27,089,772	27,136,932
COMMIT TO PUR FNMA SF MTG	4.0000	20,400,000	21,190,500	21,226,360
CURATORS OF THE UNIV OF MISSOU	5.7920	90,000	128,628	124,367
DALLAS TX AREA RAPID TRANSIT S	5.0220	20,000	23,248	26,447
DALLAS-FORT WORTH TX INTERNATI	3.1440	10,000	10,000	9,897
DIST OF COLUMBIA WTR & SWR AUT	3.2070	25,000	25,000	25,002
DUTCHESS CNTY NY LOCAL DEV COR	4.1000	115,000	115,745	115,714
EAST BAY CA MUNI UTILITY DIST	5.8740	30,000	38,328	41,174
FEDERAL HOME LN BK CONS BD	3.0000	70,000	70,579	71,712
FEDERAL HOME LN BK CONS BD	1.7640	845,000	842,402	844,952
FEDERAL HOME LN BK CONS BD	1.7650	605,000	601,563	604,939
FEDERAL HOME LN MTG CORP	2.7500	145,000	145,666	150,597
FEDERAL HOME LN MTG CORP	6.2500	15,000	19,726	21,606
FEDERAL NATL MTG ASSN	1.6000	85,000	84,141	84,950
FEDERAL NATL MTG ASSN	2.1250	15,000	14,377	15,227
FEDERAL NATL MTG ASSN	2.5000	100,000	99,955	101,166
FEDERAL NATL MTG ASSN	2.8750	230,000	230,854	233,667
FEDERAL NATL MTG ASSN	6.6250	45,000	59,237	64,150
FEDERAL NATL MTG ASSN	7.1250	30,000	40,416	43,442
FEDERAL NATL MTG ASSN	7.2500	25,000	34,013	36,789
FHLMC POOL #G6-1606	4.5000	631,345	653,404	666,788
FHLMC MULTICLASS CT	1.3730	85,893	3,391	2,360
FHLMC MULTICLASS MT	1.1736	98,140	6,210	5,968
FHLMC MULTICLASS MT	0.2910	6,149,608	139,066	128,566
FHLMC MULTICLASS MTG	3.3890	888,000	924,234	932,716
FHLMC MULTICLASS MTG	0.8924	6,694,000	554,626	486,328
FHLMC MULTICLASS MTG 100 X1	0.6507	5,436,450	301,609	296,580
FHLMC MULTICLASS MTG 1512 X1	0.9120	1,135,232	107,027	104,757
FHLMC MULTICLASS MTG J22F A2	4.0940	891,000	927,185	955,613
FHLMC MULTICLASS MTG K009 A2	3.8080	43,557	43,706	43,781
FHLMC MULTICLASS MTG K013 A1	2.9020	87,569	87,680	87,645
FHLMC MULTICLASS MTG K016 A2	2.9676	235,656	236,888	238,513
FHLMC MULTICLASS MTG K019 A2	2.2720	875	880	879
FHLMC MULTICLASS MTG K024 A2	2.5730	405,000	409,497	411,096
FHLMC MULTICLASS MTG K025 A2	2.6820	33,000	33,516	33,554
FHLMC MULTICLASS MTG K025 X1	0.8198	336,488	9,237	6,690
FHLMC MULTICLASS MTG K026 A2	2.5100	20,000	20,236	20,277
FHLMC MULTICLASS MTG K028 A2	3.1110	691,380	713,017	712,533
FHLMC MULTICLASS MTG K028 X1	0.2761	3,161,260	32,247	22,555
FHLMC MULTICLASS MTG K029 A1	2.8390	24,987	25,203	25,279
FHLMC MULTICLASS MTG K029 A2	3.3200	55,000	57,009	57,052
FHLMC MULTICLASS MTG K030 A2	3.2500	1,246,165	1,289,704	1,290,621
FHLMC MULTICLASS MTG K031 A1	2.7780	59,354	59,524	59,971
FHLMC MULTICLASS MTG K031 A2	3.3000	33,660	34,048	34,978
FHLMC MULTICLASS MTG K032 A1	3.0160	13,668	13,721	13,899
FHLMC MULTICLASS MTG K032 A2	3.3100	25,740	26,037	26,776
FHLMC MULTICLASS MTG K033 A2	3.0600	213,000	219,604	220,044
FHLMC MULTICLASS MTG K034 A2	3.5310	111,375	113,438	116,823
FHLMC MULTICLASS MTG K036 A2	3.5270	310,000	322,920	325,774
FHLMC MULTICLASS MTG K041 A2	3.1710	480,000	496,870	502,506
FHLMC MULTICLASS MTG K042 A2	2.6700	59,355	60,269	60,814
FHLMC MULTICLASS MTG K046 A2	3.2050	400,000	417,611	419,827
FHLMC MULTICLASS MTG K048 A1	2.6890	79,080	80,319	80,175
FHLMC MULTICLASS MTG K048 A2	3.2840	665,000	678,214	701,329
FHLMC MULTICLASS MTG K049 A2	3.0100	824,000	843,657	858,099
FHLMC MULTICLASS MTG K050 A1	2.8020	333,381	331,600	338,958
FHLMC MULTICLASS MTG K050 A2	3.3340	173,000	175,478	182,985
FHLMC MULTICLASS MTG K051 A2	3.3080	106,970	108,284	113,116
FHLMC MULTICLASS MTG K052 A1	2.5980	1,394	1,381	1,416
FHLMC MULTICLASS MTG K053 X1	0.8878	4,306,954	211,646	195,718
FHLMC MULTICLASS MTG K058 A1	2.3400	160,848	156,428	162,252
FHLMC MULTICLASS MTG K058 A2	2.6530	37,000	38,590	37,913
FHLMC MULTICLASS MTG K060 A2	3.3000	63,459	63,653	67,443
FHLMC MULTICLASS MTG K061 A2	3.3470	172,820	184,343	184,099

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K062 X1	0.3069	6,575,108	145,485	131,089
FHLMC MULTICLASS MTG K063 A1	3.0450	276,738	276,417	286,131
FHLMC MULTICLASS MTG K064 X1	0.6067	6,122,955	257,457	234,870
FHLMC MULTICLASS MTG K066 A2	3.1170	165,000	166,870	173,579
FHLMC MULTICLASS MTG K066 X1	0.7516	151,493	7,598	7,334
FHLMC MULTICLASS MTG K067 A2	3.1940	175,000	174,132	185,025
FHLMC MULTICLASS MTG K068 A1	2.9520	36,552	36,577	37,612
FHLMC MULTICLASS MTG K068 X1	0.4349	7,865,447	251,279	231,872
FHLMC MULTICLASS MTG K069 A1	2.8920	25,875	25,553	26,614
FHLMC MULTICLASS MTG K069 AM	3.2480	225,000	236,359	237,858
FHLMC MULTICLASS MTG K070 A1	3.0260	136,562	135,785	141,267
FHLMC MULTICLASS MTG K071 A2	3.2860	39,000	39,095	41,466
FHLMC MULTICLASS MTG K072 A1	3.2520	466,144	467,829	487,888
FHLMC MULTICLASS MTG K073 AM	3.4500	188,100	188,993	201,587
FHLMC MULTICLASS MTG K074 A1	3.6000	135,274	137,978	143,602
FHLMC MULTICLASS MTG K074 X1	0.2907	4,661,036	113,882	108,094
FHLMC MULTICLASS MTG K076 A1	3.7250	482,566	498,221	518,415
FHLMC MULTICLASS MTG K076 A2	3.9000	657,000	657,960	725,969
FHLMC MULTICLASS MTG K077 A2	3.8500	191,000	204,747	210,351
FHLMC MULTICLASS MTG K078 A2	3.8540	19,700	21,996	21,708
FHLMC MULTICLASS MTG K078 AM	3.9200	126,000	141,321	138,935
FHLMC MULTICLASS MTG K079 A2	3.9260	134,000	149,641	148,521
FHLMC MULTICLASS MTG K080 A1	3.7360	554,015	559,394	594,882
FHLMC MULTICLASS MTG K080 A2	3.9260	586,000	658,027	649,489
FHLMC MULTICLASS MTG K081 A2	3.9000	418,000	457,583	462,709
FHLMC MULTICLASS MTG K082 A2	3.9200	240,000	266,155	266,128
FHLMC MULTICLASS MTG K083 A2	4.0500	106,000	113,698	118,574
FHLMC MULTICLASS MTG K085 A2	4.0600	316,000	354,859	353,463
FHLMC MULTICLASS MTG K092 A2	3.2980	130,000	140,250	138,758
FHLMC MULTICLASS MTG K095 X1	0.9485	2,297,343	181,486	169,736
FHLMC MULTICLASS MTG K103 A2	2.6510	1,238,000	1,275,021	1,262,468
FHLMC MULTICLASS MTG K152 A1	2.8300	1,310,428	1,286,677	1,350,127
FHLMC MULTICLASS MTG K153 A2	3.2940	120,000	130,730	127,761
FHLMC MULTICLASS MTG K154 A1	3.1760	509,182	509,465	532,576
FHLMC MULTICLASS MTG K155 A1	3.7500	397,870	412,271	425,838
FHLMC MULTICLASS MTG K156 A2	3.7000	247,500	249,323	269,576
FHLMC MULTICLASS MTG K157 A2	3.9900	410,000	459,992	460,815
FHLMC MULTICLASS MTG K159 A1	3.9500	494,835	510,827	540,058
FHLMC MULTICLASS MTG K713 A2	2.3130	20,440	20,398	20,414
FHLMC MULTICLASS MTG K719 A1	2.5300	9,955	9,889	9,990
FHLMC MULTICLASS MTG K724 A1	2.7760	86,419	86,086	87,327
FHLMC MULTICLASS MTG K725 A2	3.0020	107,000	110,261	110,510
FHLMC MULTICLASS MTG K727 A2	2.9460	21,285	21,256	21,934
FHLMC MULTICLASS MTG K727 AM	3.0370	198,000	199,058	204,893
FHLMC MULTICLASS MTG K728 X1	0.4137	6,401,281	129,633	105,832
FHLMC MULTICLASS MTG K729 A1	2.9510	0	0	0
FHLMC MULTICLASS MTG K730 A2	3.5900	198,000	202,168	209,990
FHLMC MULTICLASS MTG K731 A1	3.4810	57,370	58,347	59,116
FHLMC MULTICLASS MTG K732 A2	3.7000	101,000	109,307	107,875
FHLMC MULTICLASS MTG K734 A2	3.2080	107,000	112,233	112,526
FHLMC MULTICLASS MTG KBX1 A1	2.9200	614,420	612,393	635,913
FHLMC MULTICLASS MTG KC02 A2	3.3700	296,010	297,977	308,340
FHLMC MULTICLASS MTG KG01 A10	2.9390	267,000	274,636	277,093
FHLMC MULTICLASS MTG KGX1 X	0.0925	11,162,000	106,725	103,250
FHLMC MULTICLASS MTG KHG1 A2	3.3410	717,750	727,419	756,427
FHLMC MULTICLASS MTG KHG1 A4	3.3410	426,294	426,825	449,842
FHLMC MULTICLASS MTG KIR2 A1	2.7480	42,167	41,785	43,054
FHLMC MULTICLASS MTG KIR3 X	0.0736	7,100,000	58,504	54,997
FHLMC MULTICLASS MTG KJ18 A2	3.0650	59,045	59,451	60,317
FHLMC MULTICLASS MTG KL4F A2AS	3.6830	591,000	601,348	626,209
FHLMC MULTICLASS MTG KW03 A2	3.0190	50,000	48,730	51,995
FHLMC MULTICLASS MTG KW06 A1	3.8000	539,225	559,749	572,395
FHLMC MULTICLASS MTG KW06 A2	3.8000	198,000	203,804	214,951
FHLMC MULTICLASS MTG KW07 A1	3.6000	790,857	807,751	843,520
FHLMC MULTICLASS MTG KW10 A2	2.6910	100,000	103,071	101,472
FNMA POOL #0259512	6.0000	119,815	128,146	131,984
FNMA POOL #0259576	6.0000	134,733	144,089	148,460
FNMA POOL #0382294	7.0500	1,127,704	1,126,740	1,127,389
FNMA POOL #0874303	5.9000	945,527	997,236	1,006,188
FNMA POOL #0874598	5.8200	1,011,611	1,074,175	1,088,391
FNMA POOL #0957026	5.7000	774,371	825,538	840,022
FNMA POOL #0957414	6.3700	1,087,066	1,195,328	1,219,657
FNMA POOL #0AN9603	3.6300	123,000	127,867	132,992
FNMA POOL #0BD7165	4.0000	304,757	310,664	320,615
FNMA POOL #0CA2204	4.5000	619,228	641,280	654,162
FNMA POOL #0MA3027	4.0000	305,463	311,378	320,870
FNMA POOL #0MA3522	4.5000	606,884	628,141	640,269
FNMA GTD REMIC P/T 10-M7 A2	3.6550	6,753	6,778	6,794
FNMA GTD REMIC P/T 11-M1 A3	3.7630	193,254	195,306	196,074
FNMA GTD REMIC P/T 11-M2 A3	3.7640	56,740	57,239	57,748
FNMA GTD REMIC P/T 11-M4 A2	3.7260	113,440	114,793	115,408
FNMA GTD REMIC P/T 12-M12 2A	2.7770	133,352	133,582	134,921
FNMA GTD REMIC P/T 12-M5 A2	2.7150	808,558	805,748	817,518
FNMA GTD REMIC P/T 12-M9 A2	2.4820	23,928	24,086	24,068
FNMA GTD REMIC P/T 14-M6 A2	2.6790	60,496	60,348	60,871

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 14-M7 1A	3.3750	222,962	225,971	232,682
FNMA GTD REMIC P/T 15-M1 A2	2.5320	11,314	11,083	11,496
FNMA GTD REMIC P/T 15-M6 A1	2.9332	8,947	9,022	8,938
FNMA GTD REMIC P/T 16-M10 AV1	2.3500	74,945	73,338	75,867
FNMA GTD REMIC P/T 16-M11 A2	2.3690	28,000	28,591	28,209
FNMA GTD REMIC P/T 16-M6 A2	2.4880	15,000	14,480	15,183
FNMA GTD REMIC P/T 16-M7 A2	2.3841	118,800	113,585	119,416
FNMA GTD REMIC P/T 17-M1 A1	2.4970	212,186	210,266	214,381
FNMA GTD REMIC P/T 17-M1 A2	2.4970	800,000	813,022	806,455
FNMA GTD REMIC P/T 17-M10 AV2	2.6460	297,000	299,722	302,067
FNMA GTD REMIC P/T 17-M11 A2	2.9800	99,000	95,483	103,035
FNMA GTD REMIC P/T 17-M12 A1	2.8150	58,103	59,213	59,271
FNMA GTD REMIC P/T 17-M12 A2	3.1810	160,000	159,712	167,503
FNMA GTD REMIC P/T 17-M15 AV2	2.7190	198,000	194,997	201,370
FNMA GTD REMIC P/T 17-M3 A2	2.5660	32,000	30,816	32,371
FNMA GTD REMIC P/T 17-M3 AV1	2.6040	58,135	58,054	58,524
FNMA GTD REMIC P/T 17-M5 A2	3.2970	101,000	106,303	106,266
FNMA GTD REMIC P/T 17-M7 A1	2.5100	347,222	345,059	353,011
FNMA GTD REMIC P/T 17-M8 A2	3.0610	316,000	337,716	329,637
FNMA GTD REMIC P/T 18-M1 A2	3.0850	17,000	16,814	17,713
FNMA GTD REMIC P/T 18-M10 A1	3.4970	1,224,723	1,290,368	1,303,402
FNMA GTD REMIC P/T 18-M12 A1	3.5400	129,694	135,314	140,146
FNMA GTD REMIC P/T 18-M14 A2	3.6970	2,405,314	2,606,476	2,605,333
FNMA GTD REMIC P/T 18-M15 A1	3.2500	501,981	509,014	526,007
FNMA GTD REMIC P/T 18-M2 A1	2.8990	243,056	243,567	249,068
FNMA GTD REMIC P/T 18-M4 A2	3.1460	405,900	396,768	424,737
FNMA GTD REMIC P/T 18-M7 A1	3.1500	467,955	470,258	490,706
FNMA GTD REMIC P/T 18-M8 RL	3.4970	273,000	279,939	291,657
FNMA GTD REMIC P/T 19-M1 A2	3.6730	1,360,000	1,403,016	1,470,607
FNMA GTD REMIC P/T 19-M10 A1	2.0000	1,002,886	989,766	988,984
FNMA GTD REMIC P/T 19-M22 A2	2.5220	494,000	503,705	495,139
FNMA GTD REMIC P/T 19-M4 A2	3.6300	121,000	136,387	131,481
FNMA GTD REMIC P/T 19-M5 A2	3.2730	880,000	892,396	932,101
FNMA GTD REMIC P/T 19-M9 A2	2.9660	396,000	415,565	409,558
FNMA GTD REMIC P/T 2013-M14 A2	3.3290	28,822	30,240	30,105
FNMA GTD REMIC P/T 2014-M2 A2	3.5130	133,121	137,042	139,457
GNMA GTD REMIC P/T 12-123 IO	0.7821	579,744	28,540	26,526
GNMA GTD REMIC P/T 12-147 AK	2.5998	64,009	63,691	64,937
GNMA GTD REMIC P/T 13-105 IO	0.4479	1,762,611	33,733	27,115
GNMA GTD REMIC P/T 13-21 IO	0.4915	2,553,800	89,167	76,054
GNMA GTD REMIC P/T 14-135 AG	2.4000	214,562	208,667	213,899
GNMA GTD REMIC P/T 14-70 BE	3.4000	680,247	690,265	693,715
GNMA GTD REMIC P/T 15-78 AC	3.0000	128,298	128,216	129,346
GNMA GTD REMIC P/T 16-125 IO	0.9855	304,950	23,935	21,470
GNMA GTD REMIC P/T 16-165 IO	0.9644	3,609,159	289,309	274,308
GNMA GTD REMIC P/T 16-36 IO	0.8991	452,728	31,202	30,074
GNMA GTD REMIC P/T 16-67 IO	1.1362	777,413	62,397	57,101
GNMA GTD REMIC P/T 16-98 VA	2.1000	146,858	134,664	144,074
GNMA GTD REMIC P/T 17-127 IO	0.7173	2,354,717	168,877	142,814
GNMA GTD REMIC P/T 17-171 IO	0.6966	1,923,859	121,593	117,710
GNMA GTD REMIC P/T 17-181 VA	2.5000	330,715	314,129	328,465
GNMA GTD REMIC P/T 17-190 AD	2.6000	94,641	89,434	94,396
GNMA GTD REMIC P/T 18-123 V	3.1000	171,176	171,978	178,386
GNMA GTD REMIC P/T 18-143 V	3.1000	226,896	227,767	236,322
GNMA GTD REMIC P/T 18-170 V	3.2500	42,111	42,237	43,402
GNMA GTD REMIC P/T 18-25 V	2.6000	151,669	145,659	153,708
GNMA GTD REMIC P/T 18-99 V	3.1000	200,286	196,058	212,624
GNMA GTD REMIC P/T 19-147 V	2.0000	117,000	112,586	111,227
GNMA GTD REMIC P/T 19-53 V	2.7500	263,107	268,442	267,121
GNMA GTD REMIC P/T 19-7 V	3.0000	100,539	100,673	103,951
GNMA II POOL #0MA5529	4.5000	523,275	541,499	550,440
HOUSTON TX CMNTY CLG REVENUE	3.0700	80,000	81,350	81,322
ILLINOIS ST	7.3500	100,000	110,452	121,380
LOS ANGELES CA CMNTY CLG DIST	6.7500	20,000	28,770	32,835
LOS ANGELES CA DEPT WTR & PWR	5.7160	20,000	24,512	26,909
LOS ANGELES CA UNIF SCH DIST	5.7500	50,000	58,733	64,031
MASSACHUSETTS ST	2.9000	25,000	25,000	23,597
MASSACHUSETTS ST SCH BLDG AUTH	5.7150	30,000	36,523	39,603
MASSACHUSETTS ST TRANSPRTN FUN	5.7310	10,000	12,132	13,058
MET TRANSPRTN AUTH NY REVENUE	6.8140	20,000	26,384	28,402
MIAMI-DADE CNTY FL WTR & SWR R	3.4900	10,000	10,000	10,035
MICHIGAN ST FIN AUTH REVENUE	3.3840	120,000	120,000	119,731
NEW JERSEY ST ECON DEV AUTH LE	7.4250	90,000	107,518	112,836
NEW JERSEY ST TRANSPRTN TRUST	6.1040	30,000	30,506	31,168
NEW JERSEY ST TURNPIKE AUTH	7.1020	80,000	108,481	122,003
NEW YORK CITY NY MUNI WTR FIN	5.9520	40,000	51,584	57,682
NEW YORK CITY NY TRANSITIONAL	5.5080	30,000	35,037	38,059
NEW YORK CITY NY TRANSITIONAL	5.5720	10,000	11,670	12,627
NEW YORK ST DORM AUTH ST PERSO	5.6280	20,000	23,624	24,604
NEW YORK ST THRUWAY AUTH	3.5000	5,000	5,000	4,981
NORTH CAROLINA ST UNIV AT RALE	4.0000	85,000	96,997	94,914
OHIO ST	4.9220	85,000	96,099	95,858
OHIO ST WTR DEV AUTH WTR POLL	4.8790	60,000	65,644	70,025
OREGON ST DEPT OF TRANSPRTN HI	5.8340	30,000	36,950	39,975
PHILADELPHIA PA AUTH FOR INDL	3.9640	175,000	175,114	184,678

	Coupon	Units	Cost	Market Value
PORT AUTH OF NEW YORK & NEW JE	4.4580	20,000	20,346	24,512
PORT AUTH OF NEW YORK & NEW JE	5.6470	130,000	157,510	173,531
PORT AUTH OF NEW YORK & NEW JE	3.2870	20,000	20,000	19,018
POSTAL SQUARE LP	8.9500	5,298	5,751	5,831
RIVER CITY INC KY PKG AUTH REV	2.7500	70,000	71,568	71,577
RUTGERS NJ ST UNIV	3.2700	5,000	5,000	4,948
SAN ANTONIO TX ELEC & GAS REVE	5.8080	20,000	25,205	27,504
SAN DIEGO CNTY CA REGL TRANSPR	5.9110	15,000	19,819	21,651
SAN FRANCISCO CITY & CNTY CA P	6.0000	30,000	36,653	38,944
SANTA CLARA VLY CA TRANSPRTN A	5.8760	20,000	23,350	24,460
SOUTH CAROLINA ST PUBLIC SVC A	6.4540	10,000	12,635	14,706
SOUTH CAROLINA ST PUBLIC SVC A	4.1220	187,000	185,520	199,972
TEXAS ST	4.6810	10,000	11,182	12,242
TEXAS ST TECH UNIV REVENUES	2.9390	70,000	72,786	72,506
TEXAS ST TRANSPRTN COMMISSIONS	5.1780	20,000	22,520	24,077
U S TREASURY BOND	2.2500	10,614,000	10,388,637	10,326,743
U S TREASURY BOND	2.5000	4,981,000	4,532,081	5,097,785
U S TREASURY BOND	2.7500	630,000	637,307	673,956
U S TREASURY BOND	2.8750	1,682,000	1,653,436	1,840,879
U S TREASURY BOND	3.0000	2,390,000	2,389,233	2,684,377
U S TREASURY BOND	3.1250	2,678,000	2,730,191	3,068,458
U S TREASURY BOND	3.3750	965,000	1,026,139	1,144,430
U S TREASURY BOND	3.5000	370,000	403,415	444,130
U S TREASURY BOND	3.6250	225,000	248,389	276,486
U S TREASURY BOND	3.7500	30,000	33,776	37,593
U S TREASURY BOND	3.8750	340,000	388,740	429,263
U S TREASURY BOND	4.3750	1,508,000	1,851,702	2,027,001
U S TREASURY BOND	4.5000	554,000	712,612	742,289
U S TREASURY BOND	4.6250	30,000	37,741	41,543
U S TREASURY BOND	5.0000	450,000	589,188	637,787
U S TREASURY NOTE	1.1250	930,000	926,600	928,470
U S TREASURY NOTE	1.3750	757,000	754,138	756,340
U S TREASURY NOTE	1.6250	11,191,000	10,939,769	10,919,524
U S TREASURY NOTE	1.7500	4,452,000	4,424,257	4,388,350
U S TREASURY NOTE	1.8750	295,000	294,019	295,357
U S TREASURY NOTE	2.0000	555,000	555,690	558,068
U S TREASURY NOTE	2.1250	3,600,000	3,684,901	3,674,250
U S TREASURY NOTE	2.2500	11,605,000	11,931,830	11,909,424
U S TREASURY NOTE	2.5000	135,000	138,427	139,688
U S TREASURY NOTE	2.6250	200,000	200,110	201,203
U S TREASURY NOTE	2.7500	430,000	456,641	458,437
UNIV OF CALIFORNIA CA REVENUES	5.9460	20,000	24,737	26,809
UNIV OF CALIFORNIA CA REVENUES	4.8580	10,000	12,604	12,328
UNIV OF CALIFORNIA CA RGTS MED	6.5480	185,000	242,958	267,134
UNIV OF VIRGINIA VA UNIV REVEN	3.2270	10,000	10,000	9,272
US TREAS-CPI INFLAT	0.2500	3,923,361	3,959,329	3,961,433
US TREAS-CPI INFLAT	0.5000	187,780	180,273	192,632
US TREAS-CPI INFLAT	0.7500	2,126,032	2,086,292	2,236,628
US TREAS-CPI INFLAT	1.0000	2,249,764	2,515,549	2,499,818
US TREAS-CPI INFLAT	0.1250	1,187,567	1,179,801	1,186,135
US TREAS-CPI INFLAT	0.3750	735,043	703,280	746,196
Total of U.S. Government & Federal Agency Obligations			194,586,609	197,636,177

Domestic Corporate & Other Bonds

ABBOTT LABORATORIES	3.4000	110,000	111,471	115,652
ABBVIE INC	2.3000	25,000	25,124	25,092
ABBVIE INC	2.9000	50,000	50,868	51,031
ABBVIE INC	3.2000	40,000	39,551	41,045
ABBVIE INC 144A	2.3000	235,000	234,778	236,188
ABBVIE INC 144A	2.6000	505,000	504,560	509,086
ABBVIE INC 144A	2.9500	330,000	330,340	335,994
ABBVIE INC 144A	3.2000	75,000	76,601	76,302
ABBVIE INC 144A	4.0500	75,000	74,736	78,829
ABBVIE INC 144A	4.2500	130,000	132,861	138,036
ABC SUPPLY 10/19 COV-LITE TL	0.0000	159,186	157,238	159,883
ACADIA HEALTHCARE CO INC	5.6250	340,000	326,051	345,525
ACADIA HEALTHCARE CO INC	6.5000	105,000	101,948	108,806
ACCO BRANDS CORP 144A	5.2500	290,000	263,803	301,963
ACE SECURITIES CORP HOM HE3 M4	2.7370	300,000	266,492	294,959
ACRISURE LLC / ACRISURE F 144A	8.1250	130,000	137,738	141,375
ACRISURE LLC / ACRISURE F 144A	10.1250	155,000	157,265	167,013
ACTIVISION BLIZZARD INC	2.3000	70,000	68,833	70,368
ACTIVISION BLIZZARD INC	2.6000	170,000	166,324	172,053
ADIANT 5/19 COV-LITE TLB	0.0000	105,000	103,100	105,499
AEP TEXAS INC	4.1500	45,000	44,939	49,947
AEP TRANSMISSION CO LLC	3.1000	40,000	38,800	41,454
AES CORP/VA	4.5000	135,000	132,374	138,375
AES CORP/VA	5.5000	65,000	64,331	66,300
AES CORP/VA	6.0000	235,000	237,961	250,275
AETNA INC	2.8000	120,000	116,125	121,950
AGILENT TECHNOLOGIES INC	2.7500	134,000	133,008	133,048
AIR LEASE CORP	2.1250	330,000	329,825	329,981

	Coupon	Units	Cost	Market Value
AIR LEASE CORP	2.6250	40,000	38,480	40,465
AIR LEASE CORP	3.0000	130,000	123,632	133,172
AIR LEASE CORP	3.5000	40,000	39,564	41,108
AIR LEASE CORP	3.6250	35,000	36,386	36,300
AIR LEASE CORP	3.8750	90,000	88,871	94,841
ALABAMA POWER CO	2.8000	25,000	24,003	25,547
ALABAMA POWER CO	3.4500	70,000	69,768	71,821
ALABAMA POWER CO	5.2000	20,000	21,558	24,463
ALBERTSONS COS INC / SAFE 144A	4.6250	250,000	250,004	249,700
ALBERTSONS COS INC / SAFE 144A	5.8750	200,000	200,000	212,500
ALBERTSONS COS INC / SAFEWAY I	5.7500	65,000	59,123	67,275
ALEXANDRIA REAL ESTATE EQUITIE	3.9000	340,000	341,604	357,204
ALEXANDRIA REAL ESTATE EQUITIE	4.0000	459,000	463,297	489,072
ALLEGHANY CORP	4.9000	10,000	9,769	11,646
ALLEGION US HOLDING CO INC	3.2000	120,000	114,262	123,419
ALLEGION US HOLDING CO INC	3.5500	160,000	149,764	164,139
ALLERGAN FINANCE LLC	3.2500	60,000	59,004	61,329
ALLERGAN INC/UNITED STATES	2.8000	100,000	100,783	100,792
ALLIED UNIVERSAL HOLDCO L 144A	6.6250	140,000	142,852	150,458
ALLISON TRANSMISSION INC 144A	5.0000	315,000	304,334	322,481
ALLY FINANCIAL INC	8.0000	90,000	99,403	124,929
ALPHABET INC	1.9980	150,000	137,965	149,255
ALTERNATIVE LOAN TRUST 27 2A1	3.4953	73,389	66,268	66,158
ALTERNATIVE LOAN TRUST OA1 2A1	1.8644	73,867	57,916	68,280
AMAZON.COM INC	4.2500	65,000	74,436	79,295
AMAZON.COM INC	4.8000	20,000	21,355	25,239
AMEREN ILLINOIS CO	3.2500	20,000	19,901	20,254
AMEREN ILLINOIS CO	4.5000	45,000	47,537	54,833
AMERICAN AIRLINES 2016-2 CLASS	3.2000	68,360	64,578	70,302
AMERICAN AIRLINES 2016-3 CLASS	3.2500	104,619	99,963	107,186
AMERICAN AIRLINES 2017-1 CLASS	3.6500	83,244	81,999	87,737
AMERICAN BUILDERS & CONTR 144A	5.8750	180,000	171,595	191,250
AMERICAN CREDIT ACCEP 4 A 144A	2.1800	86,947	86,946	86,938
AMERICAN CREDIT ACCEP 4 B 144A	2.4300	115,000	114,988	114,947
AMERICAN EXPRESS CO	2.5000	90,000	87,702	91,075
AMERICAN EXPRESS CO	2.7500	100,000	99,903	101,833
AMERICAN EXPRESS CO	3.7000	230,000	231,345	237,028
AMERICAN EXPRESS CREDIT CORP	2.2500	115,000	113,567	115,554
AMERICAN EXPRESS CREDIT CORP	2.6055	245,000	244,578	247,051
AMERICAN HOME MORTGAGE 3 2A11	3.1795	1,922,950	1,685,640	1,711,128
AMERICAN HONDA FINANCE CORP	1.6500	420,000	410,557	419,031
AMERICAN HONDA FINANCE CORP	2.0500	240,000	239,917	240,919
AMERICAN HONDA FINANCE CORP	2.1500	50,000	49,987	50,039
AMERICAN HONDA FINANCE CORP	2.9000	75,000	77,077	77,329
AMERICAN INTERNATIONAL GROUP I	3.7500	75,000	79,873	80,276
AMERICAN INTERNATIONAL GROUP I	4.7500	50,000	57,766	60,291
AMERICAN INTERNATIONAL GROUP I	4.8750	100,000	103,585	106,762
AMERICAN TOWER CORP	2.2500	200,000	200,158	200,650
AMERICAN TOWER CORP	2.7500	170,000	169,730	169,815
AMERICAN TOWER CORP	2.8000	688,000	688,433	689,981
AMERICAN TOWER CORP	3.3750	620,000	605,377	643,426
AMERICAN TOWER CORP	3.5500	210,000	198,290	220,172
AMERICAN TOWER CORP	3.6000	300,000	285,985	315,209
AMERICAN TOWER CORP	3.7000	63,000	62,054	62,789
AMERICAN TOWER CORP	3.9500	50,000	53,653	53,780
AMERICAN TRANSMISSION SYS 144A	5.0000	75,000	80,000	94,134
AMERICAN UNIVERSITY/THE	3.6720	32,000	31,999	34,322
AMERICAN WATER CAPITAL CORP	2.9500	30,000	28,512	30,667
AMERICAN WATER CAPITAL CORP	4.1500	50,000	49,739	56,642
AMERIGAS PARTNERS LP / AMERIGA	5.6250	275,000	262,311	297,000
AMERIPRISE FINANCIAL INC	3.0000	125,000	124,750	127,865
AMERIPRISE FINANCIAL INC	3.7000	60,000	63,961	64,096
AMGEN INC	2.6000	400,000	367,674	405,252
AMGEN INC	2.6500	100,000	98,400	101,498
AMGEN INC	3.2000	105,000	99,035	110,662
AMGEN INC	3.8750	60,000	60,501	61,894
AMPHENOL CORP	2.8000	90,000	88,677	89,160
AMSTED INDUSTRIES INC 144A	4.6250	165,000	164,999	166,193
AMWINS GROUP INC 144A	7.7500	95,000	101,291	104,987
ANHEUSER-BUSCH INBEV WORLDWIDE	4.6000	50,000	58,420	57,220
ANHEUSER-BUSCH INBEV WORLDWIDE	4.7500	715,000	826,126	828,806
ANHEUSER-BUSCH INBEV WORLDWIDE	5.5500	100,000	130,977	129,932
ANTHEM INC	2.9500	60,000	58,876	61,384
APPALACHIAN POWER CO	4.5000	85,000	84,426	98,444
APPLE INC	2.0500	115,000	114,813	114,186
APPLE INC	2.9500	40,000	39,710	38,784
ARAMARK SERVICES INC	5.1250	55,000	54,549	56,441
ARAMARK SERVICES INC 144A	5.0000	70,000	72,019	73,763
ARCHROCK PARTNERS LP / AR 144A	6.2500	55,000	55,001	56,650
ARCHROCK PARTNERS LP / AR 144A	6.8750	140,000	140,004	148,050
ARES CAPITAL CORP	3.5000	130,000	125,019	131,957
ARES CAPITAL CORP	4.2000	200,000	199,655	209,439
ARES CAPITAL CORP	4.2500	300,000	287,690	313,482
ARIZONA PUBLIC SERVICE CO	3.5000	10,000	9,994	10,085
ARIZONA PUBLIC SERVICE CO	4.5000	30,000	30,566	34,448

	Coupon	Units	Cost	Market Value
ARROW ELECTRONICS INC	3.2500	230,000	216,668	236,511
ASCENT RESOURCES UTICA HO 144A	7.0000	130,000	118,844	103,675
ASGN INC 144A	4.6250	120,000	120,197	123,346
ASHTEAD CAPITAL INC 144A	4.2500	120,000	120,000	122,550
AT&T INC	0.2500	345,000	379,378	379,194
AT&T INC	3.0000	140,000	137,734	143,017
AT&T INC	3.4000	150,000	142,472	157,091
AT&T INC	3.5500	130,000	132,108	136,723
AT&T INC	3.6000	100,000	99,571	105,855
AT&T INC	3.8000	250,000	247,936	265,339
AT&T INC	3.9500	290,000	284,535	310,851
AT&T INC	4.1250	90,000	90,134	97,554
AT&T INC	4.3000	462,000	450,483	506,392
AT&T INC	4.3500	320,000	318,367	355,182
AT&T INC	4.4500	90,000	91,222	97,565
AT&T INC	4.5000	490,000	466,103	541,732
AT&T INC	4.7500	158,000	177,536	178,815
AT&T INC	4.8000	60,000	67,262	68,460
AT&T INC	4.8500	230,000	223,520	264,273
AT&T INC	5.2500	50,000	55,477	59,739
AT&T INC	5.3000	30,000	36,668	36,780
AT&T INC	5.4500	60,000	58,628	74,536
AT&T INC	2.7813	120,000	119,603	121,142
AT&T INC	2.6569	190,000	188,407	191,128
ATMOS ENERGY CORP	4.1250	30,000	28,964	33,806
AUTODESK INC	3.1250	360,000	359,552	361,160
AUTOZONE INC	3.7500	254,000	256,843	269,046
AVALONBAY COMMUNITIES INC	3.4500	170,000	167,587	179,699
AVALONBAY COMMUNITIES INC	3.5000	70,000	74,201	73,977
AVANGRID INC	3.1500	380,000	368,752	392,328
AVANGRID INC	3.8000	25,000	24,967	26,530
AVIATION CAPITAL GROUP LL 144A	4.1250	780,000	796,773	815,646
AVIATION CAPITAL GROUP LL 144A	4.3750	800,000	833,418	843,072
AVIATION CAPITAL GROUP LL 144A	7.1250	60,000	61,391	62,265
AVIS BUDGET CAR RENTAL LLC / A	5.5000	174,000	169,237	177,045
AXALTA COATING SYSTEMS LL 144A	4.8750	150,000	143,033	155,250
B&G FOODS INC	5.2500	210,000	202,764	215,949
BAKER HUGHES A GE CO LLC / BAK	3.1380	25,000	25,000	25,743
BALTIMORE GAS & ELECTRIC CO	2.4000	50,000	49,978	49,644
BALTIMORE GAS & ELECTRIC CO	3.2000	40,000	39,651	39,205
BALTIMORE GAS & ELECTRIC CO	6.3500	20,000	23,991	27,852
BANK OF AMERICA CORP	3.3000	340,000	350,748	351,520
BANK OF AMERICA CORP	3.5000	250,000	241,728	265,888
BANK OF AMERICA CORP	3.9500	110,000	107,069	117,475
BANK OF AMERICA CORP	3.9700	100,000	106,535	108,977
BANK OF AMERICA CORP	4.0000	130,000	130,599	139,241
BANK OF AMERICA CORP	4.1000	560,000	566,047	597,348
BANK OF AMERICA CORP	4.2000	290,000	288,014	311,406
BANK OF AMERICA CORP	4.4500	30,000	29,701	32,949
BANK OF AMERICA CORP	5.7000	30,000	32,356	32,196
BANK OF AMERICA CORP	5.8750	30,000	34,704	42,625
BANK OF AMERICA CORP	2.5030	70,000	68,052	70,681
BANK OF AMERICA CORP	3.1240	180,000	179,355	183,517
BANK OF AMERICA CORP	3.7050	1,000	963	1,069
BANK OF AMERICA CORP	2.8810	150,000	146,794	152,524
BANK OF AMERICA CORP	2.3280	190,000	190,342	190,541
BANK OF AMERICA CORP	3.4190	150,000	146,229	157,522
BANK OF AMERICA CORP	3.4990	120,000	120,018	122,411
BANK OF AMERICA CORP	3.8640	150,000	149,704	157,857
BANK OF AMERICA CORP	4.3300	70,000	70,000	84,389
BANK OF AMERICA CORP	3.9740	75,000	79,994	82,340
BANK OF AMERICA CORP	3.1940	225,000	229,506	232,781
BANK OF AMERICA CORP	2.7380	100,000	100,125	100,728
BANK OF AMERICA CORP	4.0780	100,000	100,000	113,431
BANK OF AMERICA CORP	2.4560	1,715,000	1,715,000	1,726,474
BANK OF AMERICA CORP	2.9360	250,000	249,250	252,761
BANK OF AMERICA CORP REGS	2.5000	365,000	422,703	416,170
BANK OF NEW YORK MELLON CORP/T	2.4500	470,000	467,372	472,288
BANK OF NEW YORK MELLON CORP/T	2.9855	270,000	270,057	274,709
BAUSCH HEALTH AMERICAS IN 144A	9.2500	120,000	120,026	137,832
BAXTER INTERNATIONAL INC	2.6000	70,000	64,602	70,639
BAYER US FINANCE II LLC 144A	3.5000	210,000	209,098	213,831
BAYER US FINANCE II LLC 144A	4.2500	365,000	356,466	393,926
BAYER US FINANCE II LLC 144A	2.5766	550,000	541,718	551,735
BAYVIEW KOITERE FU RN3 A1 144A	3.9671	156,844	156,844	156,917
BAYVIEW OPPORTUNI SBR1 A1 144A	3.4748	536,543	536,543	536,505
BAYVIEW OPPORTUNIT RN2 A1 144A	3.9671	381,113	382,991	381,505
BBVA USA	2.8750	345,000	334,513	349,931
BEAR STEARNS ALT-A TRUST 2 2A3	3.9228	138,231	131,280	134,848
BECTON DICKINSON AND CO	2.8940	50,000	48,865	50,833
BECTON DICKINSON AND CO	2.4040	50,000	49,764	50,053
BERKSHIRE HATHAWAY ENERGY CO	2.3750	800,000	794,351	804,276
BERKSHIRE HATHAWAY ENERGY CO	6.1250	138,000	182,672	189,571
BERKSHIRE HATHAWAY FINANCE COR	3.0000	70,000	69,886	71,918
BERKSHIRE HATHAWAY INC	1.1250	125,000	140,911	148,273

	Coupon	Units	Cost	Market Value
BERKSHIRE HATHAWAY INC	4.5000	95,000	99,090	115,212
BERRY GLOBAL INC	5.5000	225,000	224,200	227,531
BERRY GLOBAL INC 144A	5.6250	40,000	41,663	42,900
BERRY PETROLEUM CO LLC 144A	7.0000	170,000	154,824	157,463
BGC PARTNERS INC	5.3750	290,000	293,385	310,183
BLACK HILLS CORP	4.3500	30,000	30,066	33,303
BLACKROCK INC	3.2500	700,000	694,657	751,556
BMC EAST LLC 144A	5.5000	95,000	89,543	98,800
BMW US CAPITAL LLC 144A	1.8500	145,000	141,161	144,693
BOSTON GAS CO 144A	3.0010	80,000	80,000	81,911
BOSTON SCIENTIFIC CORP	3.3750	170,000	169,223	175,569
BOSTON SCIENTIFIC CORP	3.4500	90,000	89,955	94,172
BOSTON SCIENTIFIC CORP	3.7500	200,000	199,509	214,386
BOSTON SCIENTIFIC CORP	3.8500	107,000	105,510	114,963
BP CAPITAL MARKETS AMERICA INC	2.7500	75,000	76,633	76,733
BP CAPITAL MARKETS AMERICA INC	3.1190	35,000	36,655	36,575
BP CAPITAL MARKETS AMERICA INC	2.5200	110,000	107,311	111,453
BRISTOL-MYERS SQUIBB CO 144A	2.2500	190,000	191,412	191,188
BRISTOL-MYERS SQUIBB CO 144A	3.2000	200,000	199,504	210,124
BRISTOL-MYERS SQUIBB CO 144A	3.4500	15,000	16,207	16,054
BRISTOL-MYERS SQUIBB CO 144A	4.1250	40,000	39,868	46,170
BRISTOL-MYERS SQUIBB CO 144A	4.5500	31,000	38,370	37,985
BRISTOL-MYERS SQUIBB CO 144A	5.0000	19,000	25,020	24,373
BRIXMOR OPERATING PARTNERSHIP	3.8500	260,000	252,596	273,098
BROADCOM CORP / BROADCOM CAYMA	2.6500	340,000	325,988	341,937
BROADCOM CORP / BROADCOM CAYMA	3.0000	100,000	100,594	101,479
BROADCOM CORP / BROADCOM CAYMA	3.1250	920,000	905,088	931,212
BROADCOM CORP / BROADCOM CAYMA	3.5000	180,000	175,251	181,132
BROADCOM CORP / BROADCOM CAYMA	3.8750	50,000	45,903	51,938
BROADCOM INC 144A	4.7500	414,000	429,246	452,702
BROOKFIELD PROPERTY REIT 144A	5.7500	200,000	203,069	211,000
BUILDERS FIRSTSOURCE INC 144A	5.6250	60,000	56,304	62,400
BUILDERS FIRSTSOURCE INC 144A	6.7500	90,000	91,458	98,663
BURLINGTON NORTHERN SANTA FE L	3.4000	70,000	74,222	74,044
BURLINGTON NORTHERN SANTA FE L	4.5500	50,000	52,086	59,628
BURLINGTON NORTHERN SANTA FE L	5.4000	70,000	78,961	90,578
BWAY 3/17 TLB	0.0000	282,830	278,973	281,594
BX COMMERCIAL MORTG IND B 144A	2.5763	280,826	259,547	280,658
BX COMMERCIAL MORTG IND C 144A	2.7763	175,026	175,533	174,921
CA INC	3.6000	40,000	39,298	40,925
CA INC	4.7000	60,000	57,209	65,396
CALIFORNIA INSTITUTE OF TECHNO	4.7000	30,000	31,728	36,680
CALLON PETROLEUM CO	6.1250	75,000	75,215	76,421
CALLON PETROLEUM CO	6.3750	175,000	164,015	177,556
CALPINE CORP 144A	4.5000	245,000	245,001	247,173
CALPINE CORP 144A	5.1250	75,000	75,000	76,553
CALPINE CORP 144A	5.2500	95,000	97,473	98,919
CAMDEN PROPERTY TRUST	3.1500	420,000	434,114	437,492
CAMPBELL SOUP CO	3.8000	70,000	67,443	68,661
CAMPBELL SOUP CO	4.8000	30,000	33,062	34,750
CAMPBELL SOUP CO	2.3936	370,000	368,904	370,110
CANTOR FITZGERALD LP 144A	6.5000	310,000	323,582	335,369
CAPITAL ONE FINANCIAL CORP	3.7500	35,000	36,999	37,335
CAPITAL ONE FINANCIAL CORP	4.2000	35,000	37,590	37,782
CAPITAL ONE FINANCIAL CORP	2.6606	500,000	499,616	500,938
CAPITAL ONE NA	2.6500	250,000	242,700	253,769
CARDINAL HEALTH INC	3.2000	90,000	92,157	92,419
CARDTRONICS INC / CARDTRO 144A	5.5000	300,000	280,793	311,250
CARLISLE COS INC	3.7500	30,000	31,563	31,421
CARLYLE HOLDINGS FINANCE 144A	3.8750	100,000	100,385	103,345
CARRIAGE SERVICES INC 144A	6.6250	270,000	267,790	287,550
CBL & ASSOCIATES LP	5.9500	210,000	164,928	126,000
CBRE SERVICES INC	4.8750	100,000	102,215	111,497
CBRE SERVICES INC	5.2500	50,000	51,775	56,274
CCO HOLDINGS LLC / CCO HO 144A	4.7500	515,000	515,778	524,285
CCO HOLDINGS LLC / CCO HO 144A	5.0000	278,000	257,666	291,711
CCO HOLDINGS LLC / CCO HO 144A	5.3750	80,000	81,645	85,600
CCO HOLDINGS LLC / CCO HO 144A	5.8750	85,000	84,654	87,869
CCO HOLDINGS LLC / CCO HOLDING	5.7500	3,000	2,975	3,053
CCP IRS R 1.34% P US0003M LCH	0.0000	-1,000,000	-1,450	0
CCP IRS R 1.36% P US0003M CME	0.0000	-900,000	-1,530	-35
CCP IRS R 1.4375% P US0003M	0.0000	-1,000,000	-1,600	0
CCP IRS R 1.46% P US0003M CME	0.0000	-900,000	-1,274	-1
CCP IRS R 1.47% P US0003M CME	0.0000	-900,000	-1,193	-9
CCP IRS R 1.485% P US0003M CME	0.0000	-1,000,000	-1,475	-22
CCP IRS R 1.5% P US0003M CME	0.0000	-900,000	-1,125	0
CCP IRS R 1.51% P US0003M CME	0.0000	-1,000,000	-1,300	-5
CCP IRS R 1.54% P US0003M CME	0.0000	-900,000	-1,080	-130
CCP IRS R 1.62% P US0003M LCH	0.0000	-1,000,000	-1,463	-5,378
CCP IRS R 1.6925% P US0003M	0.0000	-1,000,000	-1,313	-2,263
CCP IRS R 1.74% P US0003M CME	0.0000	-900,000	-1,274	-1,168
CCP IRS R 1.75% P US0003M CME	0.0000	-2,700,000	-4,514	-3,826
CCP IRS R 1.78% P US0003M CME	0.0000	-1,000,000	-1,430	-600
CCP IRS R 1.785% P US0003M CME	0.0000	-1,000,000	-1,380	-891
CCP IRS R 1.82% P US0003M CME	0.0000	-900,000	-1,350	-607

	Coupon	Units	Cost	Market Value
CCP_IRS. P USD-LIBOR-BBA 3M CM	1.6600	900,000	0	-2,808
CCP_IRS. P USD-LIBOR-BBA 3M CM	1.6700	900,000	0	-2,357
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0100	211,000	183	-94
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.8985	32,485,000	97,202	115,842
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.8996	66,000	0	417
CCP_IRS. R USD-LIBOR-BBA 3M CM	1.8936	46,500,000	37,722	471,278
CCP_IRS._P USD-LIBOR-BBA 3M CM	1.9466	-900,000	0	0
CCP_IRS._P USD-LIBOR-BBA 3M CM	1.9446	-900,000	0	0
CCP_IRS._R USD-LIBOR-BBA 3M CM	1.2500	-46,500,000	0	0
CCP_IRS._R USD-LIBOR-BBA 3M CM	1.5000	-32,200,000	0	0
CCP_IRS._R USD-LIBOR-BBA 3M CM	1.7800	-211,000	0	0
CCP_IRS._R USD-LIBOR-BBA 3M CM	1.5313	-285,000	0	0
CCP_IRS._R USD-LIBOR-BBA 3M CM	1.8438	-66,000	-95	0
CDK GLOBAL INC 144A	5.2500	100,000	99,994	107,250
CDT-HUNT SCHOOL VLG (AHF)	4.9700	558,404	557,513	583,520
CDW LLC / CDW FINANCE CORP	5.0000	120,000	115,559	125,400
CEDAR FAIR LP / CANADA'S WONDE	5.3750	210,000	204,817	217,718
CEDAR FAIR LP 144A	5.2500	105,000	105,004	113,138
CELANESE US HOLDINGS LLC	3.5000	50,000	49,954	51,707
CENTENE CORP 144A	4.6250	55,000	55,000	57,824
CENTENE CORP 144A	5.3750	95,000	95,621	100,819
CENTENNIAL RESOURCE PRODU 144A	5.3750	100,000	94,308	98,250
CENTERPOINT ENERGY INC	4.2500	110,000	111,350	119,453
CENTRAL GARDEN & PET CO	5.1250	175,000	161,718	181,125
CENTURYLINK 5/17 COV-LITE TLB	0.0000	80,000	79,535	80,280
CENTURYLINK INC 144A	5.1250	310,000	310,003	315,465
CF INDUSTRIES INC	5.1500	55,000	57,574	61,463
CHANGE HEALTHCARE HOLDING 144A	5.7500	230,000	216,591	236,325
CHAPARRAL ENERGY INC 144A	8.7500	120,000	91,227	53,220
CHARLES RIVER LABORATORIE 144A	4.2500	135,000	135,001	137,531
CHARLES SCHWAB CORP/THE	3.2000	100,000	95,891	104,674
CHARLES SCHWAB CORP/THE	4.0000	65,000	72,175	72,564
CHARTER COMMUNICATIONS OPERATI	3.5790	30,000	29,988	30,191
CHARTER COMMUNICATIONS OPERATI	4.4640	730,000	737,243	767,353
CHARTER COMMUNICATIONS OPERATI	4.9080	100,000	102,819	110,118
CHARTER COMMUNICATIONS OPERATI	5.0500	900,000	899,604	1,021,191
CHARTER COMMUNICATIONS OPERATI	5.1250	30,000	32,412	32,651
CHARTER COMMUNICATIONS OPERATI	5.3750	150,000	143,800	168,286
CHARTER COMMUNICATIONS OPERATI	5.7500	310,000	297,520	362,057
CHARTER COMMUNICATIONS OPERATI	6.4840	70,000	71,934	86,781
CHARTER COMMUNICATIONS OPERATI	6.8340	70,000	71,188	91,674
CHENIERE CORPUS CHRISTI HOLDIN	5.1250	259,000	245,865	286,242
CHENIERE CORPUS CHRISTI HOLDIN	5.8750	140,000	139,399	157,424
CHENIERE CORPUS CHRISTI HOLDIN	7.0000	110,000	114,969	126,763
CHENIERE ENERGY PARTNERS 144A	4.5000	180,000	180,002	184,968
CHENIERE ENERGY PARTNERS LP	5.2500	240,000	225,810	250,102
CHESAPEAKE FUNDING 1A A1 144A	2.9400	377,457	371,615	382,342
CHEVRON CORP	3.1910	35,000	36,620	36,437
CHEVY CHASE FUNDING 1A A1 144A	2.0720	305,708	285,994	302,777
CHL MORTGAGE PASS-THROUGH 24 A1	5.5000	25,337	21,912	22,817
CHOICE HOTELS INTERNATIONAL IN	3.7000	189,000	188,428	190,378
CHUBB INA HOLDINGS INC	2.3000	160,000	158,944	160,567
CHUBB INA HOLDINGS INC	2.8750	150,000	149,050	153,911
CHUBB INA HOLDINGS INC	3.1500	65,000	68,626	68,409
CHUBB INA HOLDINGS INC	3.3500	90,000	89,525	94,834
CHUBB INA HOLDINGS INC	6.7000	50,000	63,626	72,454
CHURCH & DWIGHT CO INC	2.4500	280,000	273,118	282,390
CHURCH & DWIGHT CO INC	2.8750	70,000	69,140	71,316
CIGNA CORP	3.7500	70,000	69,817	73,416
CIGNA CORP	4.3750	50,000	55,115	55,394
CIGNA CORP 144A	3.0000	30,000	30,583	30,655
CIT MORTGAGE LOAN T 1 1M1 144A	3.2920	300,000	294,872	303,824
CITGO HOLDING INC 144A	9.2500	140,000	144,050	150,150
CITGO PETROLEUM 3/19 TLB	0.0000	134,663	133,735	134,999
CITGO PETROLEUM CORP 144A	6.2500	115,000	112,277	116,581
CITIBANK NA	3.6500	250,000	249,720	264,660
CITIGROUP INC	2.7000	200,000	194,591	203,330
CITIGROUP INC	2.7500	304,000	297,827	308,871
CITIGROUP INC	2.9000	150,000	148,376	152,465
CITIGROUP INC	3.2000	652,000	607,476	676,508
CITIGROUP INC	3.8750	385,000	382,280	407,860
CITIGROUP INC	4.3000	338,000	326,430	368,065
CITIGROUP INC	4.4500	150,000	165,491	165,267
CITIGROUP INC	4.5000	60,000	62,791	62,909
CITIGROUP INC	4.6500	315,000	351,291	394,012
CITIGROUP INC	4.7500	70,000	84,535	83,729
CITIGROUP INC	3.8870	145,000	140,384	156,268
CITIGROUP INC	3.5200	370,000	389,800	389,572
CITIGROUP INC	3.9800	250,000	262,377	273,703
CITIGROUP INC	2.9760	195,000	195,000	198,033
CITIGROUP INC	3.0923	350,000	349,666	354,715
CITIGROUP INC	2.8996	60,000	59,268	60,790
CITIGROUP MORTGAGE L C A1 144A	3.2280	1,272,910	1,273,044	1,273,573
CITIGROUP MORTGAGE LOA OPX1 A2	1.9920	443,784	273,496	256,448
CITIZENS BANK NA/PROVIDENCE RI	2.7273	400,000	391,940	403,342

	Coupon	Units	Cost	Market Value
CITRIX SYSTEMS INC	4.5000	260,000	249,569	281,772
CLEAN HARBORS INC 144A	5.1250	105,000	106,130	112,623
CLEAR CHANNEL 4/19 EXIT TL	0.0000	183,824	184,745	185,126
CLEARWAY ENERGY OPERATING 144A	4.7500	340,000	343,830	344,675
CLEARWAY ENERGY OPERATING LLC	5.0000	5,000	5,035	5,163
CLECO CORPORATE HOLDINGS LLC	3.7430	215,000	205,883	222,177
CLOROX CO/THE	3.0500	100,000	99,439	102,408
CLOROX CO/THE	3.5000	130,000	129,883	137,607
CNA FINANCIAL CORP	7.2500	305,000	338,196	356,657
COCA-COLA CO/THE	2.5500	120,000	113,817	122,675
COLUMBIA PROPERTY TRUST OPERAT	4.1500	20,000	19,775	21,067
COMCAST CORP	3.1250	50,000	51,686	51,570
COMCAST CORP	3.2500	20,000	19,962	20,317
COMCAST CORP	3.3750	445,000	435,172	472,335
COMCAST CORP	3.4500	60,000	59,855	61,511
COMCAST CORP	3.6000	285,000	285,569	302,144
COMCAST CORP	3.9500	351,000	356,220	383,086
COMCAST CORP	4.1500	305,000	315,991	343,535
COMCAST CORP	4.6000	225,000	243,255	268,260
COMCAST CORP	4.7000	50,000	60,647	61,738
COMCAST CORP	4.7500	30,000	36,103	36,512
COMCAST CORP	4.9500	20,000	20,331	26,064
COMCAST CORP	4.0490	115,000	103,366	128,842
COMCAST CORP	3.9690	50,000	48,961	55,086
COMCAST CORP	2.2394	250,000	249,678	250,430
COMMONSPIRIT HEALTH	2.7600	455,000	455,025	459,212
COMMONSPIRIT HEALTH	2.9500	60,000	59,014	61,136
COMMONSPIRIT HEALTH	3.3470	180,000	182,724	181,105
COMMONWEALTH EDISON CO	3.6500	40,000	36,287	42,486
COMMONWEALTH EDISON CO	4.0000	55,000	54,561	62,284
COMMScope INC 144A	5.5000	499,000	483,592	513,612
COMMScope TECHNOLOGIES LL 144A	5.0000	70,000	57,904	65,800
COMMScope TECHNOLOGIES LL 144A	6.0000	105,000	96,734	105,119
COMSTOCK RESOURCES INC	9.7500	150,000	128,792	136,125
CONAGRA BRANDS INC	4.8500	100,000	98,479	114,736
CONCHO RESOURCES INC	3.7500	210,000	206,074	220,887
CONCHO RESOURCES INC	4.3000	65,000	66,136	70,876
CONCHO RESOURCES INC	4.3750	60,000	59,373	62,026
CONSOLIDATED EDISON CO OF NEW	4.6250	60,000	58,681	72,914
CONSOLIDATED EDISON CO OF NEW	5.5000	40,000	45,087	51,370
CONSUMERS ENERGY CO	3.7500	25,000	24,709	27,637
CONTINENTAL AIRLINES 2010-1 CL	4.7500	4,237	4,280	4,328
CORPORATE OFFICE PROPERTIES LP	3.7000	70,000	69,643	71,158
COUNTRYWIDE ASSET-BACKED 24 1A	1.9320	321,781	275,487	292,899
COUNTRYWIDE ASSET-BACKED 4 1A1	1.9820	446	444	445
COUNTRYWIDE ASSET-BACKED 9 2A4	2.0420	380,000	342,620	356,523
COVANTA HOLDING CORP	5.8750	180,000	167,395	189,900
COVANTA HOLDING CORP	6.0000	125,000	116,389	131,875
COX COMMUNICATIONS INC 144A	3.1500	134,000	138,010	137,797
COX COMMUNICATIONS INC 144A	3.2500	330,000	324,206	339,475
COX COMMUNICATIONS INC 144A	3.5000	365,000	361,239	380,848
CPG MERGER SUB LLC 144A	8.0000	610,000	597,953	611,525
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700	570,711	545,611	570,716
CRH AMERICA FINANCE INC 144A	3.9500	270,000	258,421	291,522
CROWN CASTLE INTERNATIONAL COR	2.2500	30,000	29,368	30,087
CROWN CASTLE INTERNATIONAL COR	3.2000	343,000	328,235	354,820
CROWN CASTLE INTERNATIONAL COR	3.8000	274,000	260,631	292,081
CROWN CASTLE INTERNATIONAL COR	4.0000	80,000	80,396	82,822
CROWN CASTLE INTERNATIONAL COR	5.2000	15,000	14,984	18,251
CROWN CASTLE INTERNATIONAL COR	5.2500	100,000	102,951	108,631
CROWNROCK LP / CROWNROCK 144A	5.6250	145,000	134,834	147,900
CSC HOLDINGS LLC 144A	5.5000	520,000	501,274	553,189
CSC HOLDINGS LLC 144A	6.5000	200,000	200,000	223,000
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500	249,914	260,053	260,410
CSMC 2019-RPL8 TR RPL8 A1 144A	3.3220	587,747	587,746	588,500
CSMC 2019-RPL9 TR RPL9 A1 144A	3.3190	497,665	497,664	497,060
CSMC SERIES 2010- 17R 6A1 144A	3.7161	1,225,105	1,070,904	1,231,403
CVS HEALTH CORP	2.6250	65,000	64,689	65,554
CVS HEALTH CORP	3.0000	25,000	24,973	25,506
CVS HEALTH CORP	3.3500	117,000	116,806	118,945
CVS HEALTH CORP	3.5000	35,000	36,183	36,135
CVS HEALTH CORP	3.8750	90,000	88,017	95,860
CVS HEALTH CORP	4.3000	220,000	239,202	240,337
CVS HEALTH CORP	5.0500	150,000	165,932	177,754
CVS HEALTH CORP	5.3000	30,000	34,435	35,830
CVS PASS-THROUGH TRUST 144A	7.5070	72,142	82,794	89,219
CWABS ASSET-BACKED CERT 12 1A1	2.5320	174,030	152,118	172,001
CYRUSONE LP / CYRUSONE FINANCE	3.4500	100,000	99,735	100,274
DAE FUNDING LLC 144A	5.0000	60,000	58,358	62,996
DAE FUNDING LLC 144A	5.2500	225,000	222,563	233,438
DAIMLER FINANCE NORTH AME 144A	2.0000	330,000	322,348	329,368
DAIMLER FINANCE NORTH AME 144A	3.4000	600,000	612,849	614,787
DAIMLER FINANCE NORTH AME 144A	3.7500	400,000	409,778	411,176
DAIMLER FINANCE NORTH AME 144A	2.7788	800,000	800,000	806,002
DANA INC	5.5000	40,000	37,597	41,117

	Coupon	Units	Cost	Market Value
DARDEN RESTAURANTS INC	3.8500	63,000	60,853	65,864
DAVITA INC	5.0000	75,000	68,980	77,156
DAVITA INC	5.1250	260,000	246,285	266,500
DELL INTERNATIONAL LLC / 144A	5.4500	595,000	603,255	645,420
DELL INTERNATIONAL LLC / 144A	8.1000	40,000	49,529	52,598
DELL INTERNATIONAL LLC / 144A	8.3500	48,000	59,230	66,141
DELTA AIR LINES 2007-1 CLASS A	6.8210	20,602	21,855	22,366
DELTA AIR LINES 2015-1 CLASS A	3.6250	231,500	233,822	245,588
DELTA AIR LINES INC	2.9000	100,000	99,616	100,043
DELTA AIR LINES INC	3.7500	100,000	99,601	99,841
DELTA AIR LINES INC	4.3750	113,000	111,524	119,207
DIAMOND SPORTS GROUP LLC 144A	5.3750	70,000	70,168	70,809
DIAMOND SPORTS GROUP LLC 144A	6.6250	150,000	151,034	145,875
DIGITAL REALTY TRUST LP	3.7000	20,000	21,150	21,195
DISCOVER BANK	3.1000	470,000	469,031	471,749
DISCOVER BANK	4.6500	250,000	260,701	281,822
DISCOVERY COMMUNICATIONS LLC	2.8000	445,000	443,510	446,156
DISCOVERY COMMUNICATIONS LLC	2.9500	240,000	241,937	244,609
DISCOVERY COMMUNICATIONS LLC	3.4500	125,000	124,227	129,856
DISCOVERY COMMUNICATIONS LLC	3.9000	75,000	74,514	79,694
DISCOVERY COMMUNICATIONS LLC	3.9500	322,000	320,868	343,742
DISCOVERY COMMUNICATIONS LLC	4.9000	5,000	5,295	5,581
DISCOVERY COMMUNICATIONS LLC	5.2000	30,000	29,569	34,971
DISCOVERY COMMUNICATIONS LLC	5.3000	50,000	58,908	59,272
DISH DBS CORP	7.7500	105,000	95,902	111,236
DOLLAR GENERAL CORP	3.2500	25,000	25,944	25,822
DOMINION ENERGY INC	4.0500	20,000	18,126	21,091
DOMINION ENERGY INC	4.2500	50,000	51,318	55,323
DOMINION ENERGY INC	2.5790	20,000	19,893	20,042
DOMINION ENERGY SOUTH CAROLINA	4.6000	85,000	87,028	100,944
DOMINION ENERGY SOUTH CAROLINA	5.4500	70,000	80,288	91,064
DT AUTO OWNER TRUST 4A A 144A	2.1700	146,322	146,317	146,378
DTE ENERGY CO	2.9500	20,000	19,936	19,806
DTE ENERGY CO	3.4000	85,000	84,706	87,641
DUKE ENERGY CAROLINAS LLC	2.4500	100,000	100,814	99,328
DUKE ENERGY CAROLINAS LLC	6.0500	40,000	48,434	55,344
DUKE ENERGY CORP	3.9500	50,000	48,270	52,966
DUKE ENERGY CORP	4.2000	10,000	9,954	11,057
DUKE ENERGY FLORIDA PROJECT FI	2.5380	70,000	70,888	70,214
DUKE ENERGY INDIANA LLC	6.3500	40,000	50,112	56,831
DUKE ENERGY OHIO INC	4.3000	50,000	49,910	58,302
DUKE ENERGY PROGRESS LLC	4.2000	115,000	126,040	130,991
DUQUESNE LIGHT HOLDINGS I 144A	6.4000	160,000	162,883	164,636
ECOLAB INC	2.3750	50,000	50,436	50,512
EDWARDS LIFESCIENCES CORP	4.3000	370,000	379,763	411,437
ELEMENT SOLUTIONS INC 144A	5.8750	160,000	150,826	167,400
ELI LILLY & CO	4.1500	38,000	44,985	44,883
ELLINGTON LOAN ACQUI 1 A1 144A	2.8920	417,024	424,292	416,469
EMERA US FINANCE LP	2.7000	310,000	305,178	312,885
EMERSON ELECTRIC CO	6.1250	70,000	97,047	95,027
ENABLE MIDSTREAM PARTNERS LP	4.4000	300,000	282,132	299,633
ENCOMPASS HEALTH CORP	4.5000	383,000	385,827	396,884
ENERGIZER HOLDINGS INC 144A	5.5000	170,000	155,522	176,375
ENERGY TRANSFER OPERATING LP	3.6000	75,000	74,805	76,826
ENERGY TRANSFER OPERATING LP	4.0500	190,000	179,981	199,762
ENERGY TRANSFER OPERATING LP	4.2000	190,000	178,367	198,997
ENERGY TRANSFER OPERATING LP	4.5000	175,000	179,414	186,313
ENERGY TRANSFER OPERATING LP	5.3000	490,000	438,953	523,092
ENERGY TRANSFER PARTNERS LP /	4.5000	200,000	200,061	211,911
ENERGY TRANSFER PARTNERS LP /	5.8750	130,000	133,536	137,985
ENERSYS 144A	4.3750	90,000	90,000	88,884
ENERSYS 144A	5.0000	120,000	117,640	125,700
ENTERGY CORP	4.0000	150,000	150,947	156,587
ENTERGY LOUISIANA LLC	4.0500	75,000	80,025	79,751
ENTERGY LOUISIANA LLC	4.2000	170,000	168,817	197,266
ENTERGY MISSISSIPPI LLC	3.8500	40,000	41,342	43,688
ENTERPRISE PRODUCTS OPERATING	3.1250	110,000	109,954	113,190
ENTERPRISE PRODUCTS OPERATING	3.3500	140,000	138,522	144,851
ENTERPRISE PRODUCTS OPERATING	3.5000	100,000	100,303	103,044
ENTERPRISE PRODUCTS OPERATING	4.2500	60,000	53,293	64,463
ENTERPRISE PRODUCTS OPERATING	4.9500	130,000	126,386	150,166
ENTERPRISE PRODUCTS OPERATING	5.1000	155,000	155,560	185,826
ENTERPRISE PRODUCTS OPERATING	5.3750	284,000	234,919	282,237
ENTERPRISE PRODUCTS OPERATING	5.9500	10,000	10,907	12,906
EPR PROPERTIES	3.7500	35,000	34,718	35,483
EPR PROPERTIES	4.5000	290,000	286,770	308,108
EPR PROPERTIES	4.9500	15,000	15,216	16,391
EQM MIDSTREAM PARTNERS LP	4.0000	220,000	212,018	214,105
EQM MIDSTREAM PARTNERS LP	6.5000	40,000	39,988	37,516
EQUIFAX INC	3.6000	90,000	89,920	92,084
EQUINIX INC	2.9000	125,000	124,847	125,219
EQUINIX INC	3.2000	90,000	90,195	90,335
EQUITABLE HOLDINGS INC	3.9000	370,000	371,839	387,755
ERP OPERATING LP	2.8500	70,000	66,268	71,845
ERP OPERATING LP	3.0000	150,000	149,398	155,388

	Coupon	Units	Cost	Market Value
ESH HOSPITALITY INC 144A	4.6250	130,000	130,538	131,625
ESH HOSPITALITY INC 144A	5.2500	230,000	216,047	237,763
ESSEX PORTFOLIO LP	3.2500	100,000	98,315	102,750
ESSEX PORTFOLIO LP	3.8750	190,000	190,445	200,878
ESSEX PORTFOLIO LP	4.0000	500,000	496,248	543,344
ESTEE LAUDER COS INC/THE	2.3750	40,000	39,622	39,989
ESTEE LAUDER COS INC/THE	3.1250	45,000	44,447	45,033
EVERGY KANSAS CENTRAL INC	4.1250	20,000	19,565	22,252
EVERGY KANSAS CENTRAL INC	4.2500	20,000	19,618	22,811
EVERSOURCE ENERGY	4.2500	90,000	91,487	100,176
EXELON CORP	2.8500	95,000	94,762	95,218
EXELON CORP	4.4500	60,000	65,960	67,457
EXELON GENERATION CO LLC	2.9500	150,000	149,973	150,025
EXELON GENERATION CO LLC	5.7500	40,000	39,809	46,204
EXETER AUTOMOBILE RE 4A A 144A	2.1800	176,764	174,330	176,817
EXPEDIA GROUP INC	3.8000	74,000	69,795	75,693
EXPEDIA GROUP INC	4.5000	40,000	40,044	42,704
EXPEDIA GROUP INC 144A	3.2500	98,000	97,756	94,321
EXTRACTION OIL & GAS INC 144A	5.6250	5,000	3,784	3,000
EXTRACTION OIL & GAS INC 144A	7.3750	160,000	136,034	100,000
FAIR ISAAC CORP 144A	4.0000	175,000	175,000	176,313
FEDERAL REALTY INVESTMENT TRUS	3.2000	35,000	36,080	36,274
FEDEX CORP	3.1000	700,000	702,156	699,504
FIDELITY NATIONAL FINANCIAL IN	5.5000	210,000	218,992	226,113
FIDELITY NATIONAL INFORMATION	0.7500	215,000	243,056	246,144
FIDELITY NATIONAL INFORMATION	0.1250	160,000	160,583	179,878
FIRST FRANKLIN MORTGAGE FF9 A4	2.1520	547,239	547,322	546,342
FIRST INVESTORS AUTO 2A A 144A	2.2100	177,454	177,448	177,392
FIRSTCASH INC 144A	5.3750	105,000	105,394	108,675
FIRSTENERGY CORP	2.8500	340,000	333,706	345,545
FIRSTENERGY CORP	4.2500	60,000	60,733	63,259
FIRSTENERGY CORP	4.8500	50,000	59,775	59,482
FIRSTENERGY CORP	7.3750	100,000	124,822	141,210
FIRSTENERGY TRANSMISSION 144A	5.4500	80,000	86,764	100,935
FISERV INC	3.2000	90,000	89,994	93,208
FISERV INC	3.5000	155,000	162,079	162,917
FISERV INC	3.8000	50,000	50,251	52,817
FISERV INC	4.4000	70,000	77,900	79,470
FLAGSTAR MORTGAGE TR 2 A5 144A	3.5000	501,102	498,269	503,664
FLORIDA POWER & LIGHT CO	3.1500	65,000	64,589	65,749
FLORIDA POWER & LIGHT CO	3.9900	40,000	39,979	45,906
FMC CORP	3.2000	92,000	93,064	93,980
FMC CORP	3.4500	190,000	194,465	196,456
FORD MOTOR CO	4.7500	50,000	38,686	44,439
FORD MOTOR CREDIT CO LLC	3.1570	200,000	198,477	200,794
FORD MOTOR CREDIT CO LLC	3.2000	350,000	344,488	351,958
FORD MOTOR CREDIT CO LLC	3.3360	327,000	327,577	329,459
FORD MOTOR CREDIT CO LLC	2.4250	200,000	198,351	199,878
FORD MOTOR CREDIT CO LLC	4.1340	200,000	182,702	202,813
FORD MOTOR CREDIT CO LLC	5.5960	400,000	403,566	421,553
FORD MOTOR CREDIT CO LLC	4.5420	230,000	230,000	235,362
FORD MOTOR CREDIT CO LLC	5.1130	200,000	200,247	206,119
FORD MOTOR CREDIT CO LLC	2.9823	500,000	474,798	491,697
FORD MOTOR CREDIT CO LLC	2.7103	580,000	566,426	577,296
FORD MOTOR CREDIT CO LLC	3.1449	300,000	279,946	294,982
FORTRESS TRANSPORTATION & 144A	6.7500	60,000	60,089	62,550
FORTUNE BRANDS HOME & SECURITY	3.2500	700,000	705,009	707,991
FOX CORP 144A	4.7090	450,000	476,485	513,172
FOX CORP 144A	5.5760	75,000	91,830	95,549
FRANKLIN RESOURCES INC	2.8000	65,000	66,207	66,426
FREEDOM MORTGAGE CORP 144A	8.1250	210,000	183,942	206,329
FREEDOM MORTGAGE CORP 144A	8.2500	130,000	113,378	127,440
FREMF 2015-K48 MORT K48 B 144A	3.6379	133,990	134,157	137,403
FREMF 2016-K52 MORT K52 B 144A	3.9241	247,500	251,123	256,899
FREMF 2016-K54 MORT K54 B 144A	4.0508	459,360	462,200	481,656
FREMF 2016-K56 MORT K56 B 144A	3.9392	158,400	161,025	166,413
FREMF 2016-K58 MORT K58 C 144A	3.7385	247,500	237,038	250,780
FREMF 2017-K61 MORT K61 B 144A	3.6834	99,000	97,486	102,014
FREMF 2017-K62 MORT K62 B 144A	3.8745	99,000	97,738	102,765
FREMF 2018-K732 MO K732 B 144A	4.0553	297,000	297,977	308,013
FREMF 2018-K733 MOR K73 B 144A	3.8527	148,500	145,658	154,515
FREMF 2018-K74 MORT K74 B 144A	4.0907	197,000	194,985	206,537
FREMF 2018-K75 MORT K75 B 144A	3.9751	198,000	193,965	205,290
FREMF 2018-K76 MORT K76 B 144A	4.2051	198,000	196,973	210,201
FREMF 2019-K102 MO K102 B 144A	3.6519	199,000	197,899	195,321
FREMF 2019-K103 MO K103 B 144A	3.5719	107,000	105,853	105,622
FREMF 2019-K87 MORT K87 B 144A	4.3219	297,000	297,713	320,239
FREMONT HOME LOAN TRUST B 2A3	1.9520	878,020	366,148	365,706
FREMONT HOME LOAN TRUST E 2A1	1.8520	321,168	165,276	178,645
FRESB 2018-SB46 MORT SB46 A10F	3.3000	480,251	476,378	504,462
FRESB 2018-SB52 MORT SB52 A10F	3.4779	329,718	330,141	343,799
FRESB 2018-SB53 MORT SB53 A10H	3.4400	971,238	982,943	1,010,300
FRONTIER COMMUNICATIONS C 144A	8.0000	120,000	120,008	125,400
FRONTIER COMMUNICATIONS C 144A	8.5000	100,000	88,734	101,250
FS KKR CAPITAL CORP	4.1250	25,000	25,076	25,353

	Coupon	Units	Cost	Market Value
FS KKR CAPITAL CORP	4.6250	30,000	31,000	31,176
GARTNER INC 144A	5.1250	95,000	92,602	98,919
GCP APPLIED TECHNOLOGIES 144A	5.5000	215,000	210,255	225,750
GENERAL ELECTRIC CO	3.1000	346,000	328,198	353,526
GENERAL ELECTRIC CO	3.4500	100,000	102,157	103,803
GENERAL ELECTRIC CO	5.5000	100,000	100,022	100,036
GENERAL ELECTRIC CO	5.5500	820,000	804,192	940,904
GENERAL ELECTRIC CO	5.8750	50,000	61,275	60,778
GENERAL ELECTRIC CO	6.7500	75,000	95,546	96,353
GENERAL MOTORS CO	4.0000	90,000	84,947	94,882
GENERAL MOTORS CO	5.2000	150,000	128,831	151,500
GENERAL MOTORS CO	6.6000	20,000	19,489	23,606
GENERAL MOTORS FINANCIAL CO IN	3.2000	518,000	510,627	525,152
GENERAL MOTORS FINANCIAL CO IN	3.4500	30,000	30,612	30,671
GENERAL MOTORS FINANCIAL CO IN	3.5500	100,000	99,947	102,943
GENERAL MOTORS FINANCIAL CO IN	3.7000	175,000	171,392	178,796
GENERAL MOTORS FINANCIAL CO IN	4.1500	110,000	107,762	115,554
GENERAL MOTORS FINANCIAL CO IN	4.2000	400,000	404,800	413,199
GENERAL MOTORS FINANCIAL CO IN	4.3000	70,000	66,820	74,826
GENERAL MOTORS FINANCIAL CO IN	5.1000	150,000	161,981	162,845
GENERAL MOTORS FINANCIAL CO IN	3.3878	90,000	89,006	90,906
GEORGIA POWER CO	4.3000	70,000	67,061	76,812
GLAXOSMITHKLINE CAPITAL INC	3.8750	200,000	220,275	220,918
GLAXOSMITHKLINE CAPITAL INC	4.2000	50,000	58,272	58,110
GLAXOSMITHKLINE CAPITAL INC	6.3750	190,000	268,702	272,831
GLOBAL PAYMENTS INC	2.6500	220,000	221,653	221,001
GLOBAL PAYMENTS INC	3.2000	195,000	198,080	198,746
GLOBAL PAYMENTS INC	3.8000	130,000	130,534	132,557
GLOBAL PAYMENTS INC	4.0000	30,000	29,962	31,565
GLOBAL PAYMENTS INC	4.1500	75,000	78,661	80,242
GLOBAL PAYMENTS INC	4.4500	150,000	147,449	164,383
GO DADDY OPERATING CO LLC 144A	5.2500	115,000	115,000	121,038
GOLDMAN SACHS GROUP INC/THE	2.6250	40,000	39,399	40,349
GOLDMAN SACHS GROUP INC/THE	2.8750	60,000	60,443	60,597
GOLDMAN SACHS GROUP INC/THE	3.5000	130,000	121,151	136,818
GOLDMAN SACHS GROUP INC/THE	3.7500	945,000	915,895	1,003,016
GOLDMAN SACHS GROUP INC/THE	4.2500	80,000	77,045	86,899
GOLDMAN SACHS GROUP INC/THE	5.2500	300,000	307,674	314,826
GOLDMAN SACHS GROUP INC/THE	5.7500	130,000	134,197	139,557
GOLDMAN SACHS GROUP INC/THE	6.2500	15,000	17,056	20,975
GOLDMAN SACHS GROUP INC/THE	6.7500	120,000	135,043	166,695
GOLDMAN SACHS GROUP INC/THE	3.2720	120,000	113,475	124,236
GOLDMAN SACHS GROUP INC/THE	2.9050	190,000	184,985	193,430
GOLDMAN SACHS GROUP INC/THE	4.0170	156,000	160,675	169,538
GOLDMAN SACHS GROUP INC/THE	4.2230	450,000	479,850	496,161
GOLDMAN SACHS GROUP INC/THE	4.4110	50,000	50,830	56,977
GOLDMAN SACHS GROUP INC/THE	2.9415	230,000	232,591	232,370
GOLDMAN SACHS GROUP INC/THE	3.6795	230,000	232,074	233,861
GOLDMAN SACHS GROUP INC/THE	2.7071	265,000	261,415	266,826
GOODMAN US FINANCE THREE 144A	3.7000	240,000	229,478	246,450
GREYSTAR REAL ESTATE PART 144A	5.7500	295,000	289,420	306,063
GRINDING MEDIA INC / MOLY 144A	7.3750	170,000	165,432	173,188
GSAA HOME EQUITY TRUST 15 1A1	2.0470	118,106	101,662	108,200
GSAMP TRUST 2006-FM2 FM2 A1	1.9320	510,991	225,660	238,177
GSAMP TRUST 2007-FM2 FM2 A2C	1.9520	439,268	280,905	294,788
GULFPORT ENERGY CORP	6.6250	130,000	124,307	109,525
H&E EQUIPMENT SERVICES INC	5.6250	265,000	252,250	277,588
HARBORVIEW MORTGAGE LO 12 1A1A	1.9689	177,451	156,434	157,077
HARBORVIEW MORTGAGE LOA 6 2A1A	1.8444	1,107,551	966,618	1,080,758
HARSCO CORP 144A	5.7500	95,000	95,006	101,296
HARTFORD FINANCIAL SERVICES GR	3.6000	25,000	24,721	25,658
HASBRO INC	3.1500	60,000	59,473	60,752
HASBRO INC	3.9000	180,000	179,430	181,306
HAT HOLDINGS I LLC / HAT 144A	5.2500	180,000	180,469	189,225
HCA HEALTHCARE INC	6.2500	220,000	222,689	229,350
HCA INC	5.1250	85,000	84,235	93,687
HCA INC	5.2500	271,000	301,184	303,028
HCA INC	5.3750	330,000	333,951	366,033
HCA INC	5.5000	81,000	84,164	93,109
HCA INC	5.8750	90,000	95,399	102,342
HEALTHPEAK PROPERTIES INC	3.2500	35,000	36,409	36,302
HERC HOLDINGS INC 144A	5.5000	335,000	339,086	352,588
HERTZ CORP/THE 144A	6.0000	225,000	223,520	225,000
HESS CORP	4.3000	125,000	131,539	133,303
HESS CORP	5.6000	50,000	58,704	58,556
HESS CORP	7.3000	20,000	22,659	25,490
HESS MIDSTREAM OPERATIONS 144A	5.1250	110,000	110,000	111,375
HESS MIDSTREAM OPERATIONS 144A	5.6250	235,000	244,448	244,608
HEWLETT PACKARD ENTERPRISE CO	2.2500	80,000	79,985	79,920
HILTON WORLDWIDE FINANCE LLC /	4.6250	170,000	162,319	174,675
HILTON WORLDWIDE FINANCE LLC /	4.8750	150,000	141,554	159,375
HOME DEPOT INC/THE	3.0000	35,000	36,703	36,635
HOME DEPOT INC/THE	3.3500	30,000	29,671	32,058
HOME DEPOT INC/THE	3.5000	50,000	54,760	52,076
HOME DEPOT INC/THE	4.2500	50,000	59,611	58,962

	Coupon	Units	Cost	Market Value
HOME DEPOT INC/THE	5.4000	70,000	79,869	92,885
HOME DEPOT INC/THE	5.8750	70,000	83,566	96,634
HOME EQUITY MORTGAGE LOAN C M2	2.2920	1,300,000	1,192,812	1,275,267
HOMEBCANC MORTGAGE TRUST 2 3 M1	2.2320	1,300,000	1,694,666	1,309,857
HSBC BANK USA NA	4.8750	250,000	252,454	254,310
HUB INTERNATIONAL LTD 144A	7.0000	275,000	258,438	290,813
HUDSON PACIFIC PROPERTIES LP	3.9500	120,000	112,341	125,687
HUMANA INC	2.5000	105,000	104,216	105,444
HUNT COS INC 144A	6.2500	355,000	308,807	350,563
HUNTINGTON BANCSHARES INC/OH	2.3000	30,000	30,281	30,166
HUNTSMAN INTERNATIONAL LLC	4.5000	56,000	59,002	59,513
IAA INC 144A	5.5000	210,000	214,369	223,125
IHEARTCOMMUNICATIONS INC	6.3750	25,000	25,870	27,125
IHEARTCOMMUNICATIONS INC	8.3750	40,000	43,274	44,200
IHEARTCOMMUNICATIONS INC 144A	4.7500	75,000	75,001	76,875
IHEARTCOMMUNICATIONS INC 144A	5.2500	30,000	30,000	31,389
INDIANA MICHIGAN POWER CO	4.5500	30,000	30,219	35,039
INDIANA MICHIGAN POWER CO	6.0500	25,000	29,033	32,732
INDYMAC INDX MORTGAG AR12 2A1A	2.2720	522,756	485,400	506,641
INGLES MARKETS INC	5.7500	390,000	386,122	397,313
INSTALLED BUILDING PRODUC 144A	5.7500	115,000	114,993	122,906
INTEL CORP	2.2506	440,000	436,694	441,872
INTERCONTINENTAL EXCHANGE INC	3.7500	250,000	251,008	269,229
INTERCONTINENTAL EXCHANGE INC	4.2500	20,000	19,586	23,672
INTERNATIONAL BUSINESS MACHINE	2.8500	200,000	199,913	204,524
INTERNATIONAL BUSINESS MACHINE	4.1500	100,000	102,868	112,803
INTERNATIONAL LEASE FINANCE CO	8.6250	220,000	236,867	247,548
INTERPUBLIC GROUP OF COS INC/T	3.5000	235,000	235,106	237,517
INTERPUBLIC GROUP OF COS INC/T	3.7500	210,000	210,855	215,849
IPALCO ENTERPRISES INC	3.7000	200,000	195,556	206,907
IQVIA INC 144A	5.0000	230,000	230,002	243,307
IRON MOUNTAIN INC 144A	4.8750	300,000	273,270	308,581
IRON MOUNTAIN INC 144A	5.2500	65,000	65,003	67,600
ITC HOLDINGS CORP	2.7000	230,000	224,205	232,876
ITRON INC 144A	5.0000	70,000	64,743	72,538
JABIL INC	4.7000	40,000	39,703	42,391
JAGGED PEAK ENERGY LLC	5.8750	70,000	64,502	72,274
JAGUAR HOLDING CO II / PH 144A	6.3750	340,000	328,186	350,944
JBS USA LUX SA / JBS USA 144A	5.5000	50,000	49,999	53,705
JBS USA LUX SA / JBS USA 144A	6.5000	205,000	206,586	227,812
JERSEY CENTRAL POWER & LI 144A	4.3000	80,000	80,501	87,117
JERSEY CENTRAL POWER & LI 144A	4.7000	60,000	62,012	65,432
JOHN DEERE CAPITAL CORP	2.6000	25,000	24,961	25,574
JOHNSON & JOHNSON	3.5500	30,000	28,510	32,832
JOHNSON & JOHNSON	3.7000	110,000	104,598	124,342
JP MORGAN MORTGAGE 3 1A3 144A	3.5000	247,780	244,974	252,290
JP MORGAN MORTGAGE 3 1A5 144A	3.5000	324,465	324,406	327,938
JP MORGAN MORTGAGE ACQ OPT2 M3	2.2720	1,300,000	1,214,032	1,289,709
JP MORGAN MORTGAGE ACQU HE2 M1	2.0920	300,000	273,663	273,299
JP MORGAN MORTGAGE T 1 A4 144A	3.5000	61,336	60,722	61,946
JP MORGAN MORTGAGE T 4 A5 144A	3.5000	291,094	287,447	294,210
JP MORGAN TRUST 2015 3 A5 144A	3.5000	49,057	48,593	49,286
JPMORGAN CHASE & CO	2.7000	190,000	187,652	193,457
JPMORGAN CHASE & CO	3.2200	150,000	145,652	155,517
JPMORGAN CHASE & CO	3.3000	70,000	67,071	73,686
JPMORGAN CHASE & CO	3.8750	246,000	242,699	263,361
JPMORGAN CHASE & CO	3.9000	60,000	59,531	64,805
JPMORGAN CHASE & CO	3.9640	100,000	101,365	113,311
JPMORGAN CHASE & CO	4.0230	170,000	171,101	181,300
JPMORGAN CHASE & CO	4.1250	110,000	107,614	120,510
JPMORGAN CHASE & CO	4.2500	560,000	552,136	620,022
JPMORGAN CHASE & CO	4.5000	145,000	148,017	152,253
JPMORGAN CHASE & CO	4.8500	120,000	122,158	153,438
JPMORGAN CHASE & CO	4.9500	40,000	40,556	50,914
JPMORGAN CHASE & CO	5.6000	90,000	101,104	123,258
JPMORGAN CHASE & CO	3.5400	130,000	129,475	138,128
JPMORGAN CHASE & CO	4.2030	150,000	162,107	167,444
JPMORGAN CHASE & CO	3.7970	120,000	120,173	126,486
JPMORGAN CHASE & CO	3.9600	275,000	288,378	298,466
JPMORGAN CHASE & CO	3.7020	100,000	100,000	107,738
JPMORGAN CHASE & CO	2.4350	600,000	596,187	600,082
JPMORGAN CHASE & CO	2.3010	135,000	135,001	134,848
JPMORGAN CHASE & CO	2.7390	90,000	88,565	90,013
JPMORGAN CHASE & CO	3.3869	100,000	100,332	101,329
JPMORGAN CHASE & CO	2.8396	305,000	303,304	307,589
JPMORGAN CHASE & CO	3.5590	270,000	280,988	281,364
JPMORGAN CHASE & CO	2.8240	270,000	263,297	272,150
KANSAS CITY SOUTHERN	2.8750	25,000	24,979	24,941
KANSAS CITY SOUTHERN	4.2000	55,000	54,726	56,235
KANSAS CITY SOUTHERN	4.3000	35,000	38,275	38,189
KAR AUCTION SERVICES INC 144A	5.1250	320,000	293,830	332,800
KELLOGG CO	2.6500	101,000	96,540	102,939
KENNEDY-WILSON INC	5.8750	440,000	417,867	451,000
KEURIG DR PEPPER INC	3.5510	160,000	160,453	163,417
KEURIG DR PEPPER INC	5.0850	10,000	9,521	12,048

	Coupon	Units	Cost	Market Value
KEYCORP	5.1000	80,000	82,922	83,025
KEYSIGHT TECHNOLOGIES INC	3.0000	260,000	260,373	260,864
KEYSIGHT TECHNOLOGIES INC	4.5500	120,000	122,018	130,788
KEYSIGHT TECHNOLOGIES INC	4.6000	35,000	37,736	38,820
KFC HOLDING CO/PIZZA HUT 144A	5.0000	125,000	121,342	129,531
KILROY REALTY LP	3.4500	400,000	388,553	416,549
KILROY REALTY LP	3.8000	80,000	79,742	82,915
KILROY REALTY LP	4.2500	45,000	49,106	49,127
KINDER MORGAN ENERGY PARTNERS	4.2500	95,000	94,525	101,751
KINDER MORGAN ENERGY PARTNERS	4.3000	65,000	64,922	69,472
KINDER MORGAN ENERGY PARTNERS	5.8000	100,000	102,997	104,102
KINDER MORGAN ENERGY PARTNERS	6.8500	200,000	200,782	201,009
KINDER MORGAN INC/DE	3.1500	300,000	297,112	306,814
KINDER MORGAN INC/DE	4.3000	142,000	148,110	154,839
KINDER MORGAN INC/DE	5.5500	159,000	180,982	189,223
KINDER MORGAN INC/DE	3.1113	120,000	117,652	121,685
KINDER MORGAN INC/DE 144A	5.6250	135,000	141,175	149,256
KLA CORP	4.1000	200,000	199,105	219,131
KLA CORP	4.1250	204,000	206,590	210,973
KLA CORP	4.6500	30,000	33,108	32,930
KORN FERRY 144A	4.6250	70,000	70,000	70,350
KRAFT HEINZ FOODS CO	4.3750	71,000	68,678	69,990
KRAFT HEINZ FOODS CO	2.4706	60,000	59,566	60,085
KRAFT HEINZ FOODS CO	2.7206	1,270,000	1,247,978	1,274,006
KRAFT HEINZ FOODS CO 144A	3.7500	40,000	40,906	41,219
KRATON POLYMERS LLC / KRA 144A	7.0000	150,000	139,520	154,500
KRONOS ACQUISITION HOLDIN 144A	9.0000	150,000	120,747	143,250
LABORATORY CORP OF AMERICA HOL	2.6250	0	0	0
LABORATORY CORP OF AMERICA HOL	3.2000	60,000	59,689	61,370
LAMAR MEDIA CORP	5.0000	180,000	179,301	183,150
LAREDO PETROLEUM INC	5.6250	175,000	162,426	169,750
LAZARD GROUP LLC	3.7500	60,000	58,464	63,384
LAZARD GROUP LLC	4.3750	300,000	297,872	326,981
LEGACY MORTGAGE AS GS3 A1 144A	3.7500	1,196,599	1,197,373	1,206,330
LEGACY MORTGAGE AS GS4 A1 144A	3.4380	1,130,490	1,130,482	1,135,651
LEGACY MORTGAGE AS GS6 A1 144A	3.0000	872,652	873,019	871,348
LEHMAN XS TRUST SERIE 12N 1A3A	1.9920	200,642	172,979	195,025
LEVEL 3 FINANCING INC	5.1250	95,000	92,378	95,594
LEVEL 3 FINANCING INC	5.3750	190,000	182,551	193,088
LEVEL 3 FINANCING INC 144A	4.6250	245,000	244,998	250,831
LITHIA MOTORS INC 144A	4.6250	140,000	140,149	143,900
LIVE NATION ENTERTAINMENT 144A	4.8750	130,000	124,474	134,550
LIVE NATION ENTERTAINMENT 144A	5.6250	75,000	73,514	79,875
LOANCORE CAPITAL MARKETS 144A	6.8750	200,000	200,000	200,000
LONG BEACH MORTGAGE LOA WL1 M4	2.8420	1,300,000	1,219,547	1,298,424
MAGELLAN MIDSTREAM PARTNERS LP	3.9500	35,000	34,969	35,998
MAGELLAN MIDSTREAM PARTNERS LP	4.8500	8,000	9,131	9,290
MARATHON PETROLEUM CORP	3.8000	120,000	113,282	126,323
MARKEL CORP	5.0000	90,000	89,616	106,063
MARLETTE FUNDING TRU 3A A 144A	2.6900	266,566	266,548	267,277
MARLETTE FUNDING TRU 4A A 144A	2.3900	175,182	175,172	175,308
MARRIOTT INTERNATIONAL INC/MD	3.7500	60,000	58,163	63,637
MARSH & MCLENNAN COS INC	3.3000	90,000	89,219	93,120
MARSH & MCLENNAN COS INC	3.7500	150,000	148,453	161,211
MARSH & MCLENNAN COS INC	4.2000	80,000	72,784	91,059
MARSH & MCLENNAN COS INC	4.3500	10,000	9,338	11,521
MARSH & MCLENNAN COS INC	4.7500	125,000	135,198	151,137
MARTIN MARIETTA MATERIALS INC	4.2500	170,000	170,858	176,768
MASCO CORP	5.9500	60,000	62,510	64,454
MASSACHUSETTS INSTITUTE OF TEC	4.6780	30,000	32,923	38,689
MASSACHUSETTS INSTITUTE OF TEC	2.9890	18,000	18,000	17,880
MASTERCARD INC	2.9500	190,000	185,886	197,904
MASTERCARD INC	3.3750	120,000	120,619	127,345
MASTERCARD INC	3.6500	310,000	337,523	344,373
MASTR ASSET BACKED SECU NC1 M1	2.5120	645,430	621,629	637,821
MASTR ASSET BACKED SECU NC1 M2	2.5420	83,247	76,343	81,995
MATTHEWS INTERNATIONAL CO 144A	5.2500	125,000	117,297	125,000
MAXIM INTEGRATED PRODUCTS INC	3.4500	115,000	108,040	118,434
MCCORMICK & CO INC/MD	2.7000	50,000	48,884	50,796
MCCORMICK & CO INC/MD	3.1500	200,000	199,164	207,693
MCDONALD'S CORP	2.6250	145,000	143,970	145,206
MCDONALD'S CORP	3.3500	150,000	149,415	156,241
MCDONALD'S CORP	3.6250	405,000	411,848	410,311
MCKESSON CORP	3.7960	130,000	136,141	136,838
MEDNAX INC 144A	6.2500	175,000	174,775	179,375
MEDTRONIC INC	3.1500	67,000	66,874	68,911
MEDTRONIC INC	3.5000	72,000	71,760	77,183
MEDTRONIC INC	4.6250	56,000	62,802	70,535
MEMORIAL HEALTH SERVICES	3.4470	20,000	20,000	19,673
MERCER INTERNATIONAL INC	5.5000	200,000	194,405	203,500
MERCER INTERNATIONAL INC	7.3750	210,000	210,189	226,055
MERCK & CO INC	3.7000	10,000	9,613	11,063
MERCK & CO INC	4.0000	70,000	69,607	82,103
METLIFE INC	3.6000	25,000	26,596	26,640
METLIFE INC	6.4000	87,000	105,673	106,575

	Coupon	Units	Cost	Market Value
METLIFE INC	4.3680	125,000	127,958	135,546
MICROCHIP TECHNOLOGY INC	4.3330	110,000	107,862	116,209
MICRON TECHNOLOGY INC	4.6400	300,000	300,000	325,588
MICRON TECHNOLOGY INC	5.3270	175,000	180,031	200,758
MICRON TECHNOLOGY INC	4.9750	150,000	158,840	166,548
MICRON TECHNOLOGY INC	4.1850	150,000	149,998	160,107
MICROSOFT CORP	1.5500	215,000	211,173	214,716
MICROSOFT CORP	2.4000	290,000	287,709	294,100
MICROSOFT CORP	2.8750	70,000	72,775	72,636
MID-AMERICA APARTMENTS LP	4.0000	210,000	209,325	227,336
MIDAMERICAN ENERGY CO	3.1500	130,000	129,309	128,416
MIDAMERICAN ENERGY CO	3.9500	50,000	48,436	56,691
MIDAMERICAN ENERGY CO	5.7500	110,000	130,011	145,019
MILL CITY MORTGAGE GS1 A1 144A	2.7500	193,450	194,366	194,422
MILL CITY MORTGAGE GS2 A1 144A	2.7500	1,839,707	1,851,260	1,848,292
MISSISSIPPI POWER CO	4.2500	30,000	27,753	32,257
MISSISSIPPI POWER CO	2.5966	330,000	329,492	330,123
MONDELEZ INTERNATIONAL INC	3.6250	150,000	150,146	157,284
MONDELEZ INTERNATIONAL INC	4.1250	50,000	55,229	55,305
MOODY'S CORP	2.6250	140,000	135,133	142,122
MORGAN STANLEY	2.6250	140,000	137,777	141,678
MORGAN STANLEY	2.7500	120,000	117,671	122,216
MORGAN STANLEY	3.1250	364,000	339,725	375,845
MORGAN STANLEY	3.3360	155,000	155,210	158,346
MORGAN STANLEY	3.7500	354,000	353,528	370,712
MORGAN STANLEY	3.8750	155,000	155,776	164,777
MORGAN STANLEY	4.0000	90,000	88,956	97,386
MORGAN STANLEY	5.5000	400,000	407,058	408,072
MORGAN STANLEY	5.7500	35,000	36,397	36,350
MORGAN STANLEY	7.2500	60,000	74,679	85,860
MORGAN STANLEY	3.9710	130,000	141,657	144,422
MORGAN STANLEY	3.7720	240,000	240,172	258,349
MORGAN STANLEY	4.4310	260,000	273,424	294,080
MORGAN STANLEY ABS CAP WMC4 M6	2.8420	900,000	836,315	886,977
MORGAN STANLEY ABS CAPI HE3 M1	2.6470	184,567	170,390	181,231
MORGAN STANLEY HOME EQUIT 2 M4	2.7370	369,928	340,145	370,006
MORTGAGEIT MORTGAGE LOAN 1 1A2	1.9920	108,218	89,950	95,684
MOTOROLA SOLUTIONS INC	4.0000	80,000	84,237	84,896
MOTOROLA SOLUTIONS INC	4.6000	515,000	518,005	560,503
MPH ACQUISITION HOLDINGS 144A	7.1250	195,000	184,608	188,663
MPLX LP 144A	3.5000	20,000	19,570	20,592
MPLX LP 144A	5.2500	140,000	141,880	147,048
MPT OPERATING PARTNERSHIP LP /	5.0000	401,000	369,745	425,060
MPT OPERATING PARTNERSHIP LP /	5.2500	120,000	113,844	126,773
MPT OPERATING PARTNERSHIP LP /	5.5000	55,000	56,014	56,444
MPT OPERATING PARTNERSHIP LP /	6.3750	85,000	86,496	88,397
MPT OPERATING PARTNERSHIP LP /	4.0000	125,000	125,001	126,719
MSCI INC 144A	5.7500	185,000	187,963	193,325
MTS SYSTEMS CORP 144A	5.5000	140,000	136,268	147,525
MUELLER WATER PRODUCTS IN 144A	3.5000	40,000	40,070	41,381
MUFG AMERICAS HOLDINGS CORP	2.1000	250,000	250,000	250,702
MUFG UNION BANK NA	3.1500	250,000	249,773	255,868
MYLAN INC	4.5500	280,000	260,448	301,439
NABORS INDUSTRIES INC	5.5000	100,000	83,620	96,000
NABORS INDUSTRIES INC	5.7500	85,000	66,876	76,500
NASDAQ INC	3.8500	40,000	38,787	42,865
NASDAQ INC	4.2500	230,000	231,414	247,622
NATIONAL FUEL GAS CO	5.2000	150,000	151,928	165,966
NATIONAL RURAL UTILITIES COOPE	3.9000	90,000	92,049	99,091
NATIONSTAR MORTGAGE HOLDI 144A	8.1250	135,000	132,267	142,900
NAVIENT CORP	6.5000	100,000	95,011	108,375
NCR CORP	6.3750	245,000	238,745	251,125
NCR CORP 144A	5.7500	155,000	157,715	165,075
NCR CORP 144A	6.1250	120,000	120,003	130,214
NEW CENTURY HOME EQUITY 2 A2B	1.9520	300,368	271,406	289,099
NEW CENTURY HOME EQUITY L D M2	2.2620	1,000,000	788,281	895,295
NEW ENTERPRISE STONE & LI 144A	6.2500	170,000	156,379	178,075
NEW RESIDENTIAL M RPL3 A1 144A	2.7500	974,433	1,015,378	976,284
NEW RESIDENTIAL MOR 3A A1 144A	4.5000	469,487	485,574	495,160
NEW YORK AND PRESBYTERIAN HOSP	3.9540	9,000	9,000	9,085
NEW YORK LIFE GLOBAL FUND 144A	2.0000	225,000	221,722	225,677
NEXSTAR BROADCASTING INC 144A	5.6250	415,000	428,175	437,327
NEXTERA ENERGY CAPITAL HOLDING	2.7500	65,000	64,744	65,347
NEXTERA ENERGY CAPITAL HOLDING	3.2000	800,000	798,766	820,404
NEXTERA ENERGY CAPITAL HOLDING	3.5500	110,000	105,489	116,875
NEXTERA ENERGY CAPITAL HOLDING	4.8000	190,000	160,132	196,128
NIELSEN FINANCE LLC / NIE 144A	5.0000	65,000	62,908	65,244
NISOURCE INC	3.9500	40,000	35,645	42,184
NISOURCE INC	3.4900	60,000	57,538	63,121
NISSAN MOTOR ACCEPTANCE C 144A	1.9000	350,000	339,313	347,374
NISSAN MOTOR ACCEPTANCE C 144A	2.1250	630,000	628,491	629,861
NISSAN MOTOR ACCEPTANCE C 144A	2.3505	70,000	69,414	70,022
NORFOLK SOUTHERN CORP	2.9000	30,000	30,916	30,938
NORTHERN STATES POWER CO/MN	4.0000	20,000	19,502	22,706
NOVASTAR MORTGAGE FUNDIN 6 A2C	1.9620	136,595	80,248	64,564

	Coupon	Units	Cost	Market Value
NOVELIS CORP 144A	5.8750	255,000	228,585	271,347
NOVELIS CORP 144A	6.2500	95,000	90,158	99,631
OASIS PETROLEUM INC	6.8750	98,000	92,141	95,795
OASIS PETROLEUM INC 144A	6.2500	40,000	34,773	33,200
OCCIDENTAL PETROLEUM CORP	2.6000	60,000	59,957	60,444
OCCIDENTAL PETROLEUM CORP	2.7000	100,000	99,906	101,039
OCCIDENTAL PETROLEUM CORP	2.9000	75,000	74,910	76,225
OCCIDENTAL PETROLEUM CORP	3.2000	30,000	29,981	30,360
OCCIDENTAL PETROLEUM CORP	4.1000	20,000	19,488	19,447
OCCIDENTAL PETROLEUM CORP	4.4000	30,000	30,494	30,391
OCCIDENTAL PETROLEUM CORP	6.9500	210,000	246,625	247,401
OGLETHORPE POWER CORP	5.3750	30,000	33,014	36,133
OKLAHOMA GAS & ELECTRIC CO	3.8000	95,000	95,780	103,196
OLD REPUBLIC INTERNATIONAL COR	3.8750	40,000	38,398	42,165
OMEGA HEALTHCARE INVESTORS INC	3.6250	70,000	69,004	70,085
OMEGA HEALTHCARE INVESTORS INC	4.3750	170,000	170,572	180,370
OMEGA HEALTHCARE INVESTORS INC	4.5000	195,000	193,212	210,525
OMEGA HEALTHCARE INVESTORS INC	4.9500	90,000	91,098	98,508
OMEGA HEALTHCARE INVESTORS INC	5.2500	150,000	152,307	166,879
ONCOR ELECTRIC DELIVERY CO LLC	3.8000	50,000	49,703	54,374
ONE MARKET PLAZA T 1MKT E 144A	4.1416	194,899	187,369	195,293
ONEOK INC	3.4000	300,000	298,970	304,841
ONEOK INC	4.4500	115,000	114,322	119,287
ONEOK INC	4.5500	120,000	118,576	132,015
ONEOK PARTNERS LP	4.9000	90,000	91,013	99,128
ONEOK PARTNERS LP	6.1250	40,000	41,212	48,166
ONEOK PARTNERS LP	6.2000	55,000	59,464	69,654
ORACLE CORP	2.4000	35,000	35,624	35,585
ORACLE CORP	2.5000	410,000	403,722	415,383
ORACLE CORP	3.8750	125,000	126,355	126,208
OUTFRONT MEDIA CAPITAL LL 144A	4.6250	10,000	10,000	10,175
OUTFRONT MEDIA CAPITAL LL 144A	5.0000	145,000	145,014	151,888
OUTFRONT MEDIA CAPITAL LLC / O	5.6250	125,000	126,326	128,125
OWENS-BROCKWAY GLASS CONT 144A	5.8750	305,000	305,634	325,588
OXFORD FINANCE LLC / OXFO 144A	6.3750	100,000	98,847	102,875
PACCAR FINANCIAL CORP	1.9000	80,000	79,995	80,107
PACCAR FINANCIAL CORP	2.0000	40,000	39,955	40,227
PACCAR FINANCIAL CORP	2.8500	40,000	39,974	40,838
PACIFIC GAS & ELECTRIC CO	2.9500	140,000	117,993	140,350
PACIFIC GAS & ELECTRIC CO	3.5000	430,000	421,110	431,075
PACIFICORP	6.0000	20,000	23,884	27,426
PACKAGING CORP OF AMERICA	4.0500	25,000	24,780	25,990
PAYPAL HOLDINGS INC	2.2000	310,000	310,548	311,763
PAYPAL HOLDINGS INC	2.4000	50,000	49,971	50,493
PAYPAL HOLDINGS INC	2.6500	70,000	69,832	70,983
PAYPAL HOLDINGS INC	2.8500	185,000	184,391	186,719
PDC ENERGY INC	5.7500	140,000	126,238	139,650
PDC ENERGY INC	6.1250	40,000	40,119	40,500
PECO ENERGY CO	3.0000	50,000	49,591	48,056
PENSKE TRUCK LEASING CO L 144A	2.7000	65,000	64,873	65,465
PENSKE TRUCK LEASING CO L 144A	3.4500	245,000	245,026	254,528
PENSKE TRUCK LEASING CO L 144A	4.2000	170,000	166,644	182,310
PEPSICO INC	2.8750	180,000	176,880	174,101
PEPSICO INC	3.3750	100,000	106,837	104,899
PEPSICO INC	3.4500	50,000	46,959	53,080
PEPSICO INC	4.0000	80,000	88,976	92,550
PEPSICO INC	4.4500	40,000	49,890	49,142
PEPSICO INC	2.2673	280,000	277,893	281,193
PERFORMANCE FOOD GROUP IN 144A	5.5000	295,000	291,737	310,031
PFIZER INC	4.3000	100,000	101,907	117,441
PFIZER INC	4.4000	30,000	31,213	35,829
PFIZER INC	7.2000	40,000	54,754	62,925
PHI INC VTG ESCROW	5.2500	181,000	0	0
PHILLIPS 66 PARTNERS LP	2.4500	105,000	104,768	105,090
PHILLIPS 66 PARTNERS LP	3.1500	110,000	109,770	109,615
PHILLIPS 66 PARTNERS LP	4.9000	100,000	112,364	113,623
PIEDMONT NATURAL GAS CO INC	3.5000	100,000	99,761	106,946
PIEDMONT NATURAL GAS CO INC	4.1000	85,000	95,404	96,120
PILGRIM'S PRIDE CORP 144A	5.7500	230,000	217,989	237,735
PIONEER NATURAL RESOURCES CO	4.4500	149,000	157,450	163,202
PIONEER NATURAL RESOURCES CO	7.5000	380,000	380,550	380,631
PLAINS ALL AMERICAN PIPELINE L	2.8500	70,000	66,904	70,699
PLAINS ALL AMERICAN PIPELINE L	3.8500	60,000	68,956	62,139
PLAINS ALL AMERICAN PIPELINE L	4.6500	370,000	365,872	396,461
PLANTRONICS INC 144A	5.5000	330,000	311,544	322,575
PNC BANK NA	2.4500	70,000	70,313	70,329
PNC BANK NA	3.8000	250,000	251,669	262,659
PNC BANK NA	4.0500	250,000	277,034	274,416
POST HOLDINGS INC 144A	5.0000	50,000	45,977	52,813
POST HOLDINGS INC 144A	5.5000	290,000	279,976	303,775
POST HOLDINGS INC 144A	5.6250	150,000	141,851	161,625
POST HOLDINGS INC 144A	5.7500	65,000	67,393	69,713
PPG INDUSTRIES INC	2.8000	100,000	99,740	100,795
PPG INDUSTRIES INC	3.7500	63,000	68,336	68,553
PPL ELECTRIC UTILITIES CORP	3.0000	35,000	34,417	33,465

	Coupon	Units	Cost	Market Value
PQ CORP 144A	5.7500	145,000	135,398	151,525
PQ CORP 144A	6.7500	135,000	137,407	139,556
PRESTIGE BRANDS INC 144A	6.3750	200,000	194,188	208,000
PRIME SECURITY SERVICES B 144A	5.7500	510,000	516,462	554,309
PRIME SECURITY SERVICES B 144A	9.2500	75,000	77,197	78,656
PRINCIPAL LIFE GLOBAL FUN 144A	2.6250	340,000	338,216	341,906
PROCTER & GAMBLE CO/THE	2.4500	170,000	160,420	175,083
PROGRESS ENERGY INC	4.4000	45,000	45,385	45,880
PROLOGIS EURO FINANCE LLC	0.2500	165,000	182,846	181,045
PUBLIC SERVICE CO OF COLORADO	4.0500	125,000	123,868	143,675
PUBLIC SERVICE ELECTRIC & GAS	3.8500	40,000	45,708	45,061
PUBLIC STORAGE	3.0940	350,000	336,418	365,031
PUBLIC STORAGE	3.3850	105,000	105,000	111,562
PUGET ENERGY INC	6.5000	230,000	236,442	239,222
PUGET SOUND ENERGY INC	4.2230	20,000	20,001	23,050
QUALITYTECH LP / QTS FINA 144A	4.7500	205,000	193,315	212,431
QUEST DIAGNOSTICS INC	2.9500	110,000	109,713	110,021
QUEST DIAGNOSTICS INC	3.4500	70,000	67,521	73,548
QUICKEN LOANS INC 144A	5.2500	85,000	84,740	87,975
QUICKEN LOANS INC 144A	5.7500	645,000	608,616	666,769
QVC INC	4.3750	190,000	184,002	196,128
QVC INC	4.8500	370,000	361,464	387,760
RALI SERIES 2007-QH8 TRU QH8 A	3.2551	256,747	385,824	240,389
RASC SERIES 2007-KS4 TR KS4 A3	2.0620	689,396	632,974	685,954
RBS GLOBAL INC / REXNORD 144A	4.8750	155,000	142,360	160,038
REALTY INCOME CORP	3.8750	35,000	37,727	37,748
REALTY INCOME CORP	4.6500	130,000	134,132	140,707
RENAISSANCERE FINANCE INC	3.4500	150,000	143,367	156,963
REPUBLIC SERVICES INC	2.5000	60,000	59,911	60,687
REYNOLDS GROUP ISSUER INC / RE	5.7500	53,301	53,244	53,368
REYNOLDS GROUP ISSUER INC 144A	5.1250	225,000	220,666	230,344
REYNOLDS GROUP ISSUER INC 144A	7.0000	235,000	225,520	242,931
RIO OIL FINANCE TRUST SER 144A	9.2500	248,021	261,967	277,787
ROPER TECHNOLOGIES INC	3.6500	120,000	122,628	126,015
ROPER TECHNOLOGIES INC	4.2000	60,000	62,089	65,760
RPM INTERNATIONAL INC	4.2500	50,000	43,442	49,099
RPM INTERNATIONAL INC	4.5500	27,000	26,964	29,259
RYDER SYSTEM INC	2.9000	160,000	159,919	161,096
RYMAN HOSPITALITY PROPERT 144A	4.7500	325,000	326,519	335,563
S&P GLOBAL INC	2.5000	30,000	29,950	30,023
S&P GLOBAL INC	3.2500	30,000	29,772	30,703
S&P GLOBAL INC	4.4000	150,000	154,149	166,364
SABINE PASS LIQUEFACTION LLC	5.6250	200,000	206,552	225,262
SAN DIEGO GAS & ELECTRIC CO	4.1000	10,000	9,990	11,070
SANTANDER HOLDINGS USA INC	3.4000	310,000	300,384	317,857
SANTANDER HOLDINGS USA INC	4.5000	240,000	237,948	259,091
SASOL FINANCING USA LLC	5.8750	200,000	199,667	216,572
SASOL FINANCING USA LLC	6.5000	800,000	881,423	889,921
SBA COMMUNICATIONS CORP	4.8750	360,000	341,731	373,500
SCOTTS MIRACLE-GRO CO/THE 144A	4.5000	225,000	224,999	229,995
SEMPRA ENERGY	2.9000	10,000	9,783	10,199
SEMPRA ENERGY	3.4000	90,000	82,943	93,301
SEMPRA ENERGY	3.5500	35,000	34,427	36,667
SEMPRA ENERGY	2.3436	510,000	501,916	510,161
SEQUOIA MORTGAGE TR 2 A10 144A	3.5000	116,728	116,154	117,772
SEQUOIA MORTGAGE TRU 2 A4 144A	3.5000	280,695	278,395	286,506
SEQUOIA MORTGAGE TRU 3 A4 144A	3.5000	146,065	145,524	147,159
SERVICE CORP INTERNATIONAL/US	5.1250	15,000	15,000	15,938
SERVICE PROPERTIES TRUST	3.9500	159,000	144,694	155,151
SERVICE PROPERTIES TRUST	4.3750	330,000	302,306	323,972
SERVICE PROPERTIES TRUST	4.9500	80,000	79,183	81,323
SHERWIN-WILLIAMS CO/THE	2.9500	215,000	215,067	217,156
SHERWIN-WILLIAMS CO/THE	3.1250	30,000	28,875	31,015
SHERWIN-WILLIAMS CO/THE	3.8000	130,000	131,313	132,534
SHERWIN-WILLIAMS CO/THE	4.2000	60,000	60,511	62,341
SHERWIN-WILLIAMS CO/THE	4.5000	90,000	101,055	102,301
SILGAN HOLDINGS INC 144A	4.1250	95,000	94,999	95,029
SIMON PROPERTY GROUP LP	2.3500	60,000	60,413	60,535
SIMON PROPERTY GROUP LP	3.3000	40,000	38,738	42,111
SIMON PROPERTY GROUP LP	3.5000	75,000	79,675	79,804
SINCLAIR TELEVISION GROUP 144A	5.6250	170,000	161,002	174,888
SIRIUS XM RADIO INC 144A	4.6250	135,000	135,002	141,750
SIRIUS XM RADIO INC 144A	5.3750	230,000	219,567	237,654
SIRIUS XM RADIO INC 144A	5.5000	55,000	55,002	59,468
SIX FLAGS ENTERTAINMENT C 144A	4.8750	230,000	218,841	238,338
SIX FLAGS ENTERTAINMENT C 144A	5.5000	120,000	122,224	127,950
SL GREEN OPERATING PARTNERSHIP	2.8841	90,000	89,378	90,019
SL GREEN REALTY CORP	4.5000	200,000	201,789	210,815
SLM CORP	5.1250	140,000	137,015	144,900
SLM STUDENT LOAN TRUST 20 REGS	0.1550	109,153	119,539	116,271
SLM STUDENT LOAN TRUST 200 9 A	3.4396	107,209	107,213	107,504
SM ENERGY CO	5.0000	120,000	111,973	114,300
SM ENERGY CO	5.6250	75,000	66,465	71,188
SM ENERGY CO	6.7500	35,000	31,685	34,300
SNAP-ON INC	3.2500	55,000	57,903	57,232

	Coupon	Units	Cost	Market Value
SOFI CONSUMER LOAN PR 1 A 144A	3.2400	277,228	277,227	279,166
SOFI CONSUMER LOAN PR 4 A 144A	2.4500	284,709	284,672	285,138
SONIC AUTOMOTIVE INC	6.1250	145,000	128,524	151,163
SOUNDVIEW HOME LOAN T OPT4 2A4	2.0220	1,300,000	1,165,396	1,250,917
SOUTHERN CALIFORNIA EDISON CO	3.6000	40,000	34,505	39,784
SOUTHERN CALIFORNIA EDISON CO	4.0000	25,000	25,989	26,321
SOUTHERN CALIFORNIA EDISON CO	4.1250	20,000	18,954	21,370
SOUTHERN CALIFORNIA EDISON CO	5.5000	40,000	42,575	49,402
SOUTHERN CALIFORNIA EDISON CO	6.0500	400,000	523,498	520,235
SOUTHERN CALIFORNIA GAS CO	4.3000	20,000	20,452	22,834
SOUTHERN CO GAS CAPITAL CORP	3.2500	70,000	65,989	72,897
SOUTHERN CO GAS CAPITAL CORP	4.4000	90,000	84,263	99,624
SOUTHERN CO/THE	2.9500	179,000	174,135	183,620
SOUTHERN CO/THE	4.4000	130,000	139,575	144,179
SOUTHERN POWER CO	5.1500	40,000	39,768	45,335
SOUTHERN POWER CO 144A	2.4580	280,000	277,178	280,068
SOUTHWESTERN ENERGY CO	6.2000	120,000	105,053	110,064
SOUTHWESTERN ENERGY CO	7.7500	15,000	13,976	13,893
SOUTHWESTERN PUBLIC SERVICE CO	3.7500	50,000	49,375	53,800
SPECTRUM BRANDS INC 144A	5.0000	170,000	170,548	175,525
SPIRIT AEROSYSTEMS INC	3.9500	20,000	19,953	20,620
SPIRIT AEROSYSTEMS INC	4.6000	146,000	156,758	154,085
SPIRIT AIRLINES PASS THROUGH T	3.3750	314,280	301,522	323,785
SPIRIT REALTY LP	3.2000	190,000	189,824	190,309
SPIRIT REALTY LP	4.0000	175,000	175,538	184,307
SPRINGLEAF FINANCE CORP	5.3750	260,000	266,160	271,388
SPRINGLEAF FINANCE CORP	6.1250	140,000	136,929	150,325
SPRINGLEAF FINANCE CORP	6.6250	185,000	190,653	208,828
SPRINGLEAF FINANCE CORP	8.2500	280,000	284,932	293,790
SPRINT CAPITAL CORP	6.8750	165,000	156,589	177,788
SPRINT COMMUNICATIONS INC	6.0000	500,000	492,898	524,375
SPRINT COMMUNICATIONS INC	11.5000	55,000	59,897	62,838
SPRINT CORP	7.1250	110,000	116,413	118,663
SPRINT CORP	7.8750	535,000	551,744	590,282
SRC ENERGY INC	6.2500	155,000	131,504	156,163
SS&C TECHNOLOGIES INC 144A	5.5000	375,000	378,831	400,313
STANDARD INDUSTRIES INC/N 144A	4.7500	400,000	411,262	410,000
STANDARD INDUSTRIES INC/N 144A	6.0000	310,000	298,888	325,888
STANWICH MORTGAGE NPB1 A1 144A	3.3750	479,183	479,182	478,171
STATE STREET CORP	1.9500	445,000	438,798	445,922
STEARNS HLDGS LLC 144A	9.3750	135,000	0	0
STEARNS HOLDINGS LLC / ST 144A	5.0000	3,506	1,382	2,349
STEEL DYNAMICS INC	3.4500	35,000	34,908	35,416
STEVENS HOLDING CO INC 144A	6.1250	150,000	157,164	163,875
STORE CAPITAL CORP	4.6250	100,000	99,270	111,007
SUBURBAN PROPANE PARTNERS LP/S	5.5000	10,000	9,412	10,275
SUBURBAN PROPANE PARTNERS LP/S	5.7500	335,000	310,361	344,213
SUMMIT MATERIALS LLC / SUMMIT	6.1250	405,000	401,759	411,581
SUNCOKE ENERGY PARTNERS L 144A	7.5000	190,000	181,254	182,717
SUNOCO LOGISTICS PARTNERS OPER	3.9000	220,000	205,058	228,556
SUNOCO LOGISTICS PARTNERS OPER	4.2500	175,000	176,805	184,046
SUNOCO LP / SUNOCO FINANCE COR	4.8750	155,000	152,010	158,491
SUNOCO LP / SUNOCO FINANCE COR	5.5000	50,000	47,680	51,875
SYNCHRONY FINANCIAL	2.7000	60,000	59,915	60,021
SYNCHRONY FINANCIAL	2.8500	35,000	34,981	35,433
SYNCHRONY FINANCIAL	5.1500	250,000	253,627	284,472
SYNCHRONY FINANCIAL	3.1323	120,000	119,992	120,094
SYSCO CORP	3.7500	50,000	48,922	53,788
SYSCO CORP	4.5000	10,000	9,458	11,430
TAL ADVANTAGE V LLC 1A A 144A	3.5100	72,500	72,127	72,313
TALEN ENERGY SUPPLY LLC 144A	6.6250	65,000	65,002	66,300
TALEN ENERGY SUPPLY LLC 144A	7.2500	50,000	50,309	52,610
TAMPA ELECTRIC CO	4.3000	20,000	19,126	23,312
TARGA RESOURCES PARTNERS 144A	5.5000	95,000	95,003	97,613
TARGA RESOURCES PARTNERS 144A	6.5000	115,000	122,304	125,925
TARGA RESOURCES PARTNERS LP /	5.1250	40,000	37,850	41,500
TARGA RESOURCES PARTNERS LP /	5.3750	125,000	129,224	129,688
TARGA RESOURCES PARTNERS LP /	5.8750	230,000	235,446	244,375
TARGA RESOURCES PARTNERS LP /	6.7500	91,000	91,892	94,299
TENET HEALTHCARE CORP	5.1250	490,000	469,591	504,700
TENET HEALTHCARE CORP	6.7500	125,000	121,626	137,339
TENET HEALTHCARE CORP	7.0000	200,000	202,458	211,250
TENET HEALTHCARE CORP 144A	6.2500	230,000	241,245	247,538
TENNANT CO	5.6250	150,000	142,525	156,750
TENNECO INC	5.0000	155,000	122,700	142,600
TERRAFORM POWER OPERATING 144A	4.2500	105,000	99,495	108,094
TERRAFORM POWER OPERATING 144A	5.0000	85,000	75,649	89,871
THERMO FISHER SCIENTIFIC INC	2.9500	140,000	130,423	143,976
TIME WARNER CABLE LLC	4.1250	180,000	180,357	182,914
TIME WARNER CABLE LLC	4.5000	190,000	156,693	194,252
TIME WARNER CABLE LLC	5.0000	100,000	100,111	100,187
TIME WARNER ENTERTAINMENT CO L	8.3750	305,000	338,471	360,013
T-MOBILE USA INC	4.5000	50,000	46,360	51,250
T-MOBILE USA INC	6.0000	205,000	205,013	211,663
T-MOBILE USA INC	6.3750	140,000	141,058	144,666

	Coupon	Units	Cost	Market Value
TMS INTERNATIONAL HOLDING 144A	7.2500	225,000	212,130	203,438
TOLEDO EDISON CO/THE	6.1500	30,000	35,603	41,197
TOWD POINT MORTGA HY3 A1A 144A	2.7920	1,809,155	1,913,562	1,811,362
TOWD POINT MORTGAGE 2 A1 144A	2.7500	114,920	112,424	115,676
TOWD POINT MORTGAGE 3 A1 144A	2.7500	227,812	221,886	228,717
TOWD POINT MORTGAGE 4 A1 144A	2.7500	125,912	122,560	126,654
TOWD POINT MORTGAGE 5 A1 144A	2.3920	226,586	199,022	226,026
TPC GROUP INC 144A	10.5000	130,000	130,094	130,975
TREEHOUSE FOODS INC 144A	6.0000	210,000	208,275	217,613
TRIMAS CORP 144A	4.8750	180,000	167,776	185,400
TRIMBLE INC	4.1500	70,000	70,292	73,780
TRINITY HEALTH CORP	3.4340	5,000	5,000	4,941
TRONOX INC 144A	6.5000	255,000	216,029	262,701
TRUIST BANK	2.1500	250,000	249,581	249,606
TRUIST BANK	2.8000	100,000	99,959	101,902
TRUIST FINANCIAL CORP	2.9000	25,000	25,279	25,261
TRUIST FINANCIAL CORP	3.0500	300,000	299,987	307,497
TRUIST FINANCIAL CORP	2.5594	330,000	327,414	332,184
TRUSTEES OF BOSTON COLLEGE	3.1290	200,000	199,994	196,982
TRUSTEES OF BOSTON UNIVERSITY	4.0610	90,000	90,279	103,332
TUTOR PERINI CORP 144A	6.8750	219,000	205,633	211,335
TWDC ENTERPRISES 18 CORP	2.2901	300,000	299,346	301,658
TYSON FOODS INC	4.5500	40,000	39,822	45,797
UDR INC	3.2000	35,000	35,985	35,801
UDR INC	3.7500	60,000	59,672	63,400
UDR INC	4.0000	220,000	219,417	237,621
UNILEVER CAPITAL CORP	2.6000	150,000	145,542	153,505
UNION PACIFIC CORP	3.5500	20,000	19,944	20,784
UNION PACIFIC CORP	3.7000	105,000	104,960	114,789
UNION PACIFIC CORP 144A	3.8390	50,000	52,297	50,731
UNION PACIFIC RAILROAD CO 2014	3.2270	103,500	107,114	107,324
UNITED PARCEL SERVICE INC	2.2841	140,000	139,140	140,700
UNITED RENTALS NORTH AMERICA I	4.6250	50,000	45,283	51,405
UNITED RENTALS NORTH AMERICA I	4.8750	300,000	313,523	312,369
UNITED RENTALS NORTH AMERICA I	5.5000	15,000	14,247	15,586
UNITED RENTALS NORTH AMERICA I	6.5000	45,000	44,951	49,458
UNITED TECHNOLOGIES CORP	3.9500	300,000	319,350	327,173
UNITEDHEALTH GROUP INC	1.9500	140,000	138,912	140,007
UNITEDHEALTH GROUP INC	2.3750	80,000	79,982	81,062
UNITEDHEALTH GROUP INC	2.8750	25,000	24,993	25,732
UNITEDHEALTH GROUP INC	3.3500	55,000	55,183	56,970
UNITEDHEALTH GROUP INC	3.5000	10,000	9,903	10,502
UNITEDHEALTH GROUP INC	3.7000	20,000	19,933	21,497
UNITEDHEALTH GROUP INC	3.8750	140,000	145,191	155,019
UNITEDHEALTH GROUP INC	4.2000	30,000	29,813	34,445
UNITEDHEALTH GROUP INC	4.2500	60,000	59,526	68,509
UNITEDHEALTH GROUP INC	4.7500	40,000	42,273	49,258
UNITEDHEALTH GROUP INC	6.5000	115,000	145,682	163,857
UNIVAR SOLUTIONS USA INC 144A	5.1250	140,000	140,724	146,129
US AIRWAYS 2012-1 CLASS A PASS	5.9000	99,454	105,310	110,456
US AIRWAYS 2013-1 CLASS A PASS	3.9500	260,944	274,732	274,472
US BANCORP	3.0000	65,000	64,994	67,143
US BANCORP	0.8500	135,000	153,614	155,928
US BANK NA/CINCINNATI OH	2.0740	465,000	462,991	465,193
US FOODS INC 144A	5.8750	310,000	302,838	319,300
USA COMPRESSION PARTNERS LP /	6.8750	220,000	221,802	229,530
USAA CAPITAL CORP 144A	2.4500	230,000	229,175	230,822
VALERO ENERGY CORP	3.6500	45,000	47,368	47,870
VANGUARD S/T CORP BOND ETF	0.0000	22,085	1,788,664	1,789,548
VENTAS REALTY LP	4.1250	400,000	397,097	428,534
VERISK ANALYTICS INC	4.1250	460,000	498,060	505,186
VERISK ANALYTICS INC	5.5000	60,000	60,724	74,677
VERIZON COMMUNICATIONS INC	0.8750	175,000	193,296	193,401
VERIZON COMMUNICATIONS INC	4.1250	43,000	48,253	48,603
VERIZON COMMUNICATIONS INC	4.4000	60,000	57,926	69,555
VERIZON COMMUNICATIONS INC	4.5000	320,000	316,085	373,539
VERIZON COMMUNICATIONS INC	4.5220	325,000	381,480	389,982
VERIZON COMMUNICATIONS INC	4.7500	30,000	29,111	36,307
VERIZON COMMUNICATIONS INC	4.8620	110,000	108,144	136,553
VERIZON COMMUNICATIONS INC	5.1500	200,000	210,663	222,382
VERIZON COMMUNICATIONS INC	5.2500	70,000	72,819	87,915
VERIZON COMMUNICATIONS INC	4.3290	55,000	56,236	62,423
VERIZON COMMUNICATIONS INC	3.0099	309,000	296,821	316,082
VIACOMCBS INC	4.2500	485,000	483,502	516,561
VIACOMCBS INC	4.3750	50,000	53,138	53,013
VIRGINIA ELECTRIC & POWER CO	2.8750	25,000	25,991	25,619
VIRGINIA ELECTRIC & POWER CO	4.6000	75,000	92,713	91,962
VIRGINIA ELECTRIC & POWER CO	6.0000	80,000	95,092	108,127
VIRGINIA ELECTRIC & POWER CO	8.8750	50,000	84,015	84,444
VISA INC	2.1500	60,000	58,577	60,683
VISTRA OPERATIONS CO LLC 144A	5.0000	335,000	347,279	350,068
VMWARE INC	2.3000	180,000	178,537	180,254
VMWARE INC	2.9500	120,000	115,843	122,275
VMWARE INC	3.9000	671,000	608,332	702,419
WALMART INC	2.9500	140,000	137,951	139,487

	Coupon	Units	Cost	Market Value
WASHINGTON MUTUAL MORTG OC1 A1	2.0320	37,483	32,161	34,508
WASHINGTON PRIME GROUP LP	3.8500	170,000	169,486	170,000
WASHINGTON PRIME GROUP LP	6.4500	210,000	187,989	193,725
WASTE MANAGEMENT INC	2.4000	80,000	77,439	80,823
WATCO COS LLC / WATCO FIN 144A	6.3750	325,000	325,487	329,875
WEA FINANCE LLC / WESTFIE 144A	3.2500	570,000	569,662	574,590
WEC ENERGY GROUP INC	3.1000	70,000	69,968	71,499
WELLS FARGO & CO	2.1500	190,000	189,848	190,029
WELLS FARGO & CO	2.5500	290,000	288,000	291,767
WELLS FARGO & CO	2.6250	100,000	98,864	101,494
WELLS FARGO & CO	3.0000	50,000	51,263	51,245
WELLS FARGO & CO	3.3000	265,000	257,744	277,727
WELLS FARGO & CO	3.5500	500,000	488,080	529,456
WELLS FARGO & CO	3.7500	1,050,000	1,048,430	1,110,192
WELLS FARGO & CO	3.9000	80,000	73,546	90,741
WELLS FARGO & CO	4.1250	95,000	95,451	100,875
WELLS FARGO & CO	4.6000	35,000	35,475	36,136
WELLS FARGO & CO	5.6060	60,000	64,966	79,071
WELLS FARGO & CO	3.0690	415,000	406,701	423,564
WELLS FARGO & CO	3.5840	140,000	139,819	148,829
WELLS FARGO & CO	2.4060	90,000	89,978	90,085
WELLS FARGO & CO	3.0460	795,000	784,642	805,376
WELLS FARGO BANK NA	3.5500	250,000	249,163	262,018
WELLS FARGO BANK NA	6.1800	60,000	75,766	76,656
WELLS FARGO BANK NA	2.8970	250,000	250,000	253,296
WELLS FARGO BANK NA	2.0820	250,000	250,000	250,387
WELLTOWER INC	3.9500	70,000	70,142	73,885
WELLTOWER INC	4.2500	140,000	138,721	153,573
WESTERN DIGITAL CORP	4.7500	200,000	176,488	208,500
WESTERN MIDSTREAM OPERATING LP	4.6500	50,000	52,206	51,200
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500	200,000	179,932	202,260
WESTLAKE AUTOMOBILE 3A A2 144A	2.1500	260,000	259,986	260,011
WEYERHAEUSER CO	4.0000	1,100,000	1,094,415	1,190,842
WEYERHAEUSER CO	7.3750	580,000	702,185	802,070
WILLIAM CARTER CO/THE 144A	5.6250	110,000	110,000	118,250
WILLIAMS COS INC/THE	3.3500	100,000	98,425	102,463
WILLIAMS COS INC/THE	3.6000	150,000	150,397	154,238
WILLIAMS COS INC/THE	4.5500	150,000	156,276	161,949
WILLIAMS COS INC/THE	5.2500	465,000	466,582	467,730
WILLIS NORTH AMERICA INC	3.8750	50,000	50,135	49,884
WISCONSIN POWER & LIGHT CO	3.0000	50,000	49,862	51,629
WP CAREY INC	4.0000	470,000	459,636	493,383
WP CAREY INC	4.2500	220,000	215,674	235,586
WRKCO INC	4.6500	1,220,000	1,239,221	1,342,844
XCEL ENERGY INC	2.6000	200,000	198,578	198,220
XCEL ENERGY INC	3.5000	35,000	35,326	35,585
XILINX INC	2.9500	70,000	72,194	71,951
ZF NORTH AMERICA CAPITAL 144A	4.5000	150,000	147,517	154,643
ZIMMER BIOMET HOLDINGS INC	3.1500	60,000	59,059	61,261
ZIMMER BIOMET HOLDINGS INC	3.5500	230,000	220,238	242,560
ZIMMER BIOMET HOLDINGS INC	3.7000	90,000	89,257	93,807
ZIONS BANCORP NA	3.3500	250,000	249,886	256,526
ZOETIS INC	3.9000	70,000	71,755	75,960
ZOETIS INC	4.4500	85,000	91,207	98,899
ZOETIS INC	4.5000	160,000	163,653	177,229
ZOETIS INC	4.7000	40,000	40,546	47,701
Total of Domestic Corporate & Other Bonds			246,747,028	258,735,220

Positive Social Purpose Investments

5.04%

CDT-BREW HOUSE APTS (AHF)	4.9500	1,756,872	1,748,409	1,833,928
CDT-CEDARBROOK APTS (AHF)	5.0400	1,462,597	1,456,917	1,531,602
CDT-HOMES OF RENAISSANCE (AHF)	4.7700	974,631	960,022	1,002,486
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700	1,303,890	1,279,893	1,340,921
CDT-MADISON HEIGHTS I (AHF)	4.9500	1,237,168	1,231,510	1,291,319
CDT-RETREAT AT MILLS CRK (AHA)	4.9500	1,503,408	1,499,511	1,567,633
CDT-STRONG HOUSING (AHF)	4.7700	1,445,585	1,418,630	1,486,610
CIN-21ST ST SENIOR (AHA)	6.0300	1,086,606	1,186,034	1,246,424
CIN-AVENUES APARTMENTS (AHA)	6.6000	76,100	84,407	88,400
CIN-MILDRED HOUSING (AHA)	5.9800	134,483	143,210	148,529
CIN-SWIFT LANE (AHF)	5.1600	2,392,000	2,392,000	2,527,818
CIN-WALDRON MANOR APTS (AHF)	6.1600	140,271	153,532	161,120
CPC-ADAM CLAYTON POWELL (AHF)	4.2700	796,786	756,408	792,977
CPC-CAMBRAV COURT (AHA)	4.5000	972,309	934,307	983,519
CPC-HUNTLEY BUILDING (AHF)	4.7300	1,448,064	1,422,595	1,496,704
CPC-POLLOCK GARDENS (AHF)	4.4500	3,499,551	3,441,138	3,553,024
CRF-BUNCE GREEN (AHF)	6.5500	654,590	706,822	732,637
CRF-CAPITOL VILLA (AHA)	5.7700	1,590,436	1,615,036	1,633,425
CRF-FROST WOODS SENIOR (AHA)	6.2000	1,905,196	1,925,045	1,935,374
CRF-GLENWOOD PLACE (AHF)	6.5500	1,478,447	1,596,082	1,654,116
CRF-MISSION VILLAGE (AHF)	5.6500	990,303	992,358	992,472
CRF-SONRISE APTS (AHF)	5.8000	2,098,574	2,115,969	2,127,702
CRF-WEATHERSTONE SPRING (AHA)	6.5500	563,855	609,593	632,448
CRF-WHITE OAK APTS (AHA)	6.5500	862,002	931,738	966,519

	Coupon	Units	Cost	Market Value
Total of Positive Social Purpose Investments			30,601,166	31,727,707
Total of Domestic Fixed Income Securities			471,934,802	488,099,104
International Securities				28.80%
International Fixed Income Securities				
ANGOLA				
ANGOLAN GOVERNMENT INTERN 144A	8.0000	750,000	750,551	799,091
ARGENTINA				
ARGENTINA BONAR BONDS	52.5635	1,780,000	51,801	20,959
ARGENTINA POM POLITICA MONETAR	70.2531	8,340,000	216,799	93,328
ARGENTINA TREASURY BILL	0.0000	14,087,000	373,291	197,020
ARGENTINA TREASURY BOND BONCER	2.5000	3,520,000	123,140	102,885
ARGENTINE BONOS DEL TESORO	18.2000	1,140,000	26,190	8,187
ARGENTINE REPUBLIC GOVERN REGS	6.2500	100,000	81,125	49,848
ARGENTINE REPUBLIC GOVERNMENT	3.3800	120,000	85,236	60,628
ARGENTINE REPUBLIC GOVERNMENT	3.7500	1,400,000	774,944	682,514
ARGENTINE REPUBLIC GOVERNMENT	5.6250	120,000	106,674	62,100
ARGENTINE REPUBLIC GOVERNMENT	5.8750	584,000	431,266	274,480
ARGENTINE REPUBLIC GOVERNMENT	6.8750	1,242,000	1,005,678	631,708
ARGENTINE REPUBLIC GOVERNMENT	7.5000	380,000	311,809	197,600
ARGENTINE REPUBLIC GOVERNMENT	8.2800	182,265	143,273	112,550
CIUDAD AUTONOMA DE BUENOS AIRE	60.5282	7,310,000	209,168	106,220
CIUDAD AUTONOMA DE BUENOS AIRE	50.8475	200,000	3,223	3,274
PROVINCIA DE BUENOS AIRES 144A	52.2701	2,670,000	24,483	29,432
YPF SA REGS	8.5000	90,000	81,820	85,050
AUSTRALIA				
AUSTRALIA & NEW ZEALAND BANKIN	2.0500	250,000	249,875	250,889
AUSTRALIA GOVERNMENT BOND REGS	1.7500	410,000	288,244	290,267
AUSTRALIA GOVERNMENT BOND REGS	2.2500	325,000	239,701	245,205
AUSTRALIA GOVERNMENT BOND REGS	2.7500	759,000	564,330	572,845
AUSTRALIA GOVERNMENT BOND REGS	3.0000	23,000	16,856	19,586
AUSTRALIA GOVERNMENT BOND REGS	4.5000	65,000	56,249	62,259
AUSTRALIA GOVERNMENT BOND REGS	5.5000	395,000	309,803	318,668
AUSTRALIA GOVERNMENT BOND REGS	5.7500	265,000	204,551	208,788
BORAL FINANCE PTY LTD 144A	3.0000	150,000	146,177	150,624
CCP_IRS_P AUD-BBR-BBSW 6M CME	2.2500	210,000	324	2,724
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.8435	291,000	0	3,496
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.3438	92,000	0	-1,252
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.0313	207,000	294	-1,442
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.0100	-291,000	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.1359	-302,000	-240	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.9942	-207,000	0	0
NATIONAL AUSTRALIA BANK LTD/NE	1.8750	260,000	253,995	260,023
SYDNEY AIRPORT FINANCE CO 144A	3.9000	300,000	298,763	314,601
WOODSIDE FINANCE LTD 144A	3.7000	410,000	381,717	424,180
WOODSIDE FINANCE LTD 144A	4.5000	500,000	502,577	547,337
AUSTRIA				
JBS INVESTMENTS II GMBH REGS	7.0000	200,000	214,974	217,566
REPUBLIC OF AUSTRIA GOVER 144A	0.5000	215,000	244,545	251,800
REPUBLIC OF AUSTRIA GOVER 144A	2.1000	15,000	19,822	26,599
REPUBLIC OF AUSTRIA GOVER 144A	2.4000	95,000	133,290	138,144
REPUBLIC OF AUSTRIA GOVER 144A	3.1500	20,000	32,191	35,903
BAHRAIN				
BAHRAIN GOVERNMENT INTERN REGS	5.8750	250,000	256,606	257,565
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	0.5000	110,000	127,507	128,389
KINGDOM OF BELGIUM GOVERN 144A	0.8000	295,000	344,128	351,887
KINGDOM OF BELGIUM GOVERN 144A	1.7000	90,000	101,753	121,603
KINGDOM OF BELGIUM GOVERN 144A	4.2500	257,000	360,803	373,019
KINGDOM OF BELGIUM GOVERN 144A	5.0000	40,000	68,915	74,997
BERMUDA				
AIRCASTLE LTD	4.2500	300,000	302,226	317,487
BACARDI LTD 144A	2.7500	100,000	87,530	98,440
ENSTAR GROUP LTD	4.9500	220,000	222,900	235,736
FLY LEASING LTD	6.3750	200,000	199,686	203,750
IHS MARKIT LTD	3.6250	235,000	238,831	244,177
IHS MARKIT LTD	4.2500	240,000	242,131	258,629
IHS MARKIT LTD	4.1250	60,000	59,514	63,754
IHS MARKIT LTD	4.7500	220,000	215,813	245,028
RENAISSANCERE HOLDINGS LTD	3.6000	500,000	493,095	526,455
TEXTAINER MARINE CON 2A A 144A	3.5200	250,539	248,653	249,808
BRAZIL				
BANCO BTG PACTUAL SA/CAYM REGS	5.5000	500,000	527,055	521,880
BANCO DO BRASIL SA/CAYMAN 144A	6.2500	600,000	533,505	608,856
BANCO DO BRASIL SA/CAYMAN 144A	9.0000	200,000	202,793	227,752
BRAZIL NOTAS DO TESOIRO NACION	10.0000	12,360,000	3,375,544	3,557,111
BRAZIL NOTAS DO TESOIRO NACION	6.0000	400,000	308,728	405,485
ITAU UNIBANCO HOLDING SA/ 144A	6.1250	200,000	187,640	208,752
BRITISH VIRGIN ISLANDS				
CNOOC FINANCE 2013 LTD	2.8750	200,000	200,164	200,082

	Coupon	Units	Cost	Market Value
CNOOC FINANCE 2013 LTD	3.0000	200,000	194,539	203,282
STATE GRID OVERSEAS INVES 144A	3.5000	310,000	299,805	324,567
STATE GRID OVERSEAS INVES REGS	3.5000	600,000	585,966	628,194
CAMEROON				
REPUBLIC OF CAMEROON INTE REGS	9.5000	200,000	212,560	224,180
CANADA				
1011778 BC ULC / NEW RED 144A	4.2500	90,000	83,976	92,250
1011778 BC ULC / NEW RED 144A	5.0000	315,000	292,903	325,238
ALIMENTATION COUCHE-TARD 144A	2.7000	100,000	97,435	101,099
BANK OF MONTREAL	2.0500	70,000	69,923	70,287
BANK OF MONTREAL	2.5500	300,000	295,407	305,982
BANK OF NOVA SCOTIA/THE	2.0000	40,000	39,988	40,065
BANK OF NOVA SCOTIA/THE	2.3750	90,000	89,963	91,358
BANK OF NOVA SCOTIA/THE	2.7000	250,000	249,386	254,457
BAUSCH HEALTH COS INC 144A	5.0000	120,000	120,000	123,167
BAUSCH HEALTH COS INC 144A	5.2500	120,000	120,000	124,440
BAUSCH HEALTH COS INC 144A	5.5000	31,000	28,927	31,155
BAUSCH HEALTH COS INC 144A	6.1250	591,000	593,802	610,639
BAUSCH HEALTH COS INC 144A	6.5000	60,000	60,173	61,350
BAUSCH HEALTH COS INC 144A	7.0000	1,005,000	1,026,158	1,057,003
BAYTEX ENERGY CORP 144A	5.6250	105,000	92,983	95,550
BROOKFIELD FINANCE INC	4.7000	30,000	27,745	34,506
BROOKFIELD FINANCE INC	4.8500	200,000	199,691	229,023
BROOKFIELD FINANCE INC	3.9000	170,000	161,353	182,337
CANADIAN IMPERIAL BANK OF COMM	2.6060	40,000	40,000	40,436
CANADIAN NATIONAL RAILWAY CO	4.5000	80,000	96,024	93,713
CASCADES INC 144A	5.7500	145,000	140,923	148,625
CASCADES INC/CASCADES USA 144A	5.1250	95,000	95,001	97,613
CASCADES INC/CASCADES USA 144A	5.3750	110,000	110,002	113,025
CCP_IRS_P CAD-BA-CDOR 3M CME	1.9000	700,000	0	-13,041
CCP_IRS_R CAD-BA-CDOR 3M CME	1.9900	-380,000	43	1,407
CCP_IRS_R CAD-BA-CDOR 3M CME	2.0400	279,000	0	-81
CCP_IRS_R CAD-BA-CDOR 3M CME	1.9713	174,000	286	4,825
CCP_IRS_P CAD-BA-CDOR 3M CME	1.9975	-700,000	-2,802	0
CCP_IRS_R CAD-BA-CDOR 3M CME	2.0938	-279,000	-66	0
CCP_IRS_R CAD-BA-CDOR 3M CME	1.7813	-174,000	0	0
CCP_IRS_R CAD-BA-CDOR 3M CME	1.9688	-380,000	0	0
CNOOC NEXEN FINANCE 2014 ULC	4.2500	200,000	202,285	213,691
ELDORADO GOLD CORP 144A	9.5000	210,000	207,937	226,275
ENBRIDGE INC	2.9000	20,000	19,529	20,375
ENBRIDGE INC	4.0000	150,000	153,559	158,195
ENBRIDGE INC	2.4095	500,000	499,981	500,055
FAIRFAX FINANCIAL HOLDING	2.7500	190,000	214,864	229,439
FIRST QUANTUM MINERALS LT 144A	7.2500	435,000	422,225	437,045
FORTIS INC/CANADA	3.0550	87,000	80,270	88,864
GFL ENVIRONMENTAL INC 144A	7.0000	70,000	70,791	73,948
GOEASY LTD 144A	5.3750	195,000	195,000	198,574
GOVERNMENT OF CANADA	2.2500	475,000	388,480	383,700
GOVERNMENT OF CANADA	3.5000	243,000	223,594	254,285
GOVERNMENT OF CANADA	4.0000	105,000	100,541	112,800
GOVERNMENT OF CANADA	5.0000	60,000	62,054	68,566
GOVERNMENT OF CANADA	5.7500	155,000	162,069	176,373
KINROSS GOLD CORP	5.9500	20,000	22,215	22,200
MASONITE INTERNATIONAL CO 144A	5.3750	175,000	177,347	184,844
MASONITE INTERNATIONAL CO 144A	5.7500	80,000	75,887	85,000
OPEN TEXT CORP 144A	5.8750	50,000	49,113	53,500
PARKLAND FUEL CORP 144A	5.8750	135,000	135,002	145,174
PRECISION DRILLING CORP	7.7500	135,000	136,143	134,663
PRECISION DRILLING CORP 144A	7.1250	40,000	34,986	38,000
PROV OF BRITISH COLUMBIA	3.2500	175,000	130,666	138,584
PROV OF ONTARIO	1.9500	200,000	144,575	154,446
PROV OF ONTARIO	2.6500	300,000	234,312	237,816
PROV OF ONTARIO	3.4500	280,000	213,650	252,984
PROV OF QUEBEC	3.0000	610,000	455,201	487,741
PROV OF QUEBEC	3.5000	175,000	135,724	160,568
PROVINCE OF ONTARIO CANADA	2.5000	95,000	92,140	97,020
PROVINCE OF ONTARIO CANADA	3.2000	70,000	70,741	73,720
PROVINCE OF QUEBEC CANADA	2.5000	70,000	68,021	71,860
PROVINCE OF QUEBEC CANADA	2.7500	95,000	92,663	99,095
RITCHIE BROS AUCTIONEERS 144A	5.3750	180,000	175,373	187,650
ROYAL BANK OF CANADA	2.2500	50,000	49,893	50,212
ROYAL BANK OF CANADA	3.7000	200,000	200,571	211,446
SCHLUMBERGER FINANCE CANA 144A	2.6500	80,000	78,219	81,346
THOMSON REUTERS CORP	3.3500	70,000	65,544	72,128
TORONTO-DOMINION BANK/THE	2.6500	200,000	199,974	204,879
TOTAL CAPITAL CANADA LTD	2.7500	65,000	66,787	66,677
TRANSCANADA PIPELINES LTD	3.8000	105,000	105,819	106,370
TRANSCANADA PIPELINES LTD	4.2500	40,000	44,221	44,432
TRANSCANADA TRUST	5.5000	200,000	200,010	209,900
VERMILION ENERGY INC 144A	5.6250	135,000	127,911	127,406
WASTE CONNECTIONS INC	4.2500	264,000	274,280	294,413
CAYMAN ISLANDS				
AMBAC LSNI LLC 144A	6.9446	139,084	139,084	140,822
AVOLON HOLDINGS FUNDING L 144A	5.5000	560,000	562,739	603,725
CHINA EVERGRANDE GROUP REGS	6.2500	500,000	485,778	471,250

	Coupon	Units	Cost	Market Value
CHINA EVERGRANDE GROUP REGS	7.0000	200,000	199,348	199,000
COUNTRY GARDEN HOLDINGS C REGS	7.2500	200,000	200,251	200,251
COUNTRY GARDEN HOLDINGS C REGS	7.5000	400,000	401,096	401,773
DP WORLD CRESCENT LTD 144A	4.8480	200,000	196,139	219,250
ECAF I LTD 1A A1 144A	3.4730	173,809	173,242	173,804
GLOBAL AIRCRAFT LEASING C 144A	6.5000	325,000	330,852	339,121
ODEBRECHT OFFSHORE DRILLI 144A	7.7200	5,309	1,549	1,301
ODEBRECHT OFFSHORE DRILLI REGS	6.7200	50,926	48,113	49,908
ODEBRECHT OFFSHORE DRILLI REGS	7.7200	220,714	61,995	54,077
PARK AEROSPACE HOLDINGS L 144A	5.2500	90,000	87,824	95,886
PARK AEROSPACE HOLDINGS L 144A	5.5000	380,000	369,003	417,206
SUNAC CHINA HOLDINGS LTD REGS	8.6250	200,000	200,240	203,600
TRANSOCEAN GUARDIAN LTD 144A	5.8750	364,900	352,078	373,110
VALE OVERSEAS LTD	6.2500	160,000	171,383	187,808
XLIT LTD	4.4500	130,000	129,313	141,649
CHILE				
BONOS DE LA TESORERIA DE 144A	4.0000	75,000,000	111,250	106,324
BONOS DE LA TESORERIA DE 144A	4.7000	120,000,000	186,895	184,369
BONOS DE LA TESORERIA DE LA RE	4.5000	180,000,000	275,137	267,529
BONOS DE LA TESORERIA DE LA RE	5.1000	35,000,000	52,367	57,516
BONOS DE LA TESORERIA DE LA RE	6.0000	30,000,000	50,848	55,157
CCP_IRS_P CLP-CLICP-BLOOMBERG	3.1000	480,000,000	0	21,798
CCP_IRS_P CLP-CLICP-BLOOMBERG	3.4200	28,500,000	0	1,694
CCP_IRS_P CLP-CLICP-BLOOMBERG	3.0700	480,000,000	0	21,206
CCP_IRS_P CLP-CLICP-BLOOMBERG	0.0100	-988,500,000	0	0
CHILE GOVERNMENT INTERNATIONAL	3.2400	200,000	210,751	210,400
CORP NACIONAL DEL COBRE D 144A	2.2500	100,000	119,170	121,811
ENEL AMERICAS SA	4.0000	100,000	93,825	103,501
ENEL CHILE SA	4.8750	150,000	149,661	165,750
CHINA				
INDUSTRIAL & COMMERCIAL B REGS	2.6778	200,000	199,030	200,401
IRS_P CNY-7D FIXING REPO RATE	2.9200	8,891,000	0	6,701
IRS_P CNY-7D FIXING REPO RATE	2.9900	12,315,000	0	0
IRS_P CNY-7D FIXING REPO RATE	2.9300	3,230,000	0	0
IRS_P CNY-7D FIXING REPO RATE	2.9168	2,965,000	0	0
IRS_P CNY-7D FIXING REPO RATE	0.0100	-27,401,000	0	0
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	4.5000	400,000	397,894	439,624
COLOMBIA GOVERNMENT INTERNATIO	7.3750	150,000	208,627	213,000
COLOMBIAN TES	6.0000	4,270,000,000	1,261,884	1,295,082
COLOMBIAN TES	6.2500	1,873,400,000	572,647	587,454
COLOMBIAN TES	7.5000	627,500,000	204,112	208,758
COLOMBIAN TES	10.0000	211,700,000	74,919	76,369
COLOMBIAN TES	3.5000	503,526,552	158,391	158,060
FINANCIERA DE DESARROLLO 144A	0.0024	88,000,000	27,469	28,278
COSTA RICA				
COSTA RICA GOVERNMENT INT REGS	7.1580	200,000	201,257	213,000
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.2500	120,000	121,739	137,119
IVORY COAST GOVERNMENT IN 144A	5.8750	305,000	339,037	355,441
IVORY COAST GOVERNMENT IN REGS	5.7500	196,650	174,292	196,185
CURACAO				
TEVA PHARMACEUTICAL FINANCE CO	2.9500	66,000	60,126	63,030
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT REGS	2.5000	1,000,000	46,447	47,340
CZECH REPUBLIC GOVERNMENT REGS	3.8500	1,580,000	72,763	72,231
DENMARK				
DENMARK GOVERNMENT BOND	1.5000	515,000	84,214	83,461
DENMARK GOVERNMENT BOND	4.5000	385,000	100,622	107,895
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC BOND REGS	0.1964	1,300,000	26,093	25,058
DOMINICAN REPUBLIC BOND REGS	0.2104	2,700,000	56,438	53,929
DOMINICAN REPUBLIC INTERN 144A	5.5000	360,000	357,314	387,454
DOMINICAN REPUBLIC INTERN 144A	6.8750	180,000	187,754	205,427
DOMINICAN REPUBLIC INTERN 144A	0.1824	15,000,000	296,894	289,543
DOMINICAN REPUBLIC INTERN REGS	5.5000	150,000	148,881	161,439
DOMINICAN REPUBLIC INTERN REGS	6.8500	430,000	436,911	490,738
DOMINICAN REPUBLIC INTERN REGS	6.8750	145,000	161,391	165,483
DOMINICAN REPUBLIC INTERN REGS	8.6250	100,000	113,021	121,375
DOMINICAN REPUBLIC INTERN REGS	0.2058	14,500,000	301,498	283,933
DOMINICAN REPUBLIC INTERN REGS	0.1941	1,300,000	25,491	24,937
DOMINICAN REPUBLIC INTERN REGS	0.2151	2,000,000	41,519	40,018
DOMINICAN REPUBLIC INTERN REGS	0.2128	6,600,000	145,775	131,956
EGYPT				
EGYPT GOVERNMENT INTERNAT 144A	4.5500	200,000	202,433	204,188
EGYPT GOVERNMENT INTERNAT 144A	4.7500	375,000	410,602	442,511
EGYPT GOVERNMENT INTERNAT 144A	8.5000	200,000	180,440	221,876
EGYPT GOVERNMENT INTERNAT 144A	8.1500	425,000	435,408	453,722
EGYPT GOVERNMENT INTERNAT 144A	6.5880	200,000	180,007	208,500
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250	400,000	423,398	431,278
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P EUR-EURIBOR-ACT/365	-0.1250	54,000	0	-2,201
CCP_IRS_P EUR-EURIBOR-ACT/365	-0.3438	121,000	0	-1,765
CCP_IRS_P EUR-EURIBOR-REUTERS	1.1565	116,000	7	4,277

	Coupon	Units	Cost	Market Value
CCP_IRS_P EUR-EURIBOR-REUTERS	0.4063	171,000	266	2,575
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100	5,100,000	44,975	162,794
CCP_IRS_P EUR-EURIBOR-ACT/365	-0.3610	-175,000	-887	0
CCP_IRS_P EUR-EURIBOR-REUTERS	-0.2320	-171,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	-0.3610	-116,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.1500	-2,200,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.5000	-2,900,000	0	0
FINLAND				
FINLAND GOVERNMENT BOND 144A	0.5000	60,000	68,222	70,293
FINLAND GOVERNMENT BOND 144A	2.0000	185,000	230,974	229,313
FRANCE				
BANQUE FEDERATIVE DU CRED 144A	2.5000	290,000	286,879	291,866
BANQUE FEDERATIVE DU CRED 144A	2.7000	650,000	635,237	660,241
BNP PARIBAS SA 144A	7.3750	230,000	229,460	265,363
BNP PARIBAS SA 144A	2.9500	230,000	234,006	234,570
BPCE SA 144A	2.7500	534,000	517,347	542,705
BPCE SA 144A	4.0000	250,000	246,481	263,429
BPCE SA 144A	5.7000	360,000	370,352	397,588
BPCE SA REGS	0.6250	100,000	111,213	113,540
CAISSE D'AMORTISSEMENT DE REGS	0.1250	400,000	461,013	456,375
CREDIT AGRICOLE SA/LONDON 144A	2.7500	250,000	249,124	250,785
CREDIT AGRICOLE SA/LONDON 144A	2.9560	283,000	278,388	285,945
CREDIT AGRICOLE SA/LONDON REGS	1.3750	200,000	230,862	235,732
DANONE SA 144A	2.5890	427,000	410,023	433,771
FRENCH REPUBLIC GOVERNMENT 144A	1.7500	40,000	48,865	54,333
FRENCH REPUBLIC GOVERNMENT REGS	0.0000	2,112,000	2,423,740	2,395,908
FRENCH REPUBLIC GOVERNMENT REGS	0.5000	359,000	428,513	418,992
FRENCH REPUBLIC GOVERNMENT REGS	0.7500	27,000	31,334	32,260
FRENCH REPUBLIC GOVERNMENT REGS	2.5000	210,000	219,686	293,243
FRENCH REPUBLIC GOVERNMENT REGS	3.2500	290,000	451,889	510,193
FRENCH REPUBLIC GOVERNMENT REGS	4.0000	70,000	127,941	149,606
FRENCH REPUBLIC GOVERNMENT REGS	4.5000	80,000	148,908	158,699
FRENCH REPUBLIC GOVERNMENT REGS	4.7500	130,000	232,342	240,012
ORANGE SA REGS	0.5000	300,000	320,777	316,730
RCI BANQUE SA REGS	1.2500	70,000	80,003	80,467
RCI BANQUE SA REGS	2.0000	200,000	231,565	236,281
SPCM SA 144A	4.8750	110,000	97,436	114,400
TOTAL CAPITAL INTERNATIONAL SA	2.8290	25,000	25,000	25,699
TOTAL CAPITAL INTERNATIONAL SA	3.4610	25,000	25,000	26,304
UNIBAIL-RODAMCO-WESTFIELD REGS	1.0000	100,000	118,038	115,883
GABON				
GABON GOVERNMENT INTERNAT REGS	6.3750	250,000	247,029	261,047
GABON GOVERNMENT INTERNAT REGS	6.9500	400,000	390,452	421,083
GERMANY				
BUNDESobligation REGS	0.0000	1,847,000	2,127,511	2,112,795
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000	766,000	875,397	881,902
BUNDESREPUBLIK DEUTSCHLAN REGS	0.2500	925,000	1,083,173	1,083,852
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	241,000	430,221	423,963
BUNDESREPUBLIK DEUTSCHLAN REGS	4.2500	33,000	64,020	66,672
BUNDESREPUBLIK DEUTSCHLAN REGS	5.5000	232,000	413,351	424,243
DEUTSCHE BANK AG REGS	0.1050	100,000	112,786	111,967
DEUTSCHE BANK AG/NEW YORK NY	4.2500	990,000	975,597	1,018,237
DEUTSCHE BANK AG/NEW YORK NY	5.0000	800,000	799,890	835,645
DEUTSCHE BANK AG/NEW YORK NY	3.1923	150,000	147,678	150,239
DEUTSCHE TELEKOM AG REGS	0.5000	75,000	83,387	84,040
DEUTSCHE TELEKOM AG REGS	1.7500	100,000	122,302	121,818
E.ON SE REGS	0.3500	125,000	135,669	134,882
E.ON SE REGS	1.6250	125,000	125,286	151,913
KREDITANSTALT FUER WIEDER REGS	0.8750	215,000	260,503	258,675
KREDITANSTALT FUER WIEDERAUFBA	1.6250	140,000	139,430	139,970
KREDITANSTALT FUER WIEDERAUFBA	2.3750	45,000	44,651	45,914
KREDITANSTALT FUER WIEDERAUFBA	0.3750	300,000	346,596	347,220
STATE OF NORTH RHINE-WEST REGS	1.5500	175,000	198,550	234,527
VOLKSWAGEN BANK GMBH REGS	1.2500	100,000	110,637	115,252
GHANA				
GHANA GOVERNMENT INTERNAT 144A	8.1250	250,000	250,915	254,402
REPUBLIC OF GHANA GOVERNMENT B	19.0000	270,000	50,311	43,049
REPUBLIC OF GHANA GOVERNMENT B	19.7500	235,000	47,310	39,378
GREECE				
HELLENIC REPUBLIC GOVERNMENT REGS	3.7500	120,000	141,969	159,148
GUATEMALA				
GUATEMALA GOVERNMENT BOND REGS	4.3750	220,000	204,598	227,700
GUERNSEY CI				
CREDIT SUISSE GROUP FUNDING GU	3.4500	500,000	498,983	508,565
CREDIT SUISSE GROUP FUNDING GU	3.7500	750,000	723,573	793,914
CREDIT SUISSE GROUP FUNDING GU	3.8000	327,000	322,169	342,376
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500	230,000	227,437	250,988
HONDURAS GOVERNMENT INTER REGS	6.2500	350,000	363,902	381,938
HONDURAS GOVERNMENT INTER REGS	8.7500	215,000	221,709	226,288
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	1.2500	566,900,000	0	35,649
CCP_IRS_P HUF-BUBOR-REUTERS 6	0.2500	-566,900,000	-31,848	0
INDIA				
EXPORT-IMPORT BANK OF INDIA	2.9805	200,000	198,360	199,018

	Coupon	Units	Cost	Market Value
HDFC BANK LTD REGS	0.1138	40,000,000	543,989	558,496
NATIONAL HIGHWAYS AUTHORI REGS	0.1025	60,000,000	813,720	838,033
STATE BANK OF INDIA/LONDO REGS	3.2500	290,000	285,605	293,208
YES BANK IFSC BANKING UNI REGS	3.7500	300,000	260,624	249,140
INDONESIA				
INDONESIA GOVERNMENT INTE REGS	3.7500	150,000	184,632	202,724
INDONESIA GOVERNMENT INTE REGS	4.3500	200,000	203,081	218,234
INDONESIA GOVERNMENT INTERNATI	2.9500	200,000	193,036	203,388
INDONESIA GOVERNMENT INTERNATI	3.5000	200,000	192,837	208,758
INDONESIA TREASURY BOND	6.1250	2,527,000,000	156,298	171,470
INDONESIA TREASURY BOND	6.6250	5,539,000,000	341,498	367,958
INDONESIA TREASURY BOND	8.2500	9,336,000,000	664,887	718,093
INDONESIA TREASURY BOND	8.3750	14,650,000,000	1,025,896	1,129,153
INDONESIA TREASURY BOND	8.7500	11,098,000,000	843,440	882,422
INDONESIA TREASURY BOND	9.7500	1,100,000,000	92,416	93,417
IRAQ				
IRAQ INTERNATIONAL BOND REGS	5.8000	250,000	225,712	244,218
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.9500	1,280,000	1,265,913	1,322,552
AERCAP IRELAND CAPITAL DAC / A	4.1250	430,000	421,635	454,310
AERCAP IRELAND CAPITAL DAC / A	4.6250	150,000	150,487	153,001
ALLEGION PLC	3.5000	240,000	246,256	244,312
BANK OF IRELAND GROUP PLC 144A	4.5000	434,000	426,284	462,858
GE CAPITAL INTERNATIONAL FUNDI	2.3420	210,000	206,520	210,170
GE CAPITAL INTERNATIONAL FUNDI	3.3730	200,000	203,955	208,398
GE CAPITAL UK FUNDING UNL REGS	5.1250	300,000	403,779	438,786
IRELAND GOVERNMENT BOND REGS	0.0000	185,000	209,412	210,038
IRELAND GOVERNMENT BOND REGS	1.7000	45,000	52,363	59,843
IRELAND GOVERNMENT BOND REGS	1.1000	80,000	97,294	97,983
SHIRE ACQUISITIONS INVESTMENTS	2.4000	558,000	546,165	561,174
WILLIS TOWERS WATSON PLC	5.7500	110,000	112,798	114,656
ISRAEL				
ISRAEL GOVERNMENT BOND - FIXED	2.0000	310,000	83,566	99,220
ISRAEL GOVERNMENT BOND - FIXED	4.2500	435,000	129,898	145,978
ITALY				
INTESA SANPAOLO SPA 144A	5.0170	200,000	184,274	210,155
INTESA SANPAOLO SPA 144A	5.7100	210,000	194,497	227,314
ITALY BUONI POLIENNALI DE 144A	1.6500	55,000	54,964	62,385
ITALY BUONI POLIENNALI DE 144A	3.1000	65,000	73,279	83,470
ITALY BUONI POLIENNALI DE 144A	3.3500	140,000	182,026	187,499
ITALY BUONI POLIENNALI DE 144A	3.5000	523,000	631,148	703,227
ITALY BUONI POLIENNALI DE 144A	3.8500	226,000	263,118	328,295
ITALY BUONI POLIENNALI DE 144A	5.0000	60,000	83,642	97,890
ITALY BUONI POLIENNALI DE REGS	0.3500	140,000	151,545	154,508
ITALY BUONI POLIENNALI DE REGS	1.3500	580,000	664,149	647,411
ITALY BUONI POLIENNALI DE REGS	2.5000	115,000	132,838	141,464
ITALY BUONI POLIENNALI DEL TES	0.3500	250,000	277,105	282,726
ITALY BUONI POLIENNALI DEL TES	0.9500	645,000	722,925	739,556
ITALY BUONI POLIENNALI DEL TES	2.0500	150,000	165,701	180,126
ITALY BUONI POLIENNALI DEL TES	3.7500	455,000	559,090	584,820
REPUBLIC OF ITALY GOVERNMENT I	5.3750	60,000	70,399	69,886
UNICREDIT SPA 144A	6.5720	700,000	704,905	751,819
JAPAN				
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0100	21,953,000	80	1,080
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0047	169,000,000	0	-37,173
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.3800	-169,000,000	-32,938	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-0.1300	-21,953,000	0	0
mitsubishi UFJ FINANCIAL GROUP	2.9500	200,000	198,905	202,193
mitsubishi UFJ FINANCIAL GROUP	3.8500	35,000	37,763	37,597
mitsubishi UFJ FINANCIAL GROUP	2.9980	40,000	39,612	40,769
mitsubishi UFJ FINANCIAL GROUP	3.5350	30,000	30,069	30,706
mitsubishi UFJ FINANCIAL GROUP	2.6230	200,000	200,000	202,735
mitsubishi UFJ FINANCIAL GROUP	2.9474	200,000	199,104	202,159
mitsubishi UFJ FINANCIAL GROUP	2.7296	230,000	227,341	231,443
mitsubishi UFJ TRUST & BA 144A	2.6500	200,000	199,016	201,002
MIZUHO FINANCIAL GROUP IN 144A	2.6320	260,000	257,194	262,180
MIZUHO FINANCIAL GROUP INC	2.8390	200,000	200,000	202,537
MUFG BANK LTD 144A	2.7500	430,000	428,468	432,184
ORIX CORP	2.9000	30,000	29,499	30,585
SUMITOMO MITSUI BANKING CORP	2.6500	260,000	259,041	261,002
SUMITOMO MITSUI FINANCIAL GROU	2.9340	35,000	35,389	35,378
SUMITOMO MITSUI FINANCIAL GROU	2.0580	150,000	147,089	150,218
SUMITOMO MITSUI FINANCIAL GROU	2.6960	200,000	200,000	202,875
SUMITOMO MITSUI FINANCIAL GROU	2.4480	200,000	200,000	200,511
SUMITOMO MITSUI FINANCIAL GROU	3.5650	120,000	120,836	121,967
TOYOTA MOTOR CORP	2.7600	49,000	49,129	50,280
JERSEY C I				
APTIV PLC	5.4000	30,000	33,218	34,084
JORDAN				
JORDAN GOVERNMENT INTERNA 144A	5.7500	210,000	194,198	221,490
KAZAKHSTAN				
KAZAKHSTAN GOVERNMENT INT 144A	5.1250	200,000	209,876	229,678
KENYA				
KENYA GOVERNMENT INTERNAT 144A	6.8750	260,000	246,491	281,152
KENYA GOVERNMENT INTERNAT REGS	6.8750	200,000	189,608	216,271

	Coupon	Units	Cost	Market Value
KUWAIT				
KUWAIT INTERNATIONAL GOVE 144A	3.5000	470,000	467,642	505,081
LIBERIA				
ROYAL CARIBBEAN CRUISES LTD	2.6500	40,000	39,646	40,205
LUXEMBOURG				
CONNECT FINCO SARL / CONN 144A	6.7500	135,000	134,999	143,775
DANA FINANCING LUXEMBOURG 144A	5.7500	290,000	273,035	303,050
DH EUROPE FINANCE II SARL	2.2000	225,000	224,895	225,303
DH EUROPE FINANCE II SARL	3.2500	30,000	29,943	30,259
EMERALD BAY SA 144A	0.0000	160,000	177,861	175,110
EUROPEAN FINANCIAL STABIL REGS	0.8750	225,000	265,265	268,533
EUROPEAN FINANCIAL STABIL REGS	1.4500	150,000	194,286	196,029
GAZPROM NEFT OAO VIA GPN REGS	4.3750	200,000	197,019	208,039
GAZPROM OAO VIA GAZ CAPIT 144A	5.1500	1,100,000	1,100,000	1,223,530
INGERSOLL-RAND LUXEMBOURG FINA	3.5500	35,000	36,679	36,735
INTELSAT JACKSON HOLDINGS 144A	8.0000	135,000	137,216	138,544
MEDTRONIC GLOBAL HOLDINGS SCA	1.0000	165,000	187,689	190,425
TYCO ELECTRONICS GROUP SA	3.1250	110,000	102,566	113,306
TYCO ELECTRONICS GROUP SA	3.7000	50,000	48,781	52,887
MALAYSIA				
MALAYSIA GOVERNMENT BOND	3.4180	410,000	98,394	101,109
MALAYSIA GOVERNMENT BOND	4.2540	380,000	88,470	98,584
MALAYSIA GOVERNMENT BOND	4.1270	680,000	159,613	174,732
MALAYSIA GOVERNMENT BOND	4.8930	6,607,000	1,828,984	1,838,612
MALAYSIA GOVERNMENT BOND	4.9210	575,000	163,647	159,482
MALAYSIA GOVERNMENT BOND	3.8280	2,150,000	533,381	537,266
MALAYSIA GOVERNMENT BOND	3.7330	700,000	172,168	175,508
MALAYSIA GOVERNMENT BOND	3.4780	450,000	109,359	111,268
MEXICO				
BRASKEM IDESA SAPI 144A	7.4500	300,000	298,980	319,653
COMISION FEDERAL DE ELECTRICID	7.3500	3,200,000	142,901	157,947
CYDSA SAB DE CV REGS	6.2500	235,000	235,696	240,946
MEXICAN BONOS	7.5000	3,215,700	154,118	176,848
MEXICAN BONOS	7.7500	19,880,000	1,079,168	1,123,475
MEXICAN BONOS	8.5000	18,410,000	953,901	1,085,092
MEXICAN BONOS	10.0000	3,170,900	171,100	190,581
MEXICAN UDIBONOS	4.0000	2,559,607	127,220	147,772
MEXICO CITY AIRPORT TRUST REGS	5.5000	425,000	414,202	438,286
MEXICO GOVERNMENT INTERNATIONA	3.7500	200,000	203,637	207,800
MEXICO GOVERNMENT INTERNATIONA	4.1250	220,000	215,666	234,960
MEXICO GOVERNMENT INTERNATIONA	4.3500	200,000	171,862	211,000
MEXICO GOVERNMENT INTERNATIONA	5.7500	132,000	154,488	156,156
MEXICO GOVERNMENT INTERNATIONA	6.0500	20,000	21,140	26,000
MEXICO GOVERNMENT INTERNATIONA	6.7500	60,000	68,004	82,200
PETROLEOS MEXICANOS	3.5000	110,000	110,206	110,550
PETROLEOS MEXICANOS	5.6250	90,000	68,377	80,408
PETROLEOS MEXICANOS	6.3500	30,000	26,214	28,950
PETROLEOS MEXICANOS	6.3750	60,000	48,442	57,808
PETROLEOS MEXICANOS	6.5000	1,140,000	1,132,286	1,205,550
PETROLEOS MEXICANOS	6.7500	40,000	33,145	40,075
PETROLEOS MEXICANOS	6.8750	200,000	205,107	219,734
PETROLEOS MEXICANOS	7.4700	23,788,100	973,764	1,101,748
PETROLEOS MEXICANOS 144A	6.8400	625,000	657,786	666,463
PETROLEOS MEXICANOS 144A	7.6900	110,000	115,012	120,047
PETROLEOS MEXICANOS 144A	0.3848	5,000,000	197,258	241,609
PETROLEOS MEXICANOS REGS	0.3848	211,900	8,903	10,212
MOROCCO				
MOROCCO GOVERNMENT INTERN REGS	4.2500	200,000	200,384	210,631
MOROCCO GOVERNMENT INTERN REGS	5.5000	200,000	204,119	244,922
NETHERLANDS				
ALCOA NEDERLAND HOLDING B 144A	6.1250	130,000	132,781	140,725
BRASKEM NETHERLANDS FINAN 144A	4.5000	250,000	248,205	248,875
COOPERATIEVE RABOBANK UA REGS	2.5000	100,000	116,045	115,809
COOPERATIEVE RABOBANK UA REGS	4.6250	200,000	226,773	247,096
COOPERATIEVE RABOBANK UA REGS	5.5000	380,000	437,874	436,147
COOPERATIEVE RABOBANK UA REGS	6.6250	200,000	240,518	243,583
COOPERATIEVE RABOBANK UA REGS	4.6250	240,000	325,903	378,043
COOPERATIEVE RABOBANK UA/NY	3.3750	300,000	296,620	318,070
DEUTSCHE TELEKOM INTERNAT 144A	2.8200	200,000	200,953	202,999
DEUTSCHE TELEKOM INTERNAT REGS	1.3750	75,000	88,439	89,572
DEUTSCHE TELEKOM INTERNAT REGS	2.0000	75,000	93,968	93,746
DEUTSCHE TELEKOM INTERNATIONAL	8.7500	280,000	411,211	412,497
ENEL FINANCE INTERNATIONA 144A	3.5000	470,000	409,562	481,152
ING GROEP NV	4.1000	200,000	199,910	212,660
ING GROEP NV 144A	4.6250	250,000	251,512	278,103
LYONDELLBASELL INDUSTRIES NV	6.0000	200,000	207,195	212,455
MDGH - GMTN BV REGS	5.8750	100,000	122,015	120,538
MV24 CAPITAL BV 144A	6.7480	397,212	400,671	419,575
MYLAN NV	3.1500	80,000	78,937	81,051
MYLAN NV	3.9500	325,000	305,377	338,820
NETHERLANDS GOVERNMENT BO 144A	0.0000	216,000	246,367	247,035
NETHERLANDS GOVERNMENT BO 144A	0.2500	80,000	90,629	92,412
NETHERLANDS GOVERNMENT BO 144A	0.5000	251,000	277,560	292,817
NXP BV / NXP FUNDING LLC 144A	3.8750	465,000	465,759	483,974
NXP BV / NXP FUNDING LLC 144A	4.3000	235,000	243,561	254,125

	Coupon	Units	Cost	Market Value
NXP BV / NXP FUNDING LLC 144A	4.6250	200,000	197,820	210,806
PETROBRAS GLOBAL FINANCE 144A	5.0930	1,307,000	1,358,910	1,400,464
PETROBRAS GLOBAL FINANCE BV	6.8500	60,000	53,610	68,566
PETROBRAS GLOBAL FINANCE BV	8.7500	130,000	152,560	166,920
SHELL INTERNATIONAL FINANCE BV	2.3750	495,000	491,552	490,990
SYNGENTA FINANCE NV 144A	5.1820	470,000	439,094	506,584
TEVA PHARMACEUTICAL FINAN REGS	0.3750	60,648	68,636	67,827
TEVA PHARMACEUTICAL FINANCE NE	2.2000	174,000	166,266	168,510
VOLKSWAGEN FINANCIAL SERV REGS	1.8750	600,000	775,891	801,225
VONOVIA FINANCE BV 144A	5.0000	340,000	348,999	363,317
WINTERSHALL DEA FINANCE B REGS	0.8400	400,000	447,333	454,275
NEW ZEALAND				
CCP_IRS_P NZD-BBR-FRA 3M CME	1.1250	217,000	0	-2,430
CCP_IRS_P NZD-BBR-FRA 3M CME	1.4375	100,000	0	-2,320
CCP_IRS_P NZD-BBR-FRA 3M CME	1.0660	655,000	0	-3,566
CCP_IRS_P NZD-BBR-FRA 3M CME	0.9630	2,346,000	0	-15,925
CCP_IRS_P NZD-BBR-TELERATE 3M	1.4000	501,480	0	-322
CCP_IRS_P NZD-BBR-TELERATE 3M	2.9000	1,860,000	18,689	38,896
CCP_IRS_P NZD-BBR-TELERATE 3M	2.1900	235,000	122	2,495
CCP_IRS_P NZD-BBR-TELERATE 3M	2.9688	220,000	18	5,948
CCP_IRS_P NZD-BBR-TELERATE 3M	2.1875	304,000	0	3,923
CCP_IRS_P NZD-BBR-TELERATE 3M	1.7925	837,500	0	4,137
CCP_IRS_P NZD-BBR-TELERATE 3M	1.3883	972,881	0	-773
CCP_IRS_P NZD-BBR-TELERATE 3M	1.3925	495,639	0	-367
CCP_IRS_R NZD-BBR-TELERATE 3M	0.0100	1,540,000	0	-32,204
CCP_IRS_P NZD-BBR-FRA 3M CME	0.0100	-3,318,000	-215	0
CCP_IRS_P NZD-BBR-TELERATE 3M	0.0100	-5,426,500	-236	0
CCP_IRS_R NZD-BBR-TELERATE 3M	2.9000	-1,540,000	-25,638	0
CHINA CONSTRUCTION BANK N REGS	2.6580	200,000	199,048	200,434
NEW ZEALAND GOVERNMENT BO REGS	2.7500	155,000	107,584	111,942
NEW ZEALAND GOVERNMENT BOND	3.0000	330,000	249,091	248,310
NIGERIA				
NIGERIA GOVERNMENT BOND	16.3900	58,430,000	164,620	180,465
NIGERIA GOVERNMENT INTERN REGS	6.3750	200,000	193,323	213,612
NORWAY				
CCP_IRS_P NOK-NIBOR-BBG 6M CM	2.0313	2,561,019	0	-2,246
CCP_IRS_P NOK-NIBOR-BBG 6M CM	1.9063	1,827,000	0	-607
CCP_IRS_R NOK-NIBOR-BBG 6M CM	0.0100	1,822,000	0	605
CCP_IRS_R NOK-NIBOR-NIBR 6M C	1.9700	625,000	65	671
CCP_IRS_R NOK-NIBOR-NIBR 6M C	1.7900	2,605,000	468	3,993
CCP_IRS_P NOK-NIBOR-BBG 6M CM	0.0100	-4,388,019	-288	0
CCP_IRS_R NOK-NIBOR-BBG 6M CM	1.9063	-1,822,000	-7	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	1.7188	-2,605,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	1.9688	-625,000	0	0
EQUINOR ASA	3.2500	40,000	39,367	40,333
NORWAY GOVERNMENT BOND 144A	1.7500	350,000	40,849	40,519
NORWAY GOVERNMENT BOND 144A	2.0000	775,000	91,340	89,896
OMAN				
OMAN GOVERNMENT INTERNATI REGS	5.3750	200,000	185,263	206,000
PAKISTAN				
PAKISTAN GOVERNMENT INTER REGS	8.2500	480,000	497,965	534,595
PANAMA				
ENA NORTE TRUST REGS	4.9500	92,206	92,376	95,204
PANAMA GOVERNMENT INTERNATIONA	3.1600	200,000	205,552	206,000
PANAMA GOVERNMENT INTERNATIONA	4.3000	225,000	254,611	261,563
PANAMA GOVERNMENT INTERNATIONA	4.5000	200,000	191,636	236,700
PANAMA NOTAS DEL TESORO 144A	3.7500	190,000	189,735	199,975
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	5.0000	300,000	302,665	331,500
PARAGUAY GOVERNMENT INTER 144A	5.6000	220,000	216,224	257,400
PERU				
PERU GOVERNMENT BOND 144A	5.3500	400,000	118,518	122,136
PERU GOVERNMENT BOND 144A	6.1500	845,000	253,577	289,048
PERUVIAN GOVERNMENT INTER 144A	1.6296	185,000	55,772	58,685
PERUVIAN GOVERNMENT INTER 144A	1.9163	650,000	206,368	227,602
PERUVIAN GOVERNMENT INTER REGS	1.9163	310,000	96,096	108,549
PERUVIAN GOVERNMENT INTERNATIO	2.7500	120,000	147,146	153,221
PERUVIAN GOVERNMENT INTERNATIO	6.5500	40,000	50,081	58,500
PERUVIAN GOVERNMENT INTERNATIO	8.7500	40,000	59,313	65,800
POLAND				
REPUBLIC OF POLAND GOVERN REGS	1.5000	100,000	118,502	122,149
REPUBLIC OF POLAND GOVERNMENT	1.5000	0	0	0
REPUBLIC OF POLAND GOVERNMENT	2.5000	1,510,000	398,264	410,681
REPUBLIC OF POLAND GOVERNMENT	3.2500	885,000	498,671	529,749
REPUBLIC OF POLAND GOVERNMENT	5.7500	0	0	0
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	2.2000	160,000	193,377	192,354
PORTUGAL OBRIGACOES DO TE 144A	4.1000	45,000	62,037	75,157
PORTUGAL OBRIGACOES DO TE 144A	4.1250	85,000	114,415	121,933
QATAR				
QATAR GOVERNMENT INTERNAT 144A	3.8750	200,000	201,775	211,132
QATAR GOVERNMENT INTERNAT 144A	4.0000	300,000	308,831	334,801
QATAR GOVERNMENT INTERNAT 144A	4.5000	400,000	437,603	458,008
QATAR GOVERNMENT INTERNAT REGS	3.3750	700,000	699,350	732,375
QATAR GOVERNMENT INTERNAT REGS	3.8750	870,000	877,723	918,426

	Coupon	Units	Cost	Market Value
QATARI DIAR FINANCE QSC 144A	5.0000	100,000	100,676	101,500
RAS LAFFAN LIQUEFIED NATU REGS	5.2980	31,388	31,528	31,755
ROMANIA				
ROMANIAN GOVERNMENT INTER 144A	3.3750	270,000	285,157	329,594
ROMANIAN GOVERNMENT INTER 144A	3.5000	140,000	156,829	176,665
ROMANIAN GOVERNMENT INTER 144A	4.6250	275,000	307,865	380,666
ROMANIAN GOVERNMENT INTER REGS	2.8750	500,000	557,006	633,651
ROMANIAN GOVERNMENT INTER REGS	2.1240	130,000	150,024	148,981
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.0000	92,800,000	1,308,856	1,553,723
RUSSIAN FEDERAL BOND - OFZ	7.1000	8,325,000	136,537	140,469
RUSSIAN FEDERAL BOND - OFZ	7.2500	24,330,000	348,736	422,270
RUSSIAN FEDERAL BOND - OFZ	7.5000	13,560,000	194,234	224,736
RUSSIAN FEDERAL BOND - OFZ	7.6000	10,530,000	151,488	174,502
RUSSIAN FEDERAL BOND - OFZ	8.5000	39,045,000	600,545	743,047
RUSSIAN FEDERAL BOND - OFZ	7.7000	1,660,000	25,122	29,813
RUSSIAN FEDERAL BOND - OFZ	8.1500	38,805,000	549,294	698,426
RUSSIAN FOREIGN BOND - EU 144A	4.3750	200,000	200,268	222,300
RUSSIAN FOREIGN BOND - EU REGS	4.2500	200,000	191,105	218,229
RUSSIAN FOREIGN BOND - EU REGS	5.2500	400,000	373,434	500,600
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.7500	200,000	211,838	236,395
SERBIA				
SERBIA INTERNATIONAL BOND 144A	1.5000	170,000	192,448	193,997
SINGAPORE				
BOC AVIATION LTD 144A	2.3750	400,000	399,054	398,500
BOC AVIATION LTD 144A	2.7500	280,000	272,128	280,983
FLEX LTD	4.8750	120,000	128,633	130,367
SINGAPORE GOVERNMENT BOND	2.7500	75,000	58,383	62,815
SINGAPORE GOVERNMENT BOND	3.5000	70,000	56,676	58,519
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	3.3750	50,000	65,803	65,641
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250	20,000	28,049	32,661
SOUTH AFRICA				
GROWTHPOINT PROPERTIES IN REGS	5.8720	200,000	203,371	214,245
REPUBLIC OF SOUTH AFRICA GOVER	4.6650	100,000	98,023	104,375
REPUBLIC OF SOUTH AFRICA GOVER	6.5000	34,960,000	1,713,950	1,738,756
REPUBLIC OF SOUTH AFRICA GOVER	8.0000	4,350,000	287,211	290,222
REPUBLIC OF SOUTH AFRICA GOVER	8.7500	23,330,000	1,425,812	1,471,194
REPUBLIC OF SOUTH AFRICA GOVER	9.0000	375,000	22,727	24,440
SOUTH KOREA				
KOREA TREASURY BOND	1.5000	64,020,000	55,519	54,888
KOREA TREASURY BOND	2.1250	214,610,000	193,818	195,723
KOREA TREASURY BOND	2.3750	303,890,000	275,367	271,550
KOREA TREASURY BOND	2.7500	137,400,000	141,515	143,857
KOREA TREASURY BOND	3.0000	139,560,000	130,847	128,832
KOREA TREASURY BOND	3.7500	286,360,000	311,259	309,906
KOREA TREASURY BOND	4.2500	227,090,000	210,366	204,416
SPAIN				
ABERTIS INFRAESTRUCTURAS REGS	3.0000	100,000	124,778	124,182
BANCO DE SABADELL SA REGS	0.8750	200,000	224,293	227,157
BANCO DE SABADELL SA REGS	1.7500	200,000	227,408	231,675
BANCO SANTANDER SA	3.1250	200,000	191,546	204,151
BANCO SANTANDER SA	3.8480	200,000	195,572	208,645
CAIXABANK SA REGS	1.1250	200,000	229,560	232,083
SPAIN GOVERNMENT BOND	0.3500	366,000	416,845	419,058
SPAIN GOVERNMENT BOND	0.0500	280,000	320,659	316,867
SPAIN GOVERNMENT BOND 144A	1.4500	333,000	386,780	408,406
SPAIN GOVERNMENT BOND 144A	1.5000	465,000	543,787	570,256
SPAIN GOVERNMENT BOND 144A	2.9000	59,000	92,841	90,526
SPAIN GOVERNMENT BOND 144A	3.4500	25,000	32,560	44,517
SPAIN GOVERNMENT BOND 144A	4.8000	135,000	181,158	182,033
SPAIN GOVERNMENT BOND 144A	4.9000	180,000	293,358	346,465
TELEFONICA EMISIONES SA REGS	1.7150	200,000	222,512	243,451
TELEFONICA EMISIONES SA REGS	2.9320	100,000	135,003	134,105
SRI LANKA				
SRI LANKA GOVERNMENT INTE 144A	6.2000	210,000	187,060	196,853
SRI LANKA GOVERNMENT INTE REGS	6.1250	320,000	291,337	311,178
SRI LANKA GOVERNMENT INTE REGS	6.8500	200,000	201,730	199,984
SRI LANKA GOVERNMENT INTE REGS	6.8250	200,000	186,114	197,487
SUPRANATIONAL GEOGRAPHIC FOCUS				
ASIAN DEVELOPMENT BANK	2.7500	30,000	29,681	31,826
ASIAN DEVELOPMENT BANK	0.0871	7,900,000	109,365	108,763
EUROPEAN INVESTMENT BANK	2.3750	45,000	43,404	46,443
EUROPEAN INVESTMENT BANK	0.1250	380,000	431,706	434,156
EUROPEAN INVESTMENT BANK REGS	1.1250	150,000	186,319	187,599
SWEDEN				
CCP_IRS_P SEK-STIBOR-SIDE 3M	1.7200	1,179,000	0	4,911
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.7188	1,843,000	0	1,518
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.3438	1,888,000	0	-2,935
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.0200	-588,000	-658	0
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.0220	-3,022,000	-112	0
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.0180	-1,300,000	-16	0
SWEDEN GOVERNMENT BOND	3.5000	1,510,000	185,578	176,238

	Coupon	Units	Cost	Market Value
SWEDEN GOVERNMENT BOND REGS	1.0000	750,000	88,581	85,892
SWITZERLAND				
CREDIT SUISSE AG 144A	6.5000	460,000	475,727	512,325
CREDIT SUISSE AG REGS	6.5000	200,000	206,838	222,750
CREDIT SUISSE AG/NEW YORK NY	3.0000	250,000	247,925	255,019
CREDIT SUISSE AG/NEW YORK NY	3.6250	340,000	334,643	361,728
CREDIT SUISSE GROUP AG 144A	2.9970	943,000	907,050	960,663
CREDIT SUISSE GROUP AG 144A	4.2070	340,000	339,273	359,670
CREDIT SUISSE GROUP AG 144A	2.5930	250,000	250,000	250,715
SWISS CONFEDERATION GOVER REGS	1.5000	90,000	114,556	127,767
SWISS CONFEDERATION GOVER REGS	2.0000	280,000	302,549	308,282
SWISS CONFEDERATION GOVER REGS	3.2500	50,000	64,347	66,533
UBS AG REGS	5.1250	470,000	468,163	505,838
UBS AG/LONDON 144A	2.3869	1,295,000	1,288,174	1,298,302
UBS AG/STAMFORD CT	7.6250	1,140,000	1,212,030	1,285,133
UBS GROUP AG 144A	2.9500	200,000	199,099	201,399
UBS GROUP AG 144A	3.1295	300,000	294,981	304,191
UBS GROUP AG 144A	2.8599	370,000	360,336	372,368
THAILAND				
BANK OF THAILAND BOND	1.3400	6,860,000	210,534	229,068
THAILAND GOVERNMENT BOND	2.1250	28,150,000	897,386	986,366
THAILAND GOVERNMENT BOND	3.3000	1,007,000	42,183	41,189
THAILAND GOVERNMENT BOND	3.6500	6,985,000	221,608	244,280
THAILAND GOVERNMENT BOND	4.6750	1,967,000	74,485	99,945
THAILAND GOVERNMENT BOND	4.8750	3,185,000	115,908	137,801
TUNISIA				
BANQUE CENTRALE DE TUNISI 144A	6.3750	400,000	446,170	445,045
BANQUE CENTRALE DE TUNISI 144A	6.7500	260,000	286,304	301,427
BANQUE CENTRALE DE TUNISI REGS	5.6250	100,000	114,588	111,452
TURKEY				
EXPORT CREDIT BANK OF TUR 144A	5.3750	200,000	196,179	203,000
TURKEY GOVERNMENT BOND	7.1000	540,000	76,547	80,306
TURKEY GOVERNMENT BOND	8.0000	740,000	110,421	106,691
TURKEY GOVERNMENT BOND	9.0000	640,000	89,478	97,328
TURKEY GOVERNMENT BOND	10.5000	200,000	37,442	33,604
TURKEY GOVERNMENT BOND	9.2000	1,215,000	200,383	197,532
TURKEY GOVERNMENT BOND	12.4000	110,000	17,452	18,946
TURKEY GOVERNMENT BOND	10.7000	5,000	869	837
TURKEY GOVERNMENT BOND	12.2000	630,000	103,948	107,770
TURKEY GOVERNMENT BOND	10.6000	775,000	98,021	123,068
TURKEY GOVERNMENT BOND	2.0000	2,891,052	494,230	453,989
TURKEY GOVERNMENT BOND	3.2000	143,596	25,005	24,443
TURKEY GOVERNMENT BOND	4.1000	1,396,234	250,564	248,558
TURKEY GOVERNMENT INTERNATIONA	4.2500	340,000	298,089	317,132
TURKEY GOVERNMENT INTERNATIONA	5.7500	200,000	194,404	204,409
TURKEY GOVERNMENT INTERNATIONA	7.0000	90,000	90,532	91,653
TURKEY GOVERNMENT INTERNATIONA	11.8750	270,000	382,563	386,133
UKRAINE				
UKRAINE GOVERNMENT BOND	10.0000	800,000	29,650	32,035
UKRAINE GOVERNMENT BOND	16.0000	3,100,000	120,279	134,620
UKRAINE GOVERNMENT BOND	17.2500	1,025,000	40,512	44,084
UKRAINE GOVERNMENT BOND	15.8400	7,439,000	324,067	361,944
UKRAINE GOVERNMENT BOND	17.0000	8,225,000	357,994	373,196
UKRAINE GOVERNMENT BOND	15.7000	444,000	17,291	18,649
UKRAINE GOVERNMENT BOND	14.9100	1,686,000	62,207	73,757
UKRAINE GOVERNMENT INTERN 144A	6.7500	401,000	475,150	505,219
UKRAINE GOVERNMENT INTERN REGS	0.0000	50,000	30,159	47,813
UKRAINE GOVERNMENT INTERN REGS	7.7500	535,000	549,729	565,763
UKRAINE GOVERNMENT INTERN REGS	8.9940	200,000	195,740	225,126
UKRAINE GOVERNMENT INTERN REGS	0.5988	2,448,000	91,358	102,811
UKRAINE GOVERNMENT INTERN REGS	0.7055	3,852,000	146,683	165,669
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTE 144A	2.5000	200,000	199,005	199,250
ABU DHABI GOVERNMENT INTE REGS	2.5000	200,000	199,877	199,250
DP WORLD PLC 144A	2.3750	640,000	724,234	771,836
DP WORLD PLC 144A	6.8500	100,000	100,937	131,385
UNITED KINGDOM				
AON PLC	2.8000	150,000	149,097	151,606
ASTRAZENECA PLC	4.3750	50,000	47,502	58,433
BARCLAYS BANK PLC	2.6500	200,000	197,847	201,308
BARCLAYS BANK PLC	7.6250	820,000	851,626	921,475
BARCLAYS BANK PLC 144A	10.1790	652,000	700,928	724,779
BARCLAYS PLC	4.6100	280,000	278,225	292,461
BARCLAYS PLC	3.4590	280,000	274,282	283,552
BARCLAYS PLC	4.9720	200,000	193,379	225,522
BARCLAYS PLC	3.2841	336,000	336,973	339,838
BARCLAYS PLC	3.3399	220,000	211,785	221,775
BARCLAYS PLC REGS	0.6250	200,000	223,639	226,468
BP CAPITAL MARKETS PLC	3.0620	55,000	54,651	56,402
CCP_IRS_R GBP-LIBOR-BBA 6M CM	0.0100	2,876,000	11,337	24,991
CCP_IRS_R GBP-LIBOR-BBA 6M CM	0.7500	-2,600,000	0	0
CCP_IRS_R GBP-LIBOR-BBA 6M CM	0.8125	-228,000	0	0
CCP_IRS_R GBP-LIBOR-BBA 6M CM	1.0625	-48,000	-108	0
CCP_OIS_P STERLING OVERNIGHT	0.7200	812,000	4,649	-9,098
CCP_OIS_P STERLING OVERNIGHT	0.0100	-812,000	0	0

	Coupon	Units	Cost	Market Value
GLAXOSMITHKLINE CAPITAL PLC	3.0000	150,000	154,936	156,451
HSBC BANK PLC 144A	4.1250	100,000	100,457	101,282
HSBC HOLDINGS PLC	2.6500	280,000	274,314	283,089
HSBC HOLDINGS PLC	3.6000	560,000	557,497	584,240
HSBC HOLDINGS PLC	4.1250	270,000	272,620	275,953
HSBC HOLDINGS PLC	6.1000	25,000	35,420	35,504
HSBC HOLDINGS PLC	6.5000	250,000	312,980	343,253
HSBC HOLDINGS PLC	7.6250	100,000	124,609	139,226
HSBC HOLDINGS PLC	3.0330	384,000	374,031	392,960
HSBC HOLDINGS PLC	3.2620	275,000	278,749	281,287
HSBC HOLDINGS PLC	4.5830	230,000	228,142	257,196
HSBC HOLDINGS PLC	2.5041	340,000	335,709	340,346
INVESCO FINANCE PLC	3.1250	60,000	61,456	61,690
LLOYDS BANK PLC	3.3000	300,000	299,474	304,893
LLOYDS BANK PLC 144A	5.8000	230,000	230,174	230,237
LLOYDS BANK PLC REGS	7.5000	200,000	160,886	165,228
LLOYDS BANKING GROUP PLC	4.0500	760,000	753,420	805,883
NATIONWIDE BUILDING SOCIE 144A	3.7660	1,720,000	1,676,331	1,780,778
NATIONWIDE BUILDING SOCIE 144A	3.6220	200,000	200,000	205,734
NATIONWIDE BUILDING SOCIE REGS	1.5000	155,000	177,698	182,035
RIO TINTO FINANCE USA PLC	4.1250	50,000	51,026	57,357
ROYAL BANK OF SCOTLAND GROUP P	3.8750	335,000	323,875	351,091
ROYAL BANK OF SCOTLAND GROUP P	4.8000	260,000	254,546	288,902
ROYAL BANK OF SCOTLAND GROUP P	6.1250	322,000	325,334	352,465
ROYAL BANK OF SCOTLAND GROUP P	3.4966	200,000	188,649	203,032
ROYAL BANK OF SCOTLAND GROUP P	3.4980	260,000	252,148	266,360
SANTANDER UK GROUP HOLDIN 144A	4.7500	230,000	218,001	246,846
SANTANDER UK GROUP HOLDINGS PL	2.8750	200,000	195,566	201,864
SANTANDER UK GROUP HOLDINGS PL	3.1250	160,000	158,495	161,367
SANTANDER UK GROUP HOLDINGS PL	4.7960	1,810,000	1,810,071	1,954,694
SANTANDER UK PLC	2.1250	205,000	202,788	205,244
SANTANDER UK PLC	4.0000	30,000	31,950	32,071
SOCIETY OF LLOYD'S REGS	4.7500	120,000	158,249	176,867
TESCO PROPERTY FINANCE 3 REGS	5.7440	57,973	82,411	99,575
TRINITY ACQUISITION PLC	3.5000	60,000	59,627	61,154
UNITED KINGDOM GILT REGS	2.5000	220,000	348,427	419,460
UNITED KINGDOM GILT REGS	3.5000	154,000	260,454	297,379
UNITED KINGDOM GILT REGS	3.7500	65,000	123,106	142,223
UNITED KINGDOM GILT REGS	4.2500	520,000	955,726	1,079,123
UNITED KINGDOM GILT REGS	4.5000	95,000	181,690	205,050
UNITED KINGDOM GILT REGS	0.6250	173,000	225,994	228,865
UNITED KINGDOM GILT REGS	0.8750	175,000	232,847	232,733
UNITED KINGDOM GILT REGS	1.6250	188,000	248,905	267,673
UNITED KINGDOM GILT REGS	4.2500	230,000	413,188	421,086
UNITED KINGDOM GILT REGS	4.7500	125,000	213,014	232,737
UNITED KINGDOM GILT REGS	0.7500	477,000	603,971	635,527
UNITED KINGDOM GILT REGS	1.0000	372,000	489,798	500,933
VODAFONE GROUP PLC REGS	1.6250	100,000	117,781	118,511
VODAFONE GROUP PLC REGS	2.2000	200,000	241,856	249,357
URUGUAY				
URUGUAY GOVERNMENT INTERN 144A	0.2276	4,685,000	122,852	107,353
URUGUAY GOVERNMENT INTERN REGS	0.2644	1,640,000	49,904	43,317
URUGUAY GOVERNMENT INTERNATION	4.3750	130,000	129,819	144,090
URUGUAY GOVERNMENT INTERNATION	5.1000	60,000	60,335	71,982
URUGUAY GOVERNMENT INTERNATION	4.9750	40,000	46,407	47,132
URUGUAY GOVERNMENT INTERNATION	0.1138	2,182,517	69,043	59,506
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	6.0000	243,000	116,324	27,945
VENEZUELA GOVERNMENT INTE REGS	7.0000	43,000	9,471	4,945
VENEZUELA GOVERNMENT INTE REGS	7.6500	33,000	8,597	3,795
VENEZUELA GOVERNMENT INTE REGS	7.7500	295,000	67,024	33,188
VENEZUELA GOVERNMENT INTE REGS	8.2500	140,000	18,822	16,100
VENEZUELA GOVERNMENT INTE REGS	9.0000	355,000	100,446	40,825
VENEZUELA GOVERNMENT INTE REGS	9.2500	232,000	70,181	26,680
VENEZUELA GOVERNMENT INTE REGS	11.7500	16,000	4,147	1,840
VENEZUELA GOVERNMENT INTE REGS	11.9500	27,000	7,226	3,105
VENEZUELA GOVERNMENT INTE REGS	12.7500	22,000	6,802	2,530
VENEZUELA GOVERNMENT INTERNATI	9.2500	130,000	20,464	14,950
Total of International Fixed Income Securities			173,291,237	181,206,712

Futures Contracts & Derivatives

				-0.04%
AUSTRALIAN 10YR BOND FUT (SFE)	0.0000	-16	0	29,088
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000	44	0	-23,337
CANADA 10YR BOND FUTURE (MSE)	0.0000	20	0	-26,735
EURO BUXL 30Y BND FUTURE (EUX)	0.0000	-3	0	13,470
EURO-BOBL FUTURE (EUX)	0.0000	-4	0	1,025
EURO-BTP FUTURE (EUX)	0.0000	13	0	-30,420
EURO-BUND FUTURE (EUX)	0.0000	-19	0	44,619
EURO-SCHATZ FUTURE (EUX)	0.0000	9	0	-354
LONG GILT FUTURE (ICF)	0.0000	-9	0	12,989
90DAY EURO\$ FUTURE (CME)	0.0000	-18	0	1,575
US 10YR NOTE FUTURE (CBT)	0.0000	92	0	-129,811

	Coupon	Units	Cost	Market Value
US 10YR NOTE FUTURE MAR 20	0.0000	-36	-11,168	-8,297
US 10YR ULTRA FUTURE (CBT)	0.0000	-41	0	76,617
US 2YR NOTE FUTURE (CBT)	0.0000	18	0	-1,634
US 5YR NOTE FUTURE (CBT)	0.0000	250	0	-88,344
US TREAS BD FUTURE (CBT)	0.0000	12	0	-44,168
US ULTRA BOND (CBT)	0.0000	9	0	-59,981
Total Futures Contracts & Derivatives				-233,697
Credit Default Swaps				0.06%
CCP CDS R 1% P CDX EM32	1.0000	8,000,000	0	-269,016
CCP CDX R 1% P CDX IG33 5Y ICE	1.0000	5,500,000	126,508	142,593
CCP CDX SP UL CDX.NA.HY.32	5.0000	5,782,000	356,631	571,476
CCP_CDS R 1% P CDX EM32	0.0100	-8,000,000	-385,527	0
CCP_CD X R 1% P CDX IG33 5Y ICE	0.0100	-5,500,000	0	0
CCP_CD X SP UL CDX.NA.HY.32	0.0000	-5,782,000	0	0
CCP_CD X. SP UL CDX.NA.IG.33 CM	1.0000	3,200,000	34,131	27,619
CCP_CD X. SP UL CDX-EMS31V1-5Y	1.0000	5,600,000	0	-147,829
CCP_CD X._SP UL CDX.NA.IG.33 CM	0.0000	-3,200,000	0	0
CCP_CD X._SP UL CDX-EMS31V1-5Y	0.0000	-5,600,000	-209,858	0
CDS SP MEXICO LA SP MYC	1.0000	200,000	0	2,046
CDS. SP UL CHINA PETROCHEMICAL	1.0000	400,000	6,556	8,769
CDS. SP UL FEDERATIVE REPUBLIC	1.0000	300,000	0	1,122
CDS. SP UL FISERV INC.	1.0000	200,000	0	-1,058
CDS._SP UL CHINA PETROCHEMICAL	0.0000	-400,000	0	0
CDS._SP UL FEDERATIVE REPUBLIC	0.0000	-300,000	-6,969	0
CDS._SP UL FISERV INC.	0.0000	-200,000	-2,407	0
CDS.SP MEXICO LA SP MYC	1.0000	-200,000	-1,412	0
CDX SP UL CMBX.NA.AAA.9_1	0.5000	200,000	1,211	2,598
CDX. SP UL CMBX.NA.AAA.10_1	0.5000	500,000	0	5,452
CDX._SP UL CMBX.NA.AAA.10_1	0.0000	-500,000	-465	0
CDX._SP UL CMBX.NA.AAA.9_1	0.0000	-200,000	0	0
CMBX.SP CMBX.NA.AAA.8 SP MYC	0.0000	-200,000	0	0
	0.5000	200,000	2,006	2,596
Total Credit Default Swaps			-79,595	346,368
Cash Equivalent Securities				-6.52%
Master Notes/Money Markets				
EGYPT TREASURY BILLS	0.0000	8,300,000	474,880	476,996
NIGERIA OMO BILL	0.0000	37,800,000	97,530	97,484
NIGERIA TREASURY BILL	0.0000	38,000,000	92,274	91,829
BNY MELLON CASH RESERVE	0.2000	316,444	316,444	316,444
CASH COLLATERAL HELD AT	0.0000	549,000	549,000	549,000
CITIBANK CASH COLLATERAL	0.0100	75,000	75,000	75,000
FEDERAL HOME LN BK CONS DISC	0.0000	4,500,000	4,487,526	4,487,526
FEDERAL HOME LN BK CONS DISC N	0.0000	2,300,000	2,293,274	2,293,274
FEDERAL HOME LN BKS DISC NTS	0.0000	1,600,000	1,594,107	1,594,107
SAL CCP COLLATERAL	0.0100	641,000	641,000	641,000
SAL ICE CCP COLLATERAL	0.0100	0	0	0
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500	-10,000	-10,000	-10,000
U S TREASURY BILL	0.0000	400,000	398,511	398,511
WTU CASH SWEEP ACCOUNT	3.1399	17,446,717	17,446,717	17,446,717
Others (Payables, Receiveables, etc.)	0.0000	0	-69,010,683	-69,464,355
Total of Cash Equivalent Securities			-40,554,421	-41,006,467
Preferred Securities				0.12%
CREDIT SUISSE GROUP AG 144A	7.5000	630,000	622,244	689,441
AGFC CAPITAL TRUST I 144A	3.5813	100,000	39,193	49,000
Total of Preferred Securities			661,437	738,441
Common Equity				0.01%
MOTORS LIQUIDATION CO GUC TRUS	0.0000	4	35	34
PHI GROUP INC	0.0000	7,698	183,477	49,394
PHI GROUP INC-DEL	0.0000	2,436	21,140	15,631
Total of Common Equity			204,652	65,059
Total of FIXED INCOME FUND-I			605,458,112	629,215,519