

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

59.41%

U.S. Government & Federal Agency Obligations

ALASKA ST	5.6420%	85,000	103,753	101,703
AMERICAN MUNI PWR-OHIO INC OH	5.9390%	10,000	12,385	12,953
AMERICAN MUNI PWR-OHIO INC OH	7.8340%	20,000	28,447	29,367
BAY AREA CA TOLL AUTH TOLL BRI	6.2630%	20,000	26,804	28,418
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	20,000	28,004	30,948
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	15,000	15,000	12,980
CALIFORNIA ST	7.5500%	130,000	193,539	192,770
CALIFORNIA ST	7.3000%	20,000	26,693	28,150
CALIFORNIA ST	7.3500%	20,000	26,837	28,307
CALIFORNIA ST	7.6250%	50,000	69,084	73,601
CALIFORNIA ST HLTH FACS FING A	4.3530%	5,000	5,000	5,089
CALIFORNIA ST UNIV REVENUE	2.9390%	60,000	59,998	51,511
CALIFORNIA ST UNIV REVENUE	2.8970%	15,000	15,000	13,050
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	29,999	25,294
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	15,000	15,000	14,428
CHICAGO IL TRANSIT AUTH SALES	6.2000%	30,000	35,835	37,155
COMMIT TO PUR FNMA SF MTG	3.0000%	5,253,000	5,252,839	5,128,254
CURATORS OF THE UNIV OF MISSOU	5.7920%	90,000	125,730	117,571
DALLAS TX AREA RAPID TRANSIT S	5.0220%	20,000	23,107	23,789
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	35,000	28,862
DALLAS-FORT WORTH TX INTERNATI	3.1440%	10,000	10,000	9,113
DALLAS-FORT WORTH TX INTERNATI	2.8430%	10,000	10,000	8,734
DIST OF COLUMBIA WTR & SWR AUT	3.2070%	25,000	25,000	22,322
EAST BAY CA MUNI UTILITY DIST	5.8740%	30,000	37,697	38,664
FEDERAL HOME LN MTG CORP	6.2500%	15,000	19,010	19,918
FEDERAL HOME LN MTG CORP	2.7500%	145,000	145,241	146,324
FEDERAL NATL MTG ASSN	2.8750%	40,000	40,152	40,406
FEDERAL NATL MTG ASSN	7.1250%	30,000	38,352	39,629
FEDERAL NATL MTG ASSN	7.2500%	25,000	32,298	33,522
FEDERAL NATL MTG ASSN	6.6250%	45,000	56,676	58,977
FEDERAL NATL MTG ASSN	2.1250%	15,000	14,586	14,779
FHLMC POOL #G6-1606	4.5000%	158,505	163,811	165,459
FHLMC POOL #WN-2142	1.8500%	212,000	209,636	192,575
FHLMC POOL #WN-3167	1.9700%	143,000	144,333	128,318
FHLMC MULTICLASS MT	1.0254%	892,897	75,105	62,625
FHLMC MULTICLASS MT	1.5227%	2,721,062	324,132	268,105
FHLMC MULTICLASS MTG 1510 A3	3.7940%	380,000	425,843	399,386
FHLMC MULTICLASS MTG 1512 X1	0.9099%	1,469,304	137,072	115,419
FHLMC MULTICLASS MTG 1517 A1	1.1770%	272,657	272,643	235,578
FHLMC MULTICLASS MTG 1517 A2	1.7160%	23,000	21,879	19,357
FHLMC MULTICLASS MTG 1518 A1	1.1920%	767,765	767,755	679,860
FHLMC MULTICLASS MTG 1519 A1	1.3200%	644,323	644,280	572,702
FHLMC MULTICLASS MTG 1520 A1	2.0070%	736,925	736,923	692,007
FHLMC MULTICLASS MTG 1521 A1	1.7240%	945,742	945,709	853,189
FHLMC MULTICLASS MTG K020 X1	1.5076%	9,826	388	0
FHLMC MULTICLASS MTG K021 A2	2.3960%	391,494	392,774	391,572
FHLMC MULTICLASS MTG K025 X1	0.7774%	314,501	8,633	933
FHLMC MULTICLASS MTG K026 A2	2.5100%	19,976	20,030	20,049
FHLMC MULTICLASS MTG K028 X1	0.2185%	2,929,618	29,884	4,404
FHLMC MULTICLASS MTG K030 A2	3.2500%	0	0	0
FHLMC MULTICLASS MTG K031 A1	2.7780%	10,678	10,684	10,707
FHLMC MULTICLASS MTG K033 A2	3.0600%	201,000	206,355	202,947
FHLMC MULTICLASS MTG K034 A2	3.5310%	500,000	509,069	506,976
FHLMC MULTICLASS MTG K038 A2	3.3890%	305,000	312,561	308,885
FHLMC MULTICLASS MTG K044 A2	2.8110%	46,000	47,649	46,092
FHLMC MULTICLASS MTG K046 A2	3.2050%	150,000	153,862	151,764
FHLMC MULTICLASS MTG K048 A1	2.6890%	43,886	44,573	44,088
FHLMC MULTICLASS MTG K051 A2	3.3080%	106,970	107,796	108,750
FHLMC MULTICLASS MTG K051 X1	0.5150%	448,183	10,224	6,815
FHLMC MULTICLASS MTG K054 X1	1.1622%	1,040,845	56,915	38,842
FHLMC MULTICLASS MTG K058 A1	2.3400%	129,521	127,109	128,470
FHLMC MULTICLASS MTG K059 A2	3.1200%	234,000	245,221	237,192
FHLMC MULTICLASS MTG K060 A2	3.3000%	142,459	146,625	145,937
FHLMC MULTICLASS MTG K063 A1	3.0450%	280,231	282,058	281,765
FHLMC MULTICLASS MTG K064 A2	3.2240%	109,000	114,996	111,103
FHLMC MULTICLASS MTG K064 X1	0.6047%	5,796,034	243,711	150,284
FHLMC MULTICLASS MTG K066 X1	0.7497%	149,907	7,519	4,958
FHLMC MULTICLASS MTG K068 A1	2.9520%	30,019	30,034	30,208
FHLMC MULTICLASS MTG K069 A1	2.8920%	11,036	10,936	11,109
FHLMC MULTICLASS MTG K070 A1	3.0260%	117,800	117,320	118,773
FHLMC MULTICLASS MTG K073 A2	3.3500%	203,000	210,839	208,918
FHLMC MULTICLASS MTG K073 AM	3.4500%	188,100	188,768	193,861
FHLMC MULTICLASS MTG K074 A1	3.6000%	125,369	127,210	128,675
FHLMC MULTICLASS MTG K076 A1	3.7250%	449,368	460,214	463,435
FHLMC MULTICLASS MTG K078 A2	3.8540%	783,000	851,114	826,648
FHLMC MULTICLASS MTG K078 AM	3.9200%	501,000	571,982	524,929

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K080 A2	3.9260%	191,000	219,840	202,729
FHLMC MULTICLASS MTG K081 A2	3.9000%	366,000	420,983	387,990
FHLMC MULTICLASS MTG K084 A1	3.7800%	357,758	396,282	371,231
FHLMC MULTICLASS MTG K085 A2	4.0600%	712,000	797,245	757,536
FHLMC MULTICLASS MTG K086 A2	3.8590%	171,000	195,242	181,301
FHLMC MULTICLASS MTG K088 A2	3.6900%	665,000	768,051	699,209
FHLMC MULTICLASS MTG K089 AM	3.6330%	345,000	396,904	359,379
FHLMC MULTICLASS MTG K090 A2	3.4220%	111,000	122,922	114,919
FHLMC MULTICLASS MTG K091 A2	3.5050%	184,000	202,820	191,482
FHLMC MULTICLASS MTG K092 A2	3.2980%	131,000	139,066	134,750
FHLMC MULTICLASS MTG K094 X1	0.8796%	0	0	0
FHLMC MULTICLASS MTG K106 A1	1.7830%	442,379	446,058	421,091
FHLMC MULTICLASS MTG K106 X1	1.3544%	1,680,006	183,291	147,865
FHLMC MULTICLASS MTG K111 A1	0.8270%	192,343	192,337	176,479
FHLMC MULTICLASS MTG K111 X1	1.5714%	1,343,311	172,915	140,448
FHLMC MULTICLASS MTG K111 XAM	1.7966%	1,475,477	231,656	185,345
FHLMC MULTICLASS MTG K115 X1	1.3272%	1,741,790	186,970	156,112
FHLMC MULTICLASS MTG K116 X1	1.4261%	916,646	106,899	86,761
FHLMC MULTICLASS MTG K120 X1	1.0386%	1,103,164	93,855	78,337
FHLMC MULTICLASS MTG K121 A1	0.9950%	440,676	440,657	402,017
FHLMC MULTICLASS MTG K124 AM	1.3840%	335,000	334,993	295,181
FHLMC MULTICLASS MTG K127 AM	1.8510%	0	0	0
FHLMC MULTICLASS MTG K129 AM	1.6470%	274,000	273,999	245,767
FHLMC MULTICLASS MTG K135 A2	2.1540%	600,000	617,479	564,683
FHLMC MULTICLASS MTG K139 A2	2.5900%	305,000	311,343	297,625
FHLMC MULTICLASS MTG K151 A3	3.5110%	920,000	1,021,084	949,299
FHLMC MULTICLASS MTG K1522 A1	1.9120%	1,019,045	1,018,971	935,359
FHLMC MULTICLASS MTG K154 A1	3.1760%	314,865	315,960	319,899
FHLMC MULTICLASS MTG K154 A3	3.4590%	76,000	89,802	78,450
FHLMC MULTICLASS MTG K155 A1	3.7500%	360,983	371,444	378,785
FHLMC MULTICLASS MTG K156 A2	3.7000%	247,500	249,067	261,798
FHLMC MULTICLASS MTG K157 A2	3.9900%	584,000	686,911	629,661
FHLMC MULTICLASS MTG K158 A3	3.9000%	561,000	656,847	593,944
FHLMC MULTICLASS MTG K159 A1	3.9500%	614,381	643,377	653,949
FHLMC MULTICLASS MTG K724 A1	2.7760%	6,172	6,164	6,193
FHLMC MULTICLASS MTG K725 A2	3.0020%	107,000	108,493	107,708
FHLMC MULTICLASS MTG K727 AM	3.0370%	198,000	198,554	199,145
FHLMC MULTICLASS MTG K728 X1	0.3849%	0	0	0
FHLMC MULTICLASS MTG K729 A2	3.1360%	248,000	258,816	248,942
FHLMC MULTICLASS MTG K730 A2	3.5900%	198,000	200,399	200,482
FHLMC MULTICLASS MTG K731 A1	3.4810%	33,239	33,519	33,173
FHLMC MULTICLASS MTG K732 A2	3.7000%	101,000	105,959	103,047
FHLMC MULTICLASS MTG K741 AM	1.1990%	335,000	334,997	303,511
FHLMC MULTICLASS MTG KBX1 A1	2.9200%	613,661	612,564	615,405
FHLMC MULTICLASS MTG KG01 A10	2.9390%	1,178,000	2,172,967	1,995,462
FHLMC MULTICLASS MTG KG01 A7	2.8750%	982,000	1,050,723	983,938
FHLMC MULTICLASS MTG KG02 A1	2.0440%	266,000	278,479	259,670
FHLMC MULTICLASS MTG KG03 A2	1.2970%	200,000	205,046	176,952
FHLMC MULTICLASS MTG KG04 A2	1.4870%	918,000	942,126	821,397
FHLMC MULTICLASS MTG KG04 X1	0.8526%	522,457	35,184	31,152
FHLMC MULTICLASS MTG KG05 A2	2.0000%	1,200,000	1,232,373	1,117,551
FHLMC MULTICLASS MTG KG06 A2	1.7770%	1,021,000	1,030,793	929,410
FHLMC MULTICLASS MTG KGX1 X	0.0939%	11,162,000	106,725	72,115
FHLMC MULTICLASS MTG KHG1 A2	3.3410%	717,750	723,235	723,400
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	92,000	99,737	93,046
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	426,294	426,689	433,270
FHLMC MULTICLASS MTG KIR2 A1	2.7480%	30,341	30,145	30,558
FHLMC MULTICLASS MTG KIR3 X	0.0736%	7,100,000	58,504	36,833
FHLMC MULTICLASS MTG KJ12 A2	3.0350%	442,776	454,260	445,055
FHLMC MULTICLASS MTG KJ18 A2	3.0650%	0	0	0
FHLMC MULTICLASS MTG KJ37 A1	1.6790%	499,574	499,564	479,630
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	991,000	1,010,468	968,004
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	305,000	311,060	302,239
FHLMC MULTICLASS MTG KL06 XFX	1.3640%	2,054,000	196,464	160,955
FHLMC MULTICLASS MTG KL4F A2AS	3.6830%	415,000	419,622	415,844
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	686,000	685,984	638,957
FHLMC MULTICLASS MTG KMP1 A2	2.9820%	951,000	1,003,834	951,968
FHLMC MULTICLASS MTG KPLB A	2.7700%	505,000	524,332	504,390
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	1,020,000	1,042,380	952,851
FHLMC MULTICLASS MTG KSMC X1	0.6619%	24,460,778	430,177	128,321
FHLMC MULTICLASS MTG KW06 A1	3.8000%	493,682	507,015	511,459
FHLMC MULTICLASS MTG KW06 A2	3.8000%	180,000	196,205	189,341
FHLMC MULTICLASS MTG KW07 A1	3.6000%	784,425	797,230	813,623
FHLMC MULTICLASS MTG KW10 A2	2.6910%	100,000	102,422	99,185
FHLMC MULTICLASS MTG W5FX AFX	2.9697%	653,000	690,695	665,543
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	9,000	9,000	8,215
FNMA POOL #0259512	6.0000%	104,893	111,196	114,697
FNMA POOL #0259576	6.0000%	85,240	90,377	93,585
FNMA POOL #0874303	5.9000%	876,342	903,995	883,167
FNMA POOL #0874598	5.8200%	939,831	975,431	944,435
FNMA POOL #0957026	5.7000%	721,787	752,446	739,704
FNMA POOL #0957414	6.3700%	1,019,797	1,088,935	1,068,669
FNMA POOL #0AN2609	2.6800%	110,000	117,340	107,940
FNMA POOL #0BD7165	4.0000%	75,829	77,227	78,318
FNMA POOL #0BL3435	2.9000%	751,000	770,339	754,829

	Coupon	Units	Cost	Market Value
FNMA POOL #0BL5917	2.4300%	95,000	100,696	88,491
FNMA POOL #0BL6044	2.5100%	95,000	101,505	89,071
FNMA POOL #0BS3891	1.9000%	496,000	489,719	453,261
FNMA POOL #0CA2204	4.5000%	102,402	105,895	106,161
FNMA POOL #0MA3027	4.0000%	76,532	77,942	78,816
FNMA POOL #0MA3522	4.5000%	132,376	136,820	137,490
FNMA GTD REMIC P/T 12-M12 2A	2.6600%	37,317	37,328	37,345
FNMA GTD REMIC P/T 12-M9 A2	2.4820%	787	787	786
FNMA GTD REMIC P/T 13-M3 A2	2.5090%	24,223	24,348	24,229
FNMA GTD REMIC P/T 13-M6 1AC	3.4560%	263,245	300,220	266,597
FNMA GTD REMIC P/T 14-M1 A2	3.2010%	385,837	389,123	388,759
FNMA GTD REMIC P/T 14-M4 A2	3.3460%	786,337	818,728	792,657
FNMA GTD REMIC P/T 14-M7 1A	3.3340%	185,947	187,057	185,842
FNMA GTD REMIC P/T 14-M8 A2	3.0560%	27,911	29,003	27,884
FNMA GTD REMIC P/T 16-M10 AV1	2.3500%	27,349	26,801	27,106
FNMA GTD REMIC P/T 16-M10 AV2	3.0000%	99,000	103,108	97,862
FNMA GTD REMIC P/T 16-M11 A2	2.3690%	28,000	28,397	27,562
FNMA GTD REMIC P/T 16-M6 A2	2.4880%	1,031,000	1,076,522	1,021,473
FNMA GTD REMIC P/T 17-M10 AV2	2.6390%	277,912	279,020	277,424
FNMA GTD REMIC P/T 17-M12 A2	3.1720%	90,040	98,747	91,395
FNMA GTD REMIC P/T 17-M14 A2	2.9620%	181,645	189,151	182,375
FNMA GTD REMIC P/T 17-M15 ATS2	3.2090%	8,512	8,846	8,545
FNMA GTD REMIC P/T 17-M3 A2	2.5570%	57,091	57,873	56,562
FNMA GTD REMIC P/T 17-M8 A2	3.0610%	1,132,179	1,155,178	1,147,275
FNMA GTD REMIC P/T 18-M10 A1	3.4760%	168,793	175,575	171,747
FNMA GTD REMIC P/T 18-M10 A2	3.4760%	273,000	278,238	282,715
FNMA GTD REMIC P/T 18-M12 A1	3.5460%	115,299	119,350	119,666
FNMA GTD REMIC P/T 18-M13 A2	3.8700%	274,958	321,023	294,533
FNMA GTD REMIC P/T 18-M15 1A2	3.7000%	122,000	125,603	130,108
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	422,041	426,967	424,870
FNMA GTD REMIC P/T 18-M2 A1	2.9000%	24,453	24,491	24,599
FNMA GTD REMIC P/T 18-M4 A2	3.1610%	408,144	448,753	418,600
FNMA GTD REMIC P/T 18-M7 A2	3.1430%	99,740	102,170	101,343
FNMA GTD REMIC P/T 18-M9 APT2	3.2250%	975,180	1,050,393	980,756
FNMA GTD REMIC P/T 19-M1 A2	3.6710%	506,000	533,656	530,030
FNMA GTD REMIC P/T 19-M10 A1	2.0000%	647,529	640,768	625,253
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	174,390	187,269	174,081
FNMA GTD REMIC P/T 19-M31 X2A	1.4210%	2,810,000	252,461	220,589
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	1,391,000	1,595,801	1,471,037
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	1,311,000	1,408,306	1,330,765
FNMA GTD REMIC P/T 20-M1 A2	2.4440%	722,000	733,434	704,230
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	253,000	253,560	222,307
FNMA GTD REMIC P/T 20-M52 A1	0.8780%	212,083	212,081	196,724
FNMA GTD REMIC P/T 21-M1 A1	0.8700%	354,454	354,471	326,763
FNMA GTD REMIC P/T 21-M1 A2	1.4370%	353,000	354,798	322,628
FNMA GTD REMIC P/T 21-M13 A2	1.6580%	458,000	452,198	418,060
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	495,483	495,140	439,781
FNMA GTD REMIC P/T 21-M2S A2	1.8670%	1,021,000	1,018,836	933,606
FNMA GTD REMIC P/T 21-M3G A2	1.2920%	949,000	929,740	831,239
FNMA GTD REMIC P/T 21-M7 A1	1.7760%	196,915	197,609	187,274
FNMA GTD REMIC P/T 22-M1 A1	1.7250%	548,522	541,933	521,485
FNMA GTD REMIC P/T 22-M1 A2	1.7250%	496,000	477,121	446,660
FNMA GTD REMIC P/T 22-M1G A1	1.5820%	249,474	243,314	236,355
FNMA GTD REMIC P/T 22-M1G A2	1.5820%	991,000	926,202	886,004
FNMA GTD REMIC P/T 22-M5 A2	2.4990%	1,500,000	1,471,714	1,424,381
GNMA GTD REMIC P/T 12-123 IO	0.6386%	168,686	8,304	3,039
GNMA GTD REMIC P/T 12-147 AK	2.6944%	30,536	30,393	29,892
GNMA GTD REMIC P/T 13-15 AC	1.8380%	31,298	31,356	29,410
GNMA GTD REMIC P/T 13-21 IO	0.4182%	1,790,073	62,501	29,243
GNMA GTD REMIC P/T 13-68 IO	0.8041%	844,124	26,115	14,161
GNMA GTD REMIC P/T 14-70 BE	3.4000%	63,002	63,875	63,181
GNMA GTD REMIC P/T 14-92 KV	3.0000%	334,086	344,438	325,877
GNMA GTD REMIC P/T 15-78 AC	3.0000%	14,531	14,521	14,269
GNMA GTD REMIC P/T 16-125 IO	0.8219%	239,004	16,987	10,282
GNMA GTD REMIC P/T 16-165 IO	0.6450%	0	0	0
GNMA GTD REMIC P/T 16-36 IO	0.7277%	124,282	8,566	4,409
GNMA GTD REMIC P/T 17-190 AD	2.6000%	35,872	33,960	34,460
GNMA GTD REMIC P/T 18-118 AE	3.2000%	52,353	53,504	53,498
GNMA GTD REMIC P/T 18-123 V	3.1000%	139,349	139,884	137,457
GNMA GTD REMIC P/T 18-143 V	3.1000%	185,424	186,023	182,796
GNMA GTD REMIC P/T 18-170 V	3.2500%	35,342	35,436	34,800
GNMA GTD REMIC P/T 18-25 V	2.6000%	132,452	127,763	127,234
GNMA GTD REMIC P/T 19-147 V	2.0000%	104,342	100,792	95,112
GNMA GTD REMIC P/T 19-53 V	2.7500%	217,582	221,237	212,395
GNMA GTD REMIC P/T 20-159 IO	1.0178%	1,021,415	93,683	80,337
GNMA GTD REMIC P/T 21-120 IO	1.0053%	1,895,968	172,192	161,848
GNMA GTD REMIC P/T 21-170 IO	0.9980%	2,942,834	268,764	246,882
GNMA GTD REMIC P/T 21-180 IO	0.9047%	2,825,035	244,763	228,394
GNMA GTD REMIC P/T 21-183 IO	0.8716%	3,042,028	244,788	244,758
GNMA GTD REMIC P/T 21-200 IO	0.8940%	2,886,933	252,719	231,666
GNMA II POOL #0MA5529	4.5000%	112,267	116,014	116,817
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	200,000	199,996	181,718
GREAT LAKES MI WTR AUTH WTR SP	3.4730%	5,000	5,000	4,881
ILLINOIS ST	7.3500%	60,000	65,690	69,776
ILLINOIS ST	5.1000%	50,000	57,572	53,170

	Coupon	Units	Cost	Market Value
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	5,000	5,000	4,156
LOS ANGELES CA CMNTY CLG DIST	6.7500%	10,000	14,206	15,061
LOS ANGELES CA DEPT WTR & PWR	5.7160%	20,000	24,152	25,067
LOS ANGELES CA UNIF SCH DIST	5.7500%	50,000	57,694	59,242
MASSACHUSETTS ST	2.5140%	10,000	10,000	8,549
MASSACHUSETTS ST SCH BLDG AUTH	5.7150%	30,000	36,012	37,313
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	10,000	11,975	12,545
MET TRANSPRTN AUTH NY REVENUE	6.8140%	30,000	39,518	38,486
MET TRANSPRTN AUTH NY REVENUE	6.6680%	60,000	80,896	75,527
MET TRANSPRTN AUTH NY REVENUE	6.5480%	125,000	161,173	146,261
MIAMI-DADE CNTY FL WTR & SWR R	3.4900%	10,000	10,000	9,879
MICHIGAN ST FIN AUTH REVENUE	3.3840%	45,000	44,998	42,936
NEW JERSEY ST ECON DEV AUTH LE	7.4250%	90,000	103,875	105,763
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	80,000	106,535	113,507
NEW YORK CITY NY MUNI WTR FIN	5.9520%	40,000	50,831	53,577
NEW YORK CITY NY TRANSITIONAL	5.5080%	30,000	34,576	35,860
NEW YORK CITY NY TRANSITIONAL	5.5720%	10,000	11,532	11,871
NEW YORK ST DORM AUTH ST PERSO	5.6280%	20,000	23,334	23,679
NEW YORK ST THRUWAY AUTH	3.5000%	5,000	5,000	4,752
NORTH CAROLINA ST UNIV AT RALE	4.0000%	85,000	96,097	88,755
OHIO ST	4.9220%	85,000	90,875	89,352
OHIO ST WTR DEV AUTH WTR POLL	4.8790%	60,000	64,992	65,956
OREGON ST DEPT OF TRANSPRTN HI	5.8340%	30,000	36,132	36,672
PENNSYLVANIA ST UNIV	2.8400%	5,000	5,000	4,364
PHILADELPHIA PA AUTH FOR INDL	3.9640%	175,000	175,076	178,699
PHILADELPHIA PA WTR & WSTWTR R	2.9260%	10,000	10,000	8,656
PORT AUTH OF NEW YORK & NEW JE	3.2870%	20,000	20,000	17,275
PORT AUTH OF NEW YORK & NEW JE	5.6470%	130,000	155,536	158,607
PORT AUTH OF NEW YORK & NEW JE	4.4580%	20,000	20,344	22,220
POSTAL SQUARE LP	8.9500%	2,259	2,267	2,286
RIVER CITY INC KY PKG AUTH REV	2.7500%	70,000	71,351	68,893
RUTGERS NJ ST UNIV	3.2700%	5,000	5,000	4,624
SALES TAX SECURITIZATION CORP	3.2380%	40,000	40,000	36,864
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	20,000	24,832	24,874
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	5,000	6,533	6,833
SAN FRANCISCO CITY & CNTY CA P	6.0000%	30,000	36,188	36,482
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	20,000	20,000	17,943
SANTA CLARA VLY CA TRANSPRTN A	5.8760%	20,000	22,854	22,664
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	10,000	12,541	13,187
SOUTH CAROLINA ST PUBLIC SVC A	4.1220%	187,000	186,040	193,196
TEXAS ST	4.6810%	10,000	11,092	11,617
TEXAS ST TECH UNIV REVENUES	2.9390%	70,000	71,296	70,548
TEXAS ST TRANSPRTN COMMISSION	2.4720%	30,000	29,999	24,983
TEXAS ST TRANSPRTN COMMISSIONS	4.0000%	30,000	36,347	32,050
TEXAS ST TRANSPRTN COMMISSIONS	5.1780%	20,000	22,046	22,281
U S TREASURY BOND	5.0000%	400,000	510,808	535,156
U S TREASURY BOND	2.0000%	6,213,000	5,999,380	5,619,927
U S TREASURY BOND	4.5000%	788,000	1,024,620	1,002,556
U S TREASURY BOND	3.7500%	441,000	618,885	518,696
U S TREASURY BOND	1.3750%	2,951,000	2,860,016	2,412,558
U S TREASURY BOND	1.8750%	9,075,000	8,606,366	7,994,530
U S TREASURY BOND	1.7500%	6,488,000	6,189,874	5,623,271
U S TREASURY BOND	3.5000%	370,000	400,370	423,910
U S TREASURY BOND	4.6250%	30,000	37,084	39,307
U S TREASURY BOND	2.7500%	630,000	636,735	640,143
U S TREASURY BOND	3.1250%	265,000	269,802	285,206
U S TREASURY BOND	2.8750%	188,000	183,957	194,624
U S TREASURY BOND	3.6250%	225,000	246,805	261,035
U S TREASURY BOND	2.3750%	4,338,000	4,788,329	4,250,901
U S TREASURY BOND	2.2500%	1,900,000	1,952,260	1,793,645
U S TREASURY NOTE	1.8750%	5,698,600	5,613,166	5,472,437
U S TREASURY NOTE	1.2500%	3,386,000	3,349,241	3,149,407
U S TREASURY NOTE	0.2500%	1,198,000	1,191,842	1,106,653
U S TREASURY NOTE	0.1250%	5,934,000	5,923,939	5,836,875
U S TREASURY NOTE	0.3750%	182,000	179,065	167,689
U S TREASURY NOTE	0.5000%	2,432,000	2,406,820	2,248,460
U S TREASURY NOTE	0.7500%	2,398,000	2,351,676	2,222,553
U S TREASURY NOTE	2.2500%	500,000	499,610	499,316
UNIV OF CALIFORNIA CA REVENUES	5.9460%	20,000	24,496	25,036
UNIV OF CALIFORNIA CA REVENUES	4.8580%	10,000	12,604	11,161
UNIV OF CALIFORNIA CA REVENUES	3.0710%	5,000	5,000	4,352
UNIV OF CALIFORNIA CA REVENUES	1.6140%	85,000	85,000	74,986
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	10,000	10,000	8,751
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	10,000	10,000	8,885
UNIV OF CALIFORNIA CA RGTS MED	3.7060%	5,000	5,000	4,219
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	60,000	78,024	82,372
UNIV OF MICHIGAN MI	2.5620%	10,000	10,000	8,445
UNIV OF MICHIGAN MI	4.4540%	10,000	10,000	10,662
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	15,000	15,000	12,215
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	10,000	10,000	7,610
US TREAS-CPI INFLAT	0.1250%	438,504	479,866	465,003
US TREAS-CPI INFLAT	0.7500%	2,324,132	2,294,782	2,541,657
Total of U.S. Government & Federal Agency Obligations			139,759,495	131,835,967

	Coupon	Units	Cost	Market Value
Domestic Corporate & Other Bonds				
ABBOTT LABORATORIES	3.4000%	30,000	30,680	30,496
ABBOTT LABORATORIES	4.9000%	125,000	163,057	152,236
ABBVIE INC	3.8000%	150,000	160,090	152,787
ABBVIE INC	3.2000%	700,000	775,698	691,676
ABBVIE INC	2.6000%	230,000	234,513	228,409
ABBVIE INC	4.2500%	68,000	81,969	70,565
ABBVIE INC	4.4000%	170,000	198,661	179,354
ABBVIE INC	4.7000%	57,000	71,487	61,885
ABBVIE INC	2.3000%	235,000	234,949	235,792
ABBVIE INC	4.0500%	75,000	87,841	77,056
ACADEMY LTD 144A	6.0000%	175,000	175,579	179,170
ACADIA HEALTHCARE CO INC 144A	5.0000%	35,000	35,000	34,553
ACADIA HEALTHCARE CO INC 144A	5.5000%	300,000	310,286	301,500
ACCO BRANDS CORP 144A	4.2500%	230,000	230,000	212,385
ACE SECURITIES CORP HOM HE3 M4	1.4016%	300,000	282,746	295,028
ACTIVISION BLIZZARD INC	2.5000%	20,000	19,948	16,431
ACURIS FINANCE US INC / A 144A	5.0000%	165,000	164,997	151,594
ADOBE INC	2.3000%	87,000	87,699	82,313
ADVANCED MICRO DEVICES INC	2.3750%	90,000	92,878	83,617
ADVANCED MICRO DEVICES INC	2.9500%	70,000	71,060	70,132
AEP TRANSMISSION CO LLC	3.1000%	40,000	39,158	39,901
AEP TRANSMISSION CO LLC	2.7500%	15,000	14,280	12,288
AES CORP/THE	1.3750%	300,000	295,728	275,872
AES CORP/THE	2.4500%	60,000	53,405	53,655
AFFIRM ASSET SECURIT X1 A 144A	1.7500%	250,000	249,985	247,079
AFFIRM ASSET SECURIT Z1 A 144A	1.0700%	182,451	182,270	179,517
AFFIRM ASSET SECURITI A A 144A	0.8800%	100,000	99,987	99,475
AFLAC INC	4.7500%	50,000	62,904	57,101
AGILENT TECHNOLOGIES INC	2.7500%	154,000	154,580	146,860
AGILENT TECHNOLOGIES INC	2.1000%	381,000	389,522	341,964
AGILENT TECHNOLOGIES INC	2.3000%	155,000	154,210	140,023
AHEAD 4/21 COV-LITE TL	0.0000%	119,700	119,700	118,323
AHEAD DB HOLDINGS LLC 144A	6.6250%	155,000	156,512	138,480
AHS HOSPITAL CORP	2.7800%	5,000	5,000	4,245
AIR LEASE CORP	0.7000%	30,000	29,877	28,659
AIR LEASE CORP	3.0000%	65,000	63,694	64,720
AIR LEASE CORP	3.6250%	35,000	35,973	34,360
AIR LEASE CORP	2.6250%	40,000	39,842	40,032
AIR LEASE CORP	3.8750%	90,000	89,579	90,907
AIR PRODUCTS AND CHEMICALS INC	2.8000%	14,000	14,651	12,284
ALABAMA POWER CO	3.0500%	30,000	29,980	29,170
ALABAMA POWER CO	2.8000%	25,000	24,409	24,802
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	88,238	89,166	90,227
ALBEMARLE CORP	4.1500%	15,000	15,638	15,343
ALBERTSONS COS INC / SAFE 144A	4.6250%	255,000	255,118	246,512
ALBERTSONS COS INC / SAFE 144A	5.8750%	200,000	200,000	199,323
ALEXANDRIA REAL ESTATE EQUITIE	1.8750%	30,000	29,950	25,374
ALLEGHANY CORP	3.2500%	5,000	4,933	4,337
ALLEGHANY CORP	4.9000%	10,000	9,782	10,960
ALLEGION US HOLDING CO INC	3.2000%	120,000	116,843	118,540
ALLEGION US HOLDING CO INC	3.5500%	160,000	152,388	157,200
ALLIANT HOLDINGS INTERMED 144A	5.8750%	115,000	115,370	110,544
ALLIANT INSURANCE 10/20	0.0000%	244,318	243,096	243,096
ALLIED UNIVERSAL HOLDCO L 144A	6.6250%	265,000	273,063	268,135
ALLINA HEALTH SYSTEM	2.9020%	15,000	15,000	12,709
ALLY FINANCIAL INC	3.0500%	130,000	129,633	130,475
ALLY FINANCIAL INC	1.4500%	250,000	249,801	244,129
ALLY FINANCIAL INC	8.0000%	90,000	98,132	112,890
ALPHABET INC	2.2500%	60,000	55,069	46,637
ALPHABET INC	2.0500%	10,000	9,112	7,888
ALTERNATIVE LOAN TRUS OA11 A1B	0.8366%	98,338	84,889	96,301
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	236,128	141,857	152,426
ALTERNATIVE LOAN TRUST 2 58 A1	1.0886%	251,238	237,272	237,452
ALTERNATIVE LOAN TRUST 27 2A1	1.4911%	53,784	49,222	48,918
ALTERNATIVE LOAN TRUST OA1 2A1	0.8686%	48,408	38,707	40,121
ALTERNATIVE LOAN TRUST OH1 A1D	0.6666%	209,175	137,440	176,913
AMAZON.COM INC	3.1000%	50,000	50,929	46,925
AMAZON.COM INC	2.8750%	60,000	61,050	55,375
AMAZON.COM INC	3.2500%	40,000	39,675	37,516
AMAZON.COM INC	4.2500%	35,000	43,432	39,563
AMAZON.COM INC	2.1000%	50,000	49,991	46,448
AMC NETWORKS INC	4.2500%	575,000	575,004	536,587
AMEREN ILLINOIS CO	1.5500%	35,000	34,872	30,535
AMEREN ILLINOIS CO	4.5000%	15,000	15,811	16,587
AMEREN ILLINOIS CO	3.2500%	20,000	19,901	18,313
AMEREN ILLINOIS CO	2.9000%	10,000	9,958	8,697
AMERICAN AIRLINES 2016-2 CLASS	3.2000%	61,160	58,432	58,040
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	92,600	89,248	82,899
AMERICAN AIRLINES 2017-1 CLASS	3.6500%	71,963	71,079	69,699
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	267,472	249,474	239,370
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	178,315	165,964	167,499
AMERICAN AIRLINES INC 144A	11.7500%	115,000	131,543	134,261

	Coupon	Units	Cost	Market Value
AMERICAN AIRLINES INC/AAD 144A	5.5000%	35,000	35,000	35,263
AMERICAN AIRLINES INC/AAD 144A	5.7500%	580,000	580,001	577,825
AMERICAN AXLE & MANUFACTURING	5.0000%	150,000	149,608	140,721
AMERICAN CAMPUS COMMUNITIES OP	3.8750%	100,000	99,274	100,599
AMERICAN CREDIT ACCEP 2 D 144A	4.0700%	79,029	80,440	79,370
AMERICAN ELECTRIC POWER CO INC	3.2500%	20,000	19,966	17,217
AMERICAN ELECTRIC POWER CO INC	2.3000%	10,000	9,996	9,110
AMERICAN ELECTRIC POWER CO INC	2.0310%	85,000	85,679	83,528
AMERICAN EXPRESS CO	2.2500%	25,000	24,975	24,550
AMERICAN EXPRESS CO	1.1813%	800,000	800,000	806,780
AMERICAN FINANCE TRUST IN 144A	4.5000%	175,000	174,969	157,521
AMERICAN HOME MORTGAGE 3 2A11	1.0811%	1,451,491	1,288,060	1,161,944
AMERICAN HOMES 4 RENT LP	2.3750%	15,000	14,791	13,242
AMERICAN HONDA FINANCE CORP	1.3000%	65,000	64,956	60,321
AMERICAN HONDA FINANCE CORP	2.9000%	75,000	75,969	75,173
AMERICAN HONDA FINANCE CORP	2.0500%	90,000	89,991	90,263
AMERICAN INTERNATIONAL GROUP I	3.7500%	75,000	77,876	76,209
AMERICAN INTERNATIONAL GROUP I	3.4000%	700,000	759,193	698,098
AMERICAN INTERNATIONAL GROUP I	2.5000%	25,000	25,838	24,443
AMERICAN INTERNATIONAL GROUP I	4.7500%	65,000	78,082	74,474
AMERICAN INTERNATIONAL GROUP I	4.3750%	50,000	59,394	54,801
AMERICAN TOWER CORP	1.3000%	1,445,000	1,442,342	1,345,971
AMERICAN TOWER CORP	3.3750%	530,000	523,859	529,467
AMERICAN TOWER CORP	2.7000%	1,100,000	1,098,088	994,844
AMERICAN TOWER CORP	2.9500%	125,000	121,060	98,226
AMERICAN TOWER CORP	2.3000%	115,000	114,391	100,421
AMERICAN TOWER CORP	0.4500%	125,000	152,450	130,517
AMERICAN UNIVERSITY/THE	3.6720%	32,000	31,999	31,075
AMERICAN WATER CAPITAL CORP	3.2500%	85,000	84,848	76,674
AMERICAN WATER CAPITAL CORP	3.4500%	90,000	86,685	84,365
AMERICAN WATER CAPITAL CORP	4.1500%	30,000	29,847	31,098
AMERICAN WATER CAPITAL CORP	2.8000%	125,000	129,151	119,749
AMERICAN WATER CAPITAL CORP	2.9500%	30,000	28,908	29,710
AMERICAN WATER CAPITAL CORP	2.3000%	30,000	29,915	27,361
AMERICREDIT AUTOMOBILE RE 1 A2	0.2800%	45,151	45,151	45,065
AMERIPRISE FINANCIAL INC	3.7000%	60,000	62,152	60,884
AMERISOURCEBERGEN CORP	3.2500%	140,000	147,626	140,031
AMERISOURCEBERGEN CORP	4.3000%	14,000	16,432	14,122
AMERISOURCEBERGEN CORP	2.7000%	26,000	26,133	24,027
AMGEN INC	3.6250%	60,000	61,807	61,121
AMGEN INC	3.1500%	50,000	44,666	45,706
AMGEN INC	4.5630%	20,000	25,203	21,505
AMPHENOL CORP	2.8000%	153,000	162,079	145,061
AMR 11/17 TLB	0.0000%	138,542	134,039	136,676
ANALOG DEVICES INC	2.8000%	25,000	24,810	22,431
ANALOG DEVICES INC	2.9500%	25,000	24,796	22,616
ANTARES HOLDINGS LP 144A	3.7500%	250,000	247,588	230,635
ANTARES HOLDINGS LP 144A	2.7500%	500,000	496,945	439,444
ANTHEM INC	4.6250%	823,000	992,598	899,024
ANTHEM INC	2.8750%	75,000	80,849	72,473
ANTHEM INC	3.6000%	85,000	91,526	81,262
ANTHEM INC	2.5500%	40,000	39,861	37,365
AON CORP	2.8000%	60,000	59,979	57,153
APPALACHIAN POWER CO	4.5000%	50,000	49,678	52,219
APPLE INC	2.3750%	35,000	34,947	30,488
APPLE INC	2.6500%	20,000	19,873	17,252
APPLE INC	2.0500%	140,000	144,598	135,890
APPLE INC	2.7000%	85,000	84,917	73,890
APPLE INC	2.8000%	65,000	64,210	55,888
APPLE INC	3.3500%	115,000	126,311	117,436
APPLE INC	2.8500%	60,000	59,463	51,747
APPLE INC	1.4000%	230,000	229,528	210,299
APX GROUP INC 144A	6.7500%	395,000	409,707	403,769
APX GROUP INC 144A	5.7500%	215,000	215,020	196,151
ARAMARK SERVICES INC 144A	5.0000%	290,000	296,392	281,300
ARAMARK SERVICES INC 144A	6.3750%	205,000	205,002	210,439
ARCHROCK PARTNERS LP / AR 144A	6.2500%	220,000	210,736	216,830
ARCHROCK PARTNERS LP / AR 144A	6.8750%	160,000	161,138	161,795
ARCONIC CORP 144A	6.0000%	285,000	285,002	291,555
ARES CAPITAL CORP	3.2500%	120,000	119,773	116,408
ARES CAPITAL CORP	2.1500%	465,000	463,055	420,237
ARES FINANCE CO II LLC 144A	3.2500%	200,000	199,617	191,784
ARIZONA PUBLIC SERVICE CO	2.2000%	35,000	34,994	30,723
ARIZONA PUBLIC SERVICE CO	4.5000%	30,000	30,531	30,445
ARIZONA PUBLIC SERVICE CO	3.5000%	10,000	9,994	8,935
ARROW ELECTRONICS INC	3.2500%	230,000	222,736	230,415
ARROW ELECTRONICS INC	3.8750%	27,000	29,037	27,090
ARROW ELECTRONICS INC	2.9500%	80,000	79,810	73,469
ARTHUR J GALLAGHER & CO	3.0500%	60,000	59,383	49,545
ASCENT RESOURCES UTICA HO 144A	7.0000%	120,000	112,475	123,059
ASCENT RESOURCES UTICA HO 144A	8.2500%	65,000	65,020	68,283
ASHLAND LLC 144A	3.3750%	180,000	180,009	158,850
ASHTON WOODS USA LLC / AS 144A	4.6250%	125,000	125,000	110,229
ASP UNIFRAX HOLDINGS INC 144A	5.2500%	305,000	305,734	283,325
ASSUREDPARTNERS INC 144A	5.6250%	425,000	428,837	391,170

	Coupon	Units	Cost	Market Value
AT HOME GROUP INC 144A	7.1250%	130,000	131,073	112,450
AT HOME GROUP INC 144A	4.8750%	150,000	149,646	133,500
AT&T INC	3.8000%	674,000	722,083	614,917
AT&T INC	4.4500%	85,000	85,541	87,478
AT&T INC	4.5000%	55,000	53,120	58,128
AT&T INC	3.5000%	140,000	134,810	120,507
AT&T INC	2.7500%	210,000	211,645	196,913
AT&T INC	3.3000%	10,000	9,994	8,572
AT&T INC	3.6500%	174,000	149,230	152,586
AT&T INC	5.2500%	50,000	54,945	56,835
AT&T INC	4.7500%	15,000	17,186	16,291
AT&T INC	4.6500%	135,000	157,082	140,642
AT&T INC	3.5500%	71,000	66,117	62,620
AT&T INC	4.8500%	140,000	134,057	152,365
AT&T INC	4.3000%	277,000	273,203	289,335
AT&T INC	2.5500%	104,000	102,662	92,398
AT&T INC	1.7000%	290,000	289,614	274,539
AT&T INC	4.3500%	13,000	12,860	13,122
AT&T INC	5.3500%	10,000	12,089	11,442
AT&T INC	4.8000%	30,000	33,418	31,891
AT&T INC	1.6000%	250,000	276,024	280,010
AT&T INC	6.3000%	5,000	6,536	6,139
ATHENE GLOBAL FUNDING 144A	2.5000%	20,000	20,469	19,411
ATMOS ENERGY CORP	4.1250%	40,000	40,211	41,017
AUTOMATIC DATA PROCESSING INC	1.7000%	80,000	79,787	74,200
AUTONATION INC	1.9500%	55,000	54,903	49,225
AVALONBAY COMMUNITIES INC	3.5000%	70,000	72,211	70,742
AVALONBAY COMMUNITIES INC	3.4500%	170,000	168,533	171,023
AVALONBAY COMMUNITIES INC	2.0500%	300,000	299,659	271,252
AVANGRID INC	3.8000%	25,000	24,970	25,369
AVANGRID INC	3.1500%	380,000	373,648	379,304
AVANTOR FUNDING INC 144A	4.6250%	115,000	115,000	113,735
AVERY DENNISON CORP	2.2500%	65,000	64,088	57,062
AVERY DENNISON CORP	2.6500%	95,000	96,035	88,198
AVIATION CAPITAL GROUP LL 144A	4.1250%	780,000	789,400	773,622
AVIATION CAPITAL GROUP LL 144A	4.3750%	800,000	815,164	798,727
AVIENT CORP 144A	5.7500%	150,000	150,000	153,990
AVNET INC	3.0000%	8,000	7,838	7,344
BAKER HUGHES HOLDINGS LLC / BA	4.0800%	80,000	88,396	80,808
BALTIMORE GAS AND ELECTRIC CO	3.2000%	40,000	39,669	36,060
BALTIMORE GAS AND ELECTRIC CO	2.4000%	50,000	49,982	48,968
BALTIMORE GAS AND ELECTRIC CO	2.9000%	40,000	40,994	34,776
BALTIMORE GAS AND ELECTRIC CO	6.3500%	20,000	23,615	25,189
BANK OF AMERICA CORP	4.4500%	30,000	29,800	31,026
BANK OF AMERICA CORP	3.5000%	250,000	244,442	253,099
BANK OF AMERICA CORP	3.1940%	870,000	952,528	841,833
BANK OF AMERICA CORP	3.9500%	110,000	108,228	112,089
BANK OF AMERICA CORP	2.4820%	55,000	55,000	47,287
BANK OF AMERICA CORP	5.8750%	30,000	34,416	37,778
BANK OF AMERICA CORP	3.8640%	150,000	149,849	151,696
BANK OF AMERICA CORP	4.3300%	80,000	98,625	85,787
BANK OF AMERICA CORP	4.0780%	100,000	100,000	102,675
BANK OF AMERICA CORP	2.0150%	80,000	82,112	77,004
BANK OF AMERICA CORP	4.0830%	202,000	247,608	209,036
BANK OF AMERICA CORP	2.6760%	180,000	179,311	151,984
BANK OF AMERICA CORP	0.9810%	30,000	30,000	28,434
BANK OF AMERICA CORP	3.4830%	45,000	45,000	42,435
BANK OF AMERICA CORP	0.9760%	190,000	190,000	182,104
BANK OF AMERICA CORP	1.7340%	160,000	159,998	148,590
BANK OF AMERICA CORP	2.6870%	100,000	100,000	91,964
BANK OF AMERICA CORP	3.3110%	45,000	45,962	41,660
BANK OF AMERICA CORP	0.5230%	160,000	160,000	155,516
BANK OF AMERICA CORP	2.0870%	65,000	64,409	59,374
BANK OF AMERICA CORP	2.9720%	90,000	89,461	81,484
BANK OF AMERICA CORP	2.5720%	10,000	9,991	9,087
BANK OF AMERICA CORP	3.9700%	100,000	104,893	101,522
BANK OF AMERICA CORP	3.9740%	75,000	78,887	76,211
BANK OF AMERICA CORP	2.4960%	130,000	135,630	119,492
BANK OF AMERICA CORP	1.8980%	175,000	175,000	152,822
BANK OF AMERICA CORP	4.2000%	290,000	288,924	297,048
BANK OF AMERICA CORP	3.7050%	1,000	971	1,006
BANK OF AMERICA CORP	3.4190%	150,000	147,065	148,484
BANK OF AMERICA CORP	2.4560%	1,300,000	1,300,000	1,277,381
BANK OF AMERICA CORP	4.1000%	560,000	562,324	572,260
BANK OF NEW YORK MELLON CORP/T	1.3490%	270,000	269,687	271,192
BANNER HEALTH	3.1810%	5,000	5,000	4,538
BANNER HEALTH	2.9130%	6,000	6,000	5,163
BANNER HEALTH	2.9070%	9,000	9,000	7,966
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	500,000	499,982	456,462
BARINGS BDC INC 144A	3.3000%	52,000	51,610	48,013
BATH & BODY WORKS INC	7.5000%	330,000	353,727	357,454
BATH & BODY WORKS INC 144A	6.6250%	40,000	40,000	42,000
BAUSCH HEALTH AMERICAS IN 144A	9.2500%	120,000	120,046	122,899
BAXTER INTERNATIONAL INC	2.6000%	15,000	14,204	14,541
BAXTER INTERNATIONAL INC 144A	0.8680%	75,000	75,000	72,620

	Coupon	Units	Cost	Market Value
BAXTER INTERNATIONAL INC 144A	2.2720%	300,000	300,000	277,918
BAYER US FINANCE II LLC 144A	4.2500%	365,000	359,430	371,127
BAYER US FINANCE II LLC 144A	4.3750%	550,000	629,983	562,322
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	12,000	12,000	10,102
BAYVIEW OPPORTUNI SBR1 A1 144A	3.4748%	108,483	108,483	108,702
BCPE ULYSSES INTERMEDIATE 144A	7.7500%	100,000	99,515	90,750
BEAR STEARNS ALT-A TRUST 2 2A3	2.7428%	96,727	91,886	93,740
BEAR STEARNS ASSET BACK HE7 M3	2.2566%	121,909	121,294	120,213
BELLRING BRANDS INC 144A	7.0000%	120,000	120,000	122,550
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	138,000	177,885	169,944
BERKSHIRE HATHAWAY ENERGY CO	2.8500%	40,000	38,600	33,893
BERKSHIRE HATHAWAY FINANCE COR	2.0000%	220,000	239,279	244,003
BERKSHIRE HATHAWAY INC	4.5000%	45,000	46,820	49,353
BERKSHIRE HATHAWAY INC	1.1250%	125,000	141,217	138,273
BERRY GLOBAL INC 144A	5.6250%	40,000	41,257	40,454
BETH ISRAEL LAHEY HEALTH INC	3.0800%	52,000	51,999	44,858
BGC PARTNERS INC	5.3750%	290,000	291,318	296,637
BHG SECURITIZATION TR A 144A	1.7100%	391,696	391,666	384,810
BHG SECURITIZATION TR B 144A	0.9000%	79,199	79,197	77,092
BLACK HILLS CORP	4.3500%	30,000	30,063	30,525
BLACKSTONE PRIVATE CREDIT 144A	2.7000%	250,000	249,986	238,744
BLACKSTONE SECURED LENDIN 144A	2.8500%	140,000	138,870	121,349
BLOCK COMMUNICATIONS INC 144A	4.8750%	80,000	80,000	77,200
BLOCK FINANCIAL LLC	2.5000%	56,000	55,869	51,089
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	210,000	206,367	198,149
BLUE OWL FINANCE LLC 144A	4.1250%	600,000	585,212	475,600
BLUE RACER MIDSTREAM LLC 144A	6.6250%	55,000	56,795	55,864
BLUELINX HOLDINGS INC 144A	6.0000%	130,000	128,301	120,900
BON SECOURS MERCY HEALTH INC	2.0950%	35,000	35,000	31,166
BOOKING HOLDINGS INC	4.6250%	129,000	148,697	139,911
BOSTON GAS CO 144A	3.0010%	80,000	80,000	75,964
BOSTON SCIENTIFIC CORP	0.6250%	100,000	110,059	104,722
BOSTON SCIENTIFIC CORP	2.6500%	500,000	517,450	469,158
BOYNE USA INC 144A	4.7500%	115,000	115,004	110,400
BP CAPITAL MARKETS AMERICA INC	2.7500%	75,000	75,551	75,342
BP CAPITAL MARKETS AMERICA INC	2.9390%	60,000	60,076	51,213
BP CAPITAL MARKETS AMERICA INC	3.3790%	45,000	45,000	40,006
BP CAPITAL MARKETS AMERICA INC	3.0010%	65,000	64,315	55,994
BP CAPITAL MARKETS AMERICA INC	3.1190%	35,000	36,071	34,932
BRIGHTHOUSE FINANCIAL INC	5.6250%	75,000	89,253	82,216
BRISTOL-MYERS SQUIBB CO	3.9000%	10,000	9,982	10,054
BRISTOL-MYERS SQUIBB CO	3.7000%	30,000	29,964	30,148
BRISTOL-MYERS SQUIBB CO	3.5500%	220,000	216,041	217,592
BRISTOL-MYERS SQUIBB CO	4.2500%	25,000	32,260	27,262
BRISTOL-MYERS SQUIBB CO	4.1250%	40,000	39,880	42,953
BRISTOL-MYERS SQUIBB CO	4.5500%	25,000	30,634	28,290
BRISTOL-MYERS SQUIBB CO	2.5500%	75,000	74,789	62,256
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	169,483	177,653	169,310
BRIXMOR OPERATING PARTNERSHIP	2.5000%	20,000	19,940	17,665
BRIXMOR OPERATING PARTNERSHIP	3.8500%	260,000	255,680	261,914
BRIXMOR OPERATING PARTNERSHIP	4.0500%	75,000	84,064	75,250
BROADCOM CORP / BROADCOM CAYMA	3.5000%	10,000	9,802	9,818
BROADCOM CORP / BROADCOM CAYMA	3.8750%	24,000	22,591	24,160
BROADCOM INC	3.6250%	110,000	116,679	111,442
BROADCOM INC	3.4590%	41,000	41,714	40,871
BROADCOM INC	3.1500%	212,000	223,242	210,281
BROADCOM INC	4.3000%	60,000	63,757	60,886
BROADCOM INC 144A	3.7500%	25,000	25,501	22,386
BROADCOM INC 144A	3.5000%	15,000	14,970	13,358
BROADCOM INC 144A	2.6000%	300,000	299,208	260,449
BROADCOM INC 144A	3.4190%	938,000	938,370	875,456
BROADCOM INC 144A	1.9500%	170,000	169,758	153,185
BROADCOM INC 144A	3.4690%	56,000	56,688	51,863
BROADCOM INC 144A	3.1370%	100,000	99,080	88,109
BROADCOM INC 144A	3.1870%	735,000	728,286	638,045
BROWN & BROWN INC	4.9500%	50,000	52,085	53,383
BROWN & BROWN INC	4.2000%	85,000	88,910	86,586
BUCKEYE PARTNERS LP	5.6000%	25,000	20,485	20,957
BUCKEYE PARTNERS LP 144A	4.5000%	115,000	115,002	110,165
BUCKEYE PARTNERS LP 144A	4.1250%	75,000	75,000	73,964
BUNGE LTD FINANCE CORP	2.7500%	525,000	486,946	482,968
BUNGE LTD FINANCE CORP	1.6300%	60,000	60,065	56,832
BURLINGTON NORTHERN SANTA FE L	3.4000%	70,000	72,120	71,206
BURLINGTON NORTHERN SANTA FE L	3.5500%	20,000	22,348	19,819
BURLINGTON NORTHERN SANTA FE L	4.5500%	50,000	51,972	55,422
BURLINGTON NORTHERN SANTA FE L	5.4000%	70,000	78,349	84,498
BWAY 3/17 TLB	0.0000%	486,023	475,210	478,529
CABLEVISION LIGHTPATH LLC 144A	5.6250%	190,000	193,152	173,375
CAESARS ENTERTAINMENT INC 144A	6.2500%	650,000	673,696	671,086
CALIFORNIA ENDOWMENT/THE	2.4980%	5,000	5,000	4,117
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	30,000	31,728	33,533
CALPINE CORP 144A	4.5000%	131,000	131,011	127,788
CALPINE CORP 144A	4.6250%	125,000	124,998	115,000
CALPINE CORP 144A	5.1250%	185,000	185,780	176,227
CAMDEN PROPERTY TRUST	3.1500%	25,000	25,652	24,722

	Coupon	Units	Cost	Market Value
CAMERON LNG LLC 144A	3.3020%	200,000	210,243	187,965
CAMPBELL SOUP CO	3.1250%	200,000	205,199	166,455
CAMPBELL SOUP CO	3.9500%	70,000	71,392	71,230
CANTOR FITZGERALD LP 144A	6.5000%	310,000	311,221	312,689
CAPITAL ONE FINANCIAL CORP	2.3590%	45,000	45,000	38,721
CAPITAL ONE FINANCIAL CORP	4.2000%	35,000	36,623	35,800
CAPITAL ONE FINANCIAL CORP	2.6360%	165,000	165,000	161,453
CARDINAL HEALTH INC	3.2000%	90,000	90,659	90,623
CARLISLE COS INC	2.2000%	170,000	167,253	148,107
CARLISLE COS INC	3.7500%	30,000	31,141	30,453
CARRIER GLOBAL CORP	2.2420%	2,000	2,000	1,947
CARRIER GLOBAL CORP	3.3770%	30,000	31,892	27,269
CATERPILLAR FINANCIAL SERVICES	0.9000%	100,000	98,556	92,977
CBRE SERVICES INC	2.5000%	540,000	544,331	487,900
CCO HOLDINGS LLC / CCO HO 144A	5.0000%	65,000	61,354	64,318
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	400,000	398,426	359,000
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	485,000	485,596	465,716
CCO HOLDINGS LLC / CCO HO 144A	5.3750%	80,000	81,316	80,000
CCP IRS R SOFR P 1.45900%	0.0000%	-1,700,000	-16,830	0
CCP IRS R SOFR P 1.50900%	0.0000%	-1,800,000	-16,290	-16,290
CCP IRS R SOFR P 1.71300%	0.0000%	-700,000	-5,268	0
CCP IRS R SOFR P 1.85900%	0.0000%	-1,700,000	-16,830	-39,877
CCP IRS R SOFR P 1.90900%	0.0000%	-1,800,000	-16,290	-16,290
CCP IRS R SOFR P 2.05300%	0.0000%	-700,000	-5,268	-233
CCP OIS R SOFR 1.41%	0.0000%	-400,000	-3,900	0
CCP OIS R SOFR 1.86%	0.0000%	-400,000	-3,900	-9,885
CCP_IRS_P USD-LIBOR-BBA 1M CM	0.2320%	36,500,000	43,099	-182,621
CCP_IRS_P USD-SOFR-COMPOUND C	2.0000%	468,000	90	-6,422
CCP_IRS_P USD-SOFR-COMPOUND C	1.2560%	1,059,000	0	-21,129
CCP_IRS_P USD-SOFR-COMPOUND C	1.3785%	175,000	0	-3,090
CCP_IRS_P USD-SOFR-COMPOUND C	1.3765%	530,000	0	-9,379
CCP_IRS_P USD-SOFR-COMPOUND C	1.3535%	880,000	0	-15,952
CCP_IRS_P USD-SOFR-COMPOUND C	1.3550%	885,000	0	-16,018
CCP_IRS_P USD-SOFR-COMPOUND C	1.3990%	880,000	0	-15,203
CCP_IRS_P USD-SOFR-COMPOUND C	1.3820%	874,000	0	-15,377
CCP_IRS_P USD-SOFR-COMPOUND C	1.3495%	880,000	0	-16,018
CCP_IRS_P USD-SOFR-COMPOUND C	1.2823%	880,000	0	-17,125
CCP_IRS_P USD-SOFR-COMPOUND C	1.4760%	895,000	0	-14,469
CCP_IRS_P USD-SOFR-COMPOUND C	1.5020%	1,005,000	0	-15,758
CCP_IRS_P USD-SOFR-COMPOUND C	1.5057%	498,500	0	-7,782
CCP_IRS_P USD-SOFR-COMPOUND C	1.5175%	1,181,360	0	-18,180
CCP_IRS_P USD-SOFR-COMPOUND C	1.9300%	600,000	0	-4,950
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.0100%	7,000,000	0	335,638
CCP_IRS_R USD-SOFR-COMPOUND C	0.0100%	9,143,490	257,711	504,800
CCP_IRS_P USD-LIBOR-BBA 1M CM	0.4286%	-36,500,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.0100%	-11,090,860	-151	0
CCP_IRS_P USD-SOFR-COMPOUND C	0.2905%	-600,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	0.3600%	-7,000,000	-4,231	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.0000%	-6,600,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.6470%	-190,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.3800%	-290,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4890%	-35,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4820%	-110,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4535%	-185,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4610%	-185,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4762%	-185,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4730%	-189,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4720%	-190,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4463%	-185,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.4065%	-226,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.6565%	-215,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.6640%	-108,490	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	1.6645%	-250,000	0	0
CD&R SMOKEY BUYER INC 144A	6.7500%	170,000	176,664	174,675
CDT-HUNT SCHOOL VLG (AHF)	4.9700%	546,384	545,628	579,868
CDW LLC / CDW FINANCE CORP	4.1250%	100,000	101,312	100,525
CDW LLC / CDW FINANCE CORP	2.6700%	110,000	110,000	103,678
CDW LLC / CDW FINANCE CORP	3.2760%	100,000	100,000	94,190
CEDAR FAIR LP	5.2500%	105,000	105,006	103,427
CEDAR FAIR LP / CANADA'S WONDE	5.3750%	295,000	296,068	292,050
CELANESE US HOLDINGS LLC	3.5000%	50,000	49,977	50,129
CENTERPOINT ENERGY HOUSTON ELE	2.9000%	20,000	20,915	17,771
CENTERPOINT ENERGY INC	4.2500%	60,000	60,570	61,692
CENTRAL GARDEN & PET CO	5.1250%	175,000	164,799	173,721
CF INDUSTRIES INC	4.9500%	75,000	82,056	80,663
CF INDUSTRIES INC	5.3750%	45,000	51,123	50,598
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	219,770	219,646	214,975
CHANGE HEALTHCARE HOLDING 144A	5.7500%	385,000	377,652	385,000
CHARLES SCHWAB CORP/THE	1.6500%	30,000	29,948	26,198
CHARLES SCHWAB CORP/THE	2.4500%	45,000	44,952	43,685
CHARTER COMMUNICATIONS OPERATI	4.5000%	210,000	220,468	214,795
CHARTER COMMUNICATIONS OPERATI	3.5000%	130,000	128,291	107,827
CHARTER COMMUNICATIONS OPERATI	3.9500%	25,000	24,800	20,217
CHARTER COMMUNICATIONS OPERATI	5.7500%	235,000	253,410	249,837
CHARTER COMMUNICATIONS OPERATI	2.8000%	600,000	632,630	540,776

	Coupon	Units	Cost	Market Value
CHARTER COMMUNICATIONS OPERATI	4.4000%	55,000	54,948	47,876
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,100,000	1,089,995	940,243
CHARTER COMMUNICATIONS OPERATI	4.9080%	175,000	192,633	181,477
CHARTER COMMUNICATIONS OPERATI	6.3840%	20,000	25,252	22,595
CHARTER COMMUNICATIONS OPERATI	6.4840%	40,000	41,063	45,535
CHARTER COMMUNICATIONS OPERATI	4.4640%	300,000	300,239	301,100
CHARTER COMMUNICATIONS OPERATI	6.8340%	70,000	71,171	82,997
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	1,510,000	1,595,060	1,505,289
CHENIERE CORPUS CHRISTI HOLDIN	5.8750%	295,000	313,762	311,353
CHENIERE CORPUS CHRISTI HOLDIN	5.1250%	209,000	201,125	222,779
CHENIERE ENERGY INC	4.6250%	215,000	215,027	215,720
CHENIERE ENERGY PARTNERS 144A	3.2500%	130,000	130,015	118,208
CHESAPEAKE ENERGY CORP 144A	5.8750%	285,000	284,998	294,263
CHESAPEAKE ENERGY CORP 144A	5.5000%	140,000	140,000	143,372
CHESAPEAKE ENERGY CORP 144A	6.7500%	190,000	190,004	201,236
CHESAPEAKE FUNDING 1A A1 144A	2.9400%	76,509	77,205	76,561
CHESAPEAKE FUNDING 1A A1 144A	0.4700%	109,537	109,523	106,583
CHEVRON CORP	2.2360%	10,000	10,000	9,456
CHEVRON CORP	3.1910%	35,000	35,503	35,380
CHEVY CHASE FUNDING 1A A1 144A	0.7366%	129,660	130,802	129,401
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	5,000	5,000	4,152
CHL MORTGAGE PASS-THROU HY7 A1	2.9338%	189,002	182,899	185,874
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	14,109	12,375	10,131
CHOICE HOTELS INTERNATIONAL IN	3.7000%	284,000	300,171	277,141
CHS/COMMUNITY HEALTH SYST 144A	6.0000%	195,000	201,392	197,037
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	475,000	473,048	448,875
CHS/COMMUNITY HEALTH SYST 144A	8.0000%	65,000	67,573	67,692
CHS/COMMUNITY HEALTH SYST 144A	5.6250%	835,000	870,361	850,393
CHUBB INA HOLDINGS INC	2.8750%	150,000	149,797	150,900
CHUBB INA HOLDINGS INC	3.1500%	65,000	67,105	65,690
CHUBB INA HOLDINGS INC	6.7000%	50,000	62,273	65,166
CHURCH & DWIGHT CO INC	2.4500%	280,000	279,076	280,675
CIGNA CORP	3.0000%	30,000	30,200	30,170
CINTAS CORP NO 2	3.7000%	29,000	31,830	29,692
CIT MORTGAGE LOAN T 1 1M1 144A	1.9566%	300,000	295,691	300,622
CITGO PETROLEUM 3/19 TLB	0.0000%	233,324	229,767	232,199
CITGO PETROLEUM CORP 144A	6.3750%	95,000	97,202	95,586
CITGO PETROLEUM CORP 144A	7.0000%	110,000	110,002	110,688
CITIGROUP GLOBAL MARKETS HOLDI	0.7500%	115,000	113,870	109,670
CITIGROUP INC	3.2000%	502,000	477,981	498,042
CITIGROUP INC	2.7500%	304,000	303,818	304,137
CITIGROUP INC	2.5720%	175,000	175,014	160,319
CITIGROUP INC	3.8750%	245,000	243,175	248,218
CITIGROUP INC	4.7500%	10,000	11,965	10,703
CITIGROUP INC	4.6500%	55,000	65,167	62,110
CITIGROUP INC	3.1060%	100,000	100,000	99,150
CITIGROUP INC	0.7760%	310,000	310,000	299,485
CITIGROUP INC	1.4620%	120,000	120,000	110,207
CITIGROUP INC	1.1220%	125,000	125,000	114,674
CITIGROUP INC	4.3000%	338,000	329,796	347,592
CITIGROUP INC	2.9760%	75,000	77,319	71,138
CITIGROUP INC	3.8870%	145,000	141,529	146,631
CITIGROUP INC	1.2177%	60,000	59,975	60,005
CITIGROUP INC	2.7000%	200,000	198,866	201,091
CITIGROUP INC	3.0700%	95,000	95,000	92,526
CITIGROUP INC	3.0570%	50,000	50,000	46,717
CITIGROUP MORTGAGE L C A1 144A	3.2280%	884,158	884,252	883,310
CITIGROUP MORTGAGE LOA OPX1 A2	0.6566%	347,782	328,926	184,976
CITIZENS BANK NA/PROVIDENCE RI	1.3179%	400,000	399,339	400,186
CLEAN HARBORS INC 144A	5.1250%	105,000	105,884	105,394
CLEARWAY ENERGY OPERATING 144A	4.7500%	100,000	100,793	100,433
CLEVELAND-CLIFFS INC 144A	6.7500%	250,000	248,571	262,500
CLOROX CO/THE	1.8000%	10,000	10,118	8,779
CME GROUP INC	2.6500%	110,000	109,647	105,253
COCA-COLA CO/THE	2.7500%	200,000	203,091	169,379
COLGATE ENERGY PARTNERS I 144A	5.8750%	90,000	90,595	92,786
COLGATE ENERGY PARTNERS I 144A	7.7500%	175,000	173,600	186,552
COMCAST CORP	3.7500%	25,000	28,728	25,165
COMCAST CORP	3.4500%	10,000	9,976	9,355
COMCAST CORP	3.9500%	351,000	354,257	362,482
COMCAST CORP	4.7500%	15,000	17,865	16,721
COMCAST CORP	2.6500%	35,000	34,691	27,036
COMCAST CORP	2.8000%	25,000	25,909	21,082
COMCAST CORP	4.6000%	20,000	21,536	22,100
COMCAST CORP	4.0490%	58,000	60,802	59,990
COMCAST CORP 144A	2.9370%	87,000	86,542	71,821
COMCAST CORP 144A	2.9870%	54,000	52,025	44,190
COMCAST CORP 144A	2.8870%	25,000	24,641	21,076
COMMONSPIRIT HEALTH	2.9500%	60,000	59,788	60,307
COMMONSPIRIT HEALTH	3.9100%	88,000	92,159	83,839
COMMONSPIRIT HEALTH	2.7600%	455,000	455,029	451,420
COMMONSPIRIT HEALTH	3.3470%	193,000	196,071	187,383
COMMONSPIRIT HEALTH	2.7820%	37,000	38,552	34,482
COMMONWEALTH EDISON CO	2.2000%	50,000	49,878	46,207
COMMONWEALTH EDISON CO	4.0000%	55,000	54,582	57,049

	Coupon	Units	Cost	Market Value
COMMONWEALTH EDISON CO	2.7500%	35,000	33,658	29,738
COMMONWEALTH EDISON CO	3.6500%	40,000	36,468	39,549
COMMSCOPE INC 144A	7.1250%	55,000	50,991	49,686
COMMSCOPE INC 144A	4.7500%	90,000	90,008	82,891
COMMSCOPE TECHNOLOGIES LL 144A	5.0000%	380,000	362,261	330,059
COMMSCOPE TECHNOLOGIES LL 144A	6.0000%	192,000	188,281	181,845
COMPASS GROUP DIVERSIFIED 144A	5.0000%	150,000	150,284	135,750
COMPASS GROUP DIVERSIFIED 144A	5.2500%	240,000	242,395	225,600
COMSTOCK RESOURCES INC 144A	5.8750%	175,000	175,024	172,428
COMSTOCK RESOURCES INC 144A	6.7500%	130,000	131,221	134,105
COMSTOCK RESOURCES INC 144A	7.5000%	40,000	40,223	40,600
CONOCOPHILLIPS	5.9000%	180,000	235,707	217,498
CONOCOPHILLIPS CO	3.8000%	40,000	39,936	40,701
CONOCOPHILLIPS CO	2.4000%	100,000	99,884	98,849
CONOCOPHILLIPS CO 144A	4.0250%	25,000	24,387	25,346
CONOCOPHILLIPS CO 144A	3.7580%	50,000	49,894	50,913
CONSOLIDATED COMMUNICATIO 144A	5.0000%	25,000	25,000	21,515
CONSOLIDATED COMMUNICATIO 144A	6.5000%	130,000	130,000	119,782
CONSOLIDATED EDISON CO OF NEW	3.2000%	15,000	13,668	13,262
CONSOLIDATED EDISON CO OF NEW	4.6250%	60,000	58,718	65,272
CONSOLIDATED EDISON CO OF NEW	3.6000%	20,000	20,965	18,386
CONSOLIDATED EDISON CO OF NEW	3.9500%	10,000	11,687	10,282
CONSOLIDATED EDISON CO OF NEW	5.5000%	40,000	44,713	46,794
CONSTELLATION ENERGY GENERATIO	5.7500%	20,000	19,912	21,607
CONSUMERS ENERGY CO	3.7500%	25,000	24,709	25,114
CONSUMERS ENERGY CO	2.5000%	10,000	9,915	7,606
CONTINENTAL RESOURCES INC/OK	4.3750%	130,000	139,799	131,794
CORPORATE OFFICE PROPERTIES LP	2.2500%	100,000	99,574	95,279
COSTCO WHOLESALE CORP	1.7500%	103,000	103,442	91,217
COTY INC 144A	5.0000%	310,000	310,010	301,863
COUNTRYWIDE ASSET-BACKE 21 2A4	0.6866%	669,290	637,169	641,187
COUNTRYWIDE ASSET-BACKED 24 1A	0.5966%	238,671	206,897	223,834
COUNTRYWIDE ASSET-BACKED 9 2A4	0.7066%	341,241	312,870	333,752
COVANTA HOLDING CORP	5.0000%	150,000	150,014	142,125
COVANTA HOLDING CORP 144A	4.8750%	90,000	90,883	85,923
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	250,000	250,017	245,600
CREDIT ACCEPTANCE AU 2A A 144A	0.9600%	250,000	250,000	241,746
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	58,887	58,716	55,734
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700%	551,623	530,174	593,843
CROCS INC 144A	4.2500%	130,000	112,813	115,050
CROWN CASTLE INTERNATIONAL COR	3.8000%	274,000	263,876	273,722
CROWN CASTLE INTERNATIONAL COR	3.2000%	343,000	335,023	343,402
CROWN CASTLE INTERNATIONAL COR	2.2500%	1,000,000	998,584	881,385
CROWN CASTLE INTERNATIONAL COR	2.5000%	120,000	119,716	107,046
CROWN CASTLE INTERNATIONAL COR	3.6500%	48,000	52,717	47,652
CROWN CASTLE INTERNATIONAL COR	1.3500%	140,000	140,932	130,518
CROWNROCK LP / CROWNROCK 144A	5.0000%	165,000	165,008	165,000
CROWNROCK LP / CROWNROCK 144A	5.6250%	149,000	143,316	151,866
CSC HOLDINGS LLC 144A	4.6250%	195,000	194,822	163,077
CSC HOLDINGS LLC 144A	5.7500%	210,000	223,071	186,900
CSC HOLDINGS LLC 144A	5.3750%	15,000	15,645	14,558
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	138,241	143,687	138,544
CSMC SERIES 2010- 17R 6A1 144A	2.8700%	565,079	501,278	555,309
CUBESMART LP	2.2500%	60,000	59,722	54,485
CUBESMART LP	2.5000%	640,000	635,159	572,922
CUMMINS INC	2.6000%	50,000	47,601	40,053
CUSHMAN & WAKEFIELD US BO 144A	6.7500%	400,000	419,680	418,000
CVR ENERGY INC 144A	5.2500%	285,000	277,755	276,612
CVR ENERGY INC 144A	5.7500%	75,000	71,276	71,131
CVS HEALTH CORP	3.0000%	25,000	24,982	24,795
CVS HEALTH CORP	3.5000%	35,000	35,069	35,092
CVS HEALTH CORP	2.6250%	65,000	64,836	64,786
CVS HEALTH CORP	3.8750%	90,000	88,769	91,810
CVS HEALTH CORP	4.1250%	25,000	28,784	25,434
CVS HEALTH CORP	5.3000%	20,000	22,783	23,284
CVS HEALTH CORP	4.7800%	95,000	107,021	103,820
CVS HEALTH CORP	5.0500%	75,000	91,999	84,937
CVS PASS-THROUGH TRUST 144A	7.5070%	62,887	70,887	73,172
CWABS INC ASSET-BACKED 12 1A1	1.1966%	109,403	96,983	106,579
DAE FUNDING LLC 144A	1.5500%	700,000	696,979	661,153
DAIMLER TRUCKS FINANCE NO 144A	2.3750%	900,000	897,345	819,357
DANA INC	5.6250%	55,000	55,123	55,578
DANAHER CORP	2.6000%	20,000	19,033	16,511
DAVITA INC 144A	4.6250%	1,065,000	1,099,631	994,497
DCP MIDSTREAM OPERATING L 144A	6.4500%	25,000	28,122	28,806
DCP MIDSTREAM OPERATING LP	5.6000%	95,000	95,735	99,822
DEERE & CO	2.7500%	110,000	116,132	109,315
DELL INC	6.5000%	5,000	6,045	5,622
DELL INC	7.1000%	5,000	5,996	5,675
DELL INTERNATIONAL LLC / 144A	3.4500%	10,000	8,822	8,124
DELL INTERNATIONAL LLC / 144A	3.3750%	10,000	9,117	8,405
DELL INTERNATIONAL LLC / EMC C	6.1000%	305,000	346,362	335,070
DELL INTERNATIONAL LLC / EMC C	6.2000%	505,000	601,133	575,523
DELL INTERNATIONAL LLC / EMC C	5.4500%	159,000	159,760	163,793
DELL INTERNATIONAL LLC / EMC C	5.8500%	260,000	290,610	277,507

	Coupon	Units	Cost	Market Value
DELL INTERNATIONAL LLC / EMC C	6.0200%	80,000	90,983	86,658
DELL INTERNATIONAL LLC / EMC C	8.1000%	111,000	162,744	145,964
DELL INTERNATIONAL LLC / EMC C	8.3500%	49,000	69,358	71,608
DELTA AIR LINES 2015-1 CLASS A	3.6250%	200,818	202,391	198,770
DELTA AIR LINES INC	2.9000%	700,000	694,979	684,250
DELTA AIR LINES INC	7.3750%	221,000	253,802	240,003
DELTA AIR LINES INC / SKY 144A	4.7500%	400,000	400,010	403,063
DELTA AIR LINES INC 144A	7.0000%	59,000	63,284	63,196
DEVON ENERGY CORP	5.0000%	140,000	166,840	152,422
DEVON ENERGY CORP	5.2500%	9,000	9,799	9,430
DEVON ENERGY CORP	7.8750%	15,000	20,866	19,460
DIAMOND SPORTS GROUP LLC 144A	5.3750%	400,000	316,275	155,000
DIAMONDBACK ENERGY INC	4.4000%	30,000	29,901	30,433
DIGITAL REALTY TRUST LP	3.7000%	20,000	20,826	20,122
DIRECTV FINANCING LLC / D 144A	5.8750%	330,000	335,834	324,638
DISCOVER BANK	2.7000%	250,000	249,583	228,824
DISCOVERY COMMUNICATIONS LLC	3.9500%	125,000	132,100	124,856
DISCOVERY COMMUNICATIONS LLC	4.1250%	75,000	77,335	75,673
DISCOVERY COMMUNICATIONS LLC	5.2000%	25,000	31,598	26,006
DISH DBS CORP	7.3750%	65,000	65,011	61,588
DISH DBS CORP	5.1250%	60,000	60,006	51,095
DISH DBS CORP	7.7500%	110,000	103,889	109,285
DISH DBS CORP 144A	5.2500%	195,000	195,001	185,738
DISH DBS CORP 144A	5.7500%	75,000	75,000	70,969
DOLLAR GENERAL CORP	3.2500%	25,000	25,252	25,180
DOMINION ENERGY INC	3.3000%	40,000	42,232	40,296
DOMINION ENERGY INC	4.0500%	20,000	18,238	19,663
DOMINION ENERGY SOUTH CAROLINA	5.4500%	30,000	34,097	35,065
DT MIDSTREAM INC 144A	4.3750%	135,000	135,005	129,263
DTE ELECTRIC CO	2.9500%	50,000	52,972	44,058
DUKE ENERGY CAROLINAS LLC	2.4500%	30,000	30,192	28,384
DUKE ENERGY CAROLINAS LLC	6.0500%	40,000	47,719	49,733
DUKE ENERGY CORP	3.5000%	25,000	25,872	22,811
DUKE ENERGY CORP	3.3000%	25,000	25,337	22,635
DUKE ENERGY CORP	4.2000%	10,000	9,954	10,049
DUKE ENERGY CORP	2.5500%	60,000	61,664	54,858
DUKE ENERGY CORP	2.4500%	30,000	29,920	27,641
DUKE ENERGY FLORIDA LLC	1.7500%	400,000	404,108	356,074
DUKE ENERGY FLORIDA PROJECT FI	2.5380%	70,000	70,737	68,364
DUKE ENERGY INDIANA LLC	6.3500%	40,000	49,276	50,670
DUKE ENERGY OHIO INC	4.3000%	50,000	49,910	52,746
DUKE ENERGY PROGRESS LLC	4.2000%	115,000	125,382	120,097
DUKE UNIVERSITY	2.7570%	10,000	10,000	8,757
DUN & BRADSTREET CORP/THE 144A	5.0000%	110,000	110,000	103,400
EAGLE MATERIALS INC	2.5000%	230,000	227,947	204,291
EAST OHIO GAS CO/THE 144A	1.3000%	100,000	99,934	94,378
EAST OHIO GAS CO/THE 144A	2.0000%	915,000	912,666	816,034
EBAY INC	1.9000%	5,000	4,992	4,845
ECOLAB INC	2.7000%	50,000	44,515	42,826
EDGEWELL PERSONAL CARE CO 144A	5.5000%	105,000	105,002	104,475
EDGEWELL PERSONAL CARE CO 144A	4.1250%	170,000	170,004	156,437
EDWARDS LIFESCIENCES CORP	4.3000%	370,000	377,197	385,440
EI DU PONT DE NEMOURS AND CO	2.3000%	57,000	52,786	53,126
ELECTRONIC ARTS INC	2.9500%	85,000	84,559	70,861
ELLINGTON LOAN ACQUI 1 A1 144A	1.5566%	301,608	306,232	298,195
EMERSON ELECTRIC CO	2.0000%	110,000	109,766	102,779
EMERSON ELECTRIC CO	2.8000%	60,000	59,868	51,350
EMERSON ELECTRIC CO	6.1250%	70,000	94,718	90,129
ENCOMPASS HEALTH CORP	4.5000%	313,000	314,447	306,740
ENERGIZER HOLDINGS INC 144A	4.7500%	125,000	124,997	113,534
ENERGIZER HOLDINGS INC 144A	4.3750%	115,000	115,000	100,681
ENERGY TRANSFER LP	3.9000%	70,000	66,714	70,376
ENERGY TRANSFER LP	4.2500%	80,000	81,927	80,871
ENERGY TRANSFER LP	4.2000%	190,000	181,515	193,458
ENERGY TRANSFER LP	4.4000%	300,000	287,026	305,008
ENERGY TRANSFER LP	5.3000%	420,000	385,486	431,608
ENERGY TRANSFER LP	4.0500%	330,000	329,591	334,678
ENERGY TRANSFER LP	5.3500%	20,000	23,254	20,585
ENERGY TRANSFER LP	5.4000%	40,000	39,623	41,877
ENERSYS 144A	5.0000%	120,000	119,192	120,655
ENLINK MIDSTREAM LLC 144A	5.6250%	115,000	115,900	117,300
ENLINK MIDSTREAM PARTNERS LP	5.0500%	140,000	133,413	113,050
ENTERGY CORP	4.0000%	150,000	150,052	150,398
ENTERGY CORP	1.9000%	90,000	89,081	81,380
ENTERGY LOUISIANA LLC	4.2000%	20,000	19,861	21,142
ENTERGY LOUISIANA LLC	4.0500%	75,000	76,758	76,467
ENTERGY MISSISSIPPI LLC	3.8500%	40,000	41,275	39,673
ENTERPRISE PRODUCTS OPERATING	4.9500%	130,000	126,483	141,316
ENTERPRISE PRODUCTS OPERATING	4.4500%	50,000	57,449	50,353
ENTERPRISE PRODUCTS OPERATING	3.7500%	50,000	51,884	50,897
ENTERPRISE PRODUCTS OPERATING	3.1250%	60,000	59,977	58,918
ENTERPRISE PRODUCTS OPERATING	3.3000%	45,000	44,630	38,392
ENTERPRISE PRODUCTS OPERATING	3.9000%	50,000	51,481	50,917
ENTERPRISE PRODUCTS OPERATING	5.1000%	35,000	35,124	38,161
ENTERPRISE PRODUCTS OPERATING	3.3500%	140,000	139,548	141,045

	Coupon	Units	Cost	Market Value
EPR PROPERTIES	4.5000%	290,000	288,074	292,839
EPR PROPERTIES	3.6000%	15,000	14,881	13,599
EQM MIDSTREAM PARTNERS LP	4.0000%	220,000	215,727	217,653
EQM MIDSTREAM PARTNERS LP 144A	4.5000%	35,000	35,000	32,725
EQM MIDSTREAM PARTNERS LP 144A	4.7500%	90,000	90,001	84,150
EQT CORP	3.9000%	50,000	49,875	49,855
EQT CORP	8.2500%	160,000	185,600	185,400
EQUIFAX INC	3.1000%	40,000	41,908	38,147
EQUIFAX INC	2.3500%	15,000	14,963	13,417
EQUINIX INC	2.9000%	65,000	64,946	62,944
EQUINIX INC	2.1500%	300,000	299,278	262,550
EQUITABLE HOLDINGS INC	3.9000%	176,000	175,444	178,365
ERP OPERATING LP	2.8500%	50,000	48,139	49,002
ESSENTIAL UTILITIES INC	2.7040%	30,000	30,000	28,302
ESSENTIAL UTILITIES INC	3.3510%	5,000	5,207	4,446
ESSEX PORTFOLIO LP	3.2500%	100,000	99,431	100,423
ESSEX PORTFOLIO LP	3.8750%	190,000	190,217	192,150
ESSEX PORTFOLIO LP	1.7000%	70,000	69,656	63,092
ESTEE LAUDER COS INC/THE	3.1250%	35,000	36,786	32,735
EVERGY KANSAS CENTRAL INC	4.2500%	20,000	19,636	20,589
EVERGY KANSAS CENTRAL INC	4.1250%	20,000	19,595	20,241
EVERSOURCE ENERGY	3.4500%	20,000	23,373	18,152
EVERSOURCE ENERGY	2.9000%	50,000	49,952	48,994
EVERSOURCE ENERGY	1.6500%	20,000	19,994	17,230
EVERSOURCE ENERGY	2.5500%	10,000	9,965	9,183
EXELON CORP	4.4500%	110,000	125,243	115,007
EXELON CORP 144A	4.1000%	100,000	99,013	101,567
EXETER AUTOMOBILE RE 1A D 144A	2.7300%	125,000	127,197	124,508
EXETER AUTOMOBILE RECEIVA 1A B	0.5000%	192,421	192,408	191,905
EXETER AUTOMOBILE RECEIVA 3A B	0.7900%	260,582	261,335	260,444
EXPEDIA GROUP INC	3.6000%	55,000	54,979	55,455
EXPEDIA GROUP INC	2.9500%	150,000	149,107	138,877
EXPEDIA GROUP INC 144A	6.2500%	644,000	705,015	688,519
EXTENDED STAY AMERI ESH A 144A	1.4770%	795,107	795,106	785,620
EXTRA SPACE STORAGE LP	2.3500%	175,000	173,451	153,581
EXXON MOBIL CORP	3.4520%	135,000	139,231	130,868
FACTSET RESEARCH SYSTEMS INC	3.4500%	290,000	285,484	280,131
FACTSET RESEARCH SYSTEMS INC	2.9000%	80,000	79,865	77,739
FEDERAL REALTY INVESTMENT TRUS	3.2000%	5,000	5,121	4,895
FIDELITY NATIONAL FINANCIAL IN	3.4000%	100,000	101,313	96,300
FIDELITY NATIONAL FINANCIAL IN	5.5000%	120,000	120,834	121,717
FIDELITY NATIONAL FINANCIAL IN	2.4500%	100,000	99,691	88,568
FIFTH THIRD BANCORP	1.7070%	95,000	95,000	87,905
FIRST AMERICAN FINANCIAL CORP	2.4000%	510,000	508,343	446,500
FIRST FRANKLIN MORTGAGE FF9 A4	1.1766%	127,565	127,583	127,279
FIRST REPUBLIC BANK/CA	1.9120%	250,000	250,000	247,747
FIRSTCASH INC 144A	5.6250%	305,000	306,363	293,056
FIRSTENERGY TRANSMISSION 144A	2.8660%	300,000	300,000	278,214
FLORIDA POWER & LIGHT CO	3.9900%	30,000	29,984	32,071
FLORIDA POWER & LIGHT CO	3.1500%	95,000	97,983	88,550
FLORIDA POWER & LIGHT CO	2.4500%	40,000	39,938	37,623
FLOWERS FOODS INC	2.4000%	5,000	4,977	4,485
FMC CORP	3.2000%	12,000	12,094	11,876
FORD CREDIT FLOORPLAN MAST 1 D	2.1200%	100,000	101,917	98,353
FORD FOUNDATION/THE	2.8150%	5,000	5,000	4,125
FORD MOTOR CREDIT CO LLC	3.3750%	900,000	900,000	879,701
FORD MOTOR CREDIT CO LLC	3.5500%	200,000	201,393	200,000
FORD MOTOR CREDIT CO LLC	1.3827%	500,000	496,391	498,323
FORTINET INC	2.2000%	575,000	570,009	507,564
FORTRESS TRANSPORTATION A 144A	5.5000%	425,000	426,307	386,389
FORTRESS TRANSPORTATION A 144A	6.5000%	75,000	71,846	74,438
FORTUNE BRANDS HOME & SECURITY	3.2500%	700,000	703,981	673,615
FRANKLIN RESOURCES INC	2.8000%	65,000	65,208	65,399
FREDDIE MAC MULTICLASS P003 A2	1.7828%	100,000	102,492	89,892
FREDDIE MAC MULTICLASS P003 A3	1.9560%	160,099	164,681	142,452
FREDDIE MAC MULTIFAMIL K140 A2	2.2500%	0	0	0
FREDDIE MAC MULTIFAMIL K141 A2	2.2500%	991,000	974,874	931,853
FREDDIE MAC MULTIFAMIL K141 AM	2.2500%	300,000	292,744	280,465
FREDDIE MAC MULTIFAMIL K142 A2	2.4000%	1,523,000	1,500,006	1,452,001
FREDDIE MAC MULTIFAMIL K749 A2	2.1200%	508,000	482,364	483,140
FREEDOM MORTGAGE CORP 144A	8.2500%	492,000	497,220	490,514
FREEDOM MORTGAGE CORP 144A	8.1250%	210,000	194,299	209,213
FREEMPORT-MCMORAN INC	4.6250%	30,000	31,246	30,675
FREEMPORT-MCMORAN INC	5.4000%	235,000	266,595	260,862
FREEMPORT-MCMORAN INC	5.4500%	230,000	260,964	257,563
FREMF 2013-K25 MORT K25 B 144A	3.6194%	404,000	416,791	406,732
FREMF 2013-K32 MORT K32 B 144A	3.5318%	366,000	392,553	368,531
FREMF 2015-K45 MORT K45 B 144A	3.5889%	306,000	319,761	304,427
FREMF 2015-K48 MORT K48 B 144A	3.6436%	133,990	134,163	132,860
FREMF 2015-K51 MORT K51 B 144A	3.9537%	50,000	54,753	50,253
FREMF 2015-K720 MO K720 B 144A	3.4252%	238,000	239,715	238,414
FREMF 2016-K54 MORT K54 B 144A	4.0521%	76,000	81,551	75,938
FREMF 2016-K59 MORT K59 B 144A	3.5777%	65,000	67,359	64,060
FREMF 2018-K72 MORT K72 B 144A	3.9929%	84,000	93,045	84,109
FREMF 2018-K732 MO K732 B 144A	4.0573%	324,000	342,511	326,593

	Coupon	Units	Cost	Market Value
FREMF 2018-K74 MORT K74 B 144A	4.0914%	387,000	413,787	389,572
FREMF 2018-K75 MORT K75 B 144A	3.9769%	198,000	190,350	197,852
FREMF 2018-K77 MORT K77 B 144A	4.1606%	141,000	150,358	143,817
FREMF 2018-K77 MORT K77 C 144A	4.1606%	102,000	108,362	100,919
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	98,817,013	694,807	473,660
FREMF 2018-K83 MORT K83 B 144A	4.2756%	384,000	406,260	395,024
FREMF 2018-K83 MORT K83 C 144A	4.2756%	150,000	165,456	149,595
FREMF 2018-K86 MORT K86 B 144A	4.2936%	510,000	565,443	520,990
FREMF 2019-K95 MORT K95 B 144A	3.9204%	183,000	198,425	183,940
FREMF 2019-K99 MORT K99 B 144A	3.6456%	56,000	57,414	55,694
FREMF 2020-K105 MO K105 B 144A	3.5300%	346,000	368,645	334,375
FREMF 2020-K737 MO K737 B 144A	3.3011%	46,000	49,326	44,771
FREMONT HOME LOAN TRUST B 2A3	0.6166%	777,818	363,771	303,408
FREMONT HOME LOAN TRUST E 2A1	0.5166%	284,712	159,747	152,645
FRESB 2016-SB14 MORT SB14 A10F	2.5900%	167,722	164,734	165,277
FRESB 2018-SB46 MORT SB46 A10F	3.3000%	320,285	318,360	315,925
FRONTIER COMMUNICATIONS 4/21	0.0000%	89,325	89,325	87,836
FRONTIER COMMUNICATIONS H 144A	5.0000%	345,000	345,016	331,200
FRONTIER COMMUNICATIONS H 144A	6.0000%	80,000	80,020	74,000
FRONTIER COMMUNICATIONS H 144A	6.7500%	85,000	85,001	81,600
FS KKR CAPITAL CORP	3.1250%	400,000	398,813	356,589
FS KKR CAPITAL CORP	3.4000%	190,000	188,326	183,954
FS KKR CAPITAL CORP	3.2500%	110,000	109,328	101,538
FS KKR CAPITAL CORP	2.6250%	345,000	343,106	315,943
FWD SECURITIZATIO INV1 A1 144A	2.2400%	351,377	351,366	346,988
GARTNER INC 144A	4.5000%	140,000	143,535	139,474
GATX CORP	3.5000%	160,000	159,604	154,276
GENERAL ELECTRIC CO	6.7500%	41,000	51,276	51,650
GENERAL MILLS INC	3.0000%	30,000	36,125	25,847
GENERAL MILLS INC	3.6500%	50,000	51,363	50,736
GENERAL MOTORS CO	4.0000%	90,000	86,944	90,834
GENERAL MOTORS CO	5.4000%	60,000	76,371	63,081
GENERAL MOTORS FINANCIAL CO IN	3.1000%	40,000	39,959	35,953
GENERAL MOTORS FINANCIAL CO IN	4.0000%	55,000	56,796	55,676
GENERAL MOTORS FINANCIAL CO IN	2.7500%	90,000	91,730	87,413
GENERAL MOTORS FINANCIAL CO IN	3.7000%	40,000	40,069	40,399
GENERAL MOTORS FINANCIAL CO IN	2.3500%	105,000	103,167	90,854
GENERAL MOTORS FINANCIAL CO IN	4.1500%	110,000	109,178	111,599
GENERAL MOTORS FINANCIAL CO IN	2.9000%	45,000	44,969	43,955
GENUINE PARTS CO	1.8750%	256,000	240,428	221,415
GENUINE PARTS CO	1.7500%	55,000	54,858	52,517
GEORGETOWN UNIVERSITY/THE	2.9430%	2,000	2,000	1,631
GEORGIA POWER CO	3.2500%	10,000	10,069	8,670
GEORGIA POWER CO	3.7000%	50,000	56,048	46,455
GILEAD SCIENCES INC	2.6000%	25,000	24,168	21,050
GLOBAL PAYMENTS INC	2.6500%	300,000	304,324	293,542
GLOBAL PAYMENTS INC	1.2000%	35,000	34,975	32,244
GLS AUTO RECEIVABLES 2A A 144A	0.3100%	95,316	95,314	94,706
GO DADDY OPERATING CO LLC 144A	5.2500%	115,000	115,000	115,524
GOLDMAN SACHS BDC INC	2.8750%	314,000	314,545	302,126
GOLDMAN SACHS GROUP INC/T REGS	3.3750%	150,000	187,838	176,879
GOLDMAN SACHS GROUP INC/THE	3.8000%	200,000	231,587	201,329
GOLDMAN SACHS GROUP INC/THE	6.2500%	15,000	16,927	19,365
GOLDMAN SACHS GROUP INC/THE	3.7500%	595,000	584,156	603,955
GOLDMAN SACHS GROUP INC/THE	3.5000%	65,000	61,874	65,270
GOLDMAN SACHS GROUP INC/THE	6.7500%	120,000	133,852	151,217
GOLDMAN SACHS GROUP INC/THE	4.7500%	55,000	70,506	61,449
GOLDMAN SACHS GROUP INC/THE	1.0930%	125,000	125,000	114,455
GOLDMAN SACHS GROUP INC/THE	0.8550%	18,000	18,000	16,769
GOLDMAN SACHS GROUP INC/THE	2.9080%	315,000	309,877	271,162
GOLDMAN SACHS GROUP INC/THE	1.9480%	160,000	160,000	148,696
GOLDMAN SACHS GROUP INC/THE	5.1500%	17,000	23,433	18,994
GOLDMAN SACHS GROUP INC/THE	4.0170%	196,000	189,091	198,062
GOLDMAN SACHS GROUP INC/THE	4.2500%	80,000	78,091	81,939
GOLDMAN SACHS GROUP INC/THE	4.2230%	335,000	362,053	343,004
GOLDMAN SACHS GROUP INC/THE	2.9050%	40,000	40,081	40,044
GOLDMAN SACHS GROUP INC/THE	3.1020%	80,000	80,162	75,407
GOLDMAN SACHS GROUP INC/THE	1.6331%	230,000	227,769	230,063
GOLUB CAPITAL BDC INC	2.5000%	75,000	74,707	68,900
GOODMAN US FINANCE THREE 144A	3.7000%	240,000	232,022	239,461
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	160,000	160,013	149,802
GOODYEAR TIRE & RUBBER CO/THE	9.5000%	135,000	135,008	142,936
GRAHAM PACKAGING CO INC 144A	7.1250%	120,000	120,004	108,900
GRAY ESCROW II INC 144A	5.3750%	145,000	145,004	138,651
GRAY TELEVISION INC 144A	5.8750%	40,000	41,001	40,953
GRAY TELEVISION INC 144A	4.7500%	180,000	177,843	167,175
GREYSTAR REAL ESTATE PART 144A	5.7500%	440,000	438,420	443,300
GSAA HOME EQUITY TRUST 15 1A1	0.9666%	63,521	55,948	58,547
GSAMP TRUST 2006-FM2 FM2 A1	0.5966%	452,512	222,828	199,799
GSAMP TRUST 2006-HE8 HE8 A2C	0.6266%	109,178	106,432	106,962
GSAMP TRUST 2007-FM2 FM2 A2C	0.6166%	352,559	238,904	249,081
GSK CONSUMER HEALTHCARE C 144A	3.6250%	250,000	249,206	249,765
GSK CONSUMER HEALTHCARE C 144A	3.3750%	505,000	503,899	504,993
HACKENSACK MERIDIAN HEALTH INC	2.8750%	1,000	1,000	846
HACKENSACK MERIDIAN HEALTH INC	2.6750%	10,000	10,000	8,559

	Coupon	Units	Cost	Market Value
HARBORVIEW MORTGAGE LO 12 1A1A	0.6536%	137,403	123,385	126,890
HARBORVIEW MORTGAGE LOA 6 2A1A	0.6386%	711,774	631,969	672,710
HARTFORD FINANCIAL SERVICES GR	3.6000%	50,000	56,712	46,885
HAT HOLDINGS I LLC / HAT 144A	6.0000%	95,000	94,998	97,375
HCA INC	5.0000%	160,000	171,875	165,850
HCA INC	3.5000%	340,000	338,194	314,604
HCA INC	5.5000%	225,000	291,910	253,890
HCA INC	5.2500%	160,000	199,128	175,226
HCA INC	4.1250%	500,000	537,452	509,651
HELIOS SOFTWARE HOLDINGS 144A	4.6250%	105,000	103,097	96,475
HERC HOLDINGS INC 144A	5.5000%	405,000	408,808	410,670
HERSHEY CO/THE	2.6500%	20,000	19,756	16,991
HERTZ CORP/THE 144A	4.6250%	375,000	370,373	350,184
HESS CORP	7.3000%	245,000	314,171	300,052
HESS CORP	4.3000%	175,000	182,121	179,564
HESS MIDSTREAM OPERATIONS 144A	5.6250%	170,000	174,338	174,412
HESS MIDSTREAM OPERATIONS 144A	5.1250%	110,000	110,000	109,928
HEWLETT PACKARD ENTERPRISE CO	4.4500%	110,000	109,982	112,663
HEWLETT PACKARD ENTERPRISE CO	6.3500%	15,000	19,733	17,661
HIGHWOODS REALTY LP	4.2000%	100,000	103,822	101,972
HILTON DOMESTIC OPERATING 144A	3.6250%	300,000	300,004	272,250
HILTON GRAND VACATIONS BO 144A	5.0000%	715,000	715,007	682,321
HILTON WORLDWIDE FINANCE LLC /	4.8750%	150,000	143,827	151,012
HLF FINANCING SARL LLC / 144A	4.8750%	215,000	217,212	188,592
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	6,000	6,000	6,069
HOME DEPOT INC/THE	3.0000%	35,000	36,092	35,280
HOME DEPOT INC/THE	3.1250%	30,000	32,362	27,427
HOME DEPOT INC/THE	3.6250%	50,000	49,189	49,616
HOME DEPOT INC/THE	2.3750%	35,000	33,018	28,064
HOME DEPOT INC/THE	3.2500%	50,000	49,741	50,020
HOME DEPOT INC/THE	3.3000%	30,000	33,319	28,894
HOME DEPOT INC/THE	5.8750%	70,000	82,273	88,663
HOME DEPOT INC/THE	4.2500%	20,000	23,619	21,876
HOME DEPOT INC/THE	5.4000%	70,000	79,150	84,595
HOME EQUITY MORTGAGE LOAN C M2	1.2066%	1,299,226	1,252,900	1,290,123
HOMEBANC MORTGAGE TRUST 2 3 M1	1.1166%	842,279	1,061,250	838,914
HP INC	2.2000%	90,000	89,865	86,799
HP INC	4.0000%	105,000	104,755	104,608
HP INC	3.0000%	85,000	84,819	82,692
HP INC	6.0000%	81,000	104,373	94,399
HP INC	1.4500%	190,000	188,818	174,611
HP INC	2.6500%	259,000	259,498	231,728
HUB INTERNATIONAL LTD 144A	5.6250%	30,000	30,000	28,650
HUB INTERNATIONAL LTD 144A	7.0000%	225,000	216,409	227,600
HUDSON PACIFIC PROPERTIES LP	3.9500%	120,000	114,261	120,478
HUMANA INC	3.7000%	75,000	74,904	75,248
HUMANA INC	2.1500%	100,000	99,817	87,617
HUNT COS INC 144A	5.2500%	235,000	233,644	223,873
HYATT HOTELS CORP	1.8000%	700,000	699,970	673,498
HYUNDAI CAPITAL AMERICA 144A	0.8000%	1,000,000	999,024	981,082
IAA INC 144A	5.5000%	210,000	213,212	210,525
IDEX CORP	3.0000%	546,000	584,343	515,863
IDEX CORP	2.6250%	100,000	100,380	90,910
IHEARTCOMMUNICATIONS INC	6.3750%	25,000	25,756	25,688
IHEARTCOMMUNICATIONS INC	8.3750%	390,000	406,505	403,241
IHEARTCOMMUNICATIONS INC 144A	5.2500%	30,000	30,000	29,663
II-VI INC 144A	5.0000%	100,000	100,809	97,750
ILLUMINA INC	0.5500%	90,000	89,998	88,282
ILLUMINATE BUYER LLC / IL 144A	9.0000%	175,000	184,850	177,188
IMOLA MERGER CORP 144A	4.7500%	315,000	315,014	303,332
INDIANA MICHIGAN POWER CO	4.5500%	30,000	30,209	31,680
INDIANA MICHIGAN POWER CO	6.0500%	25,000	28,670	30,319
INDIANA UNIVERSITY HEALTH INC	2.8520%	10,000	10,000	8,607
INDYMAC INDX MORTGAG AR12 2A1A	0.9366%	315,802	296,317	305,170
INTEL CORP	0.7274%	440,000	439,764	440,037
INTERCONTINENTAL EXCHANGE INC	3.0000%	75,000	73,921	65,753
INTERCONTINENTAL EXCHANGE INC	3.7500%	250,000	250,644	256,011
INTERCONTINENTAL EXCHANGE INC	4.2500%	30,000	33,197	32,331
INTERFACE INC 144A	5.5000%	140,000	140,004	135,975
INTERIOR LOGIC 3/21 COV-LITE T	0.0000%	119,400	117,012	106,043
INTERNATIONAL BUSINESS MACHINE	4.1500%	100,000	102,634	104,921
INTERNATIONAL FLAVORS & F 144A	2.3000%	400,000	400,000	358,182
INTERNATIONAL FLAVORS & F 144A	1.2300%	210,000	208,033	194,402
INTERPUBLIC GROUP OF COS INC/T	3.3750%	40,000	39,918	35,606
INTUIT INC	1.6500%	360,000	361,336	317,624
INVITATION HOMES OPERATING PAR	2.0000%	55,000	54,171	46,968
INVITATION HOMES OPERATING PAR	4.1500%	500,000	498,695	510,634
IPALCO ENTERPRISES INC	3.7000%	200,000	197,603	200,518
IRON MOUNTAIN INC 144A	5.0000%	120,000	121,405	116,984
IRON MOUNTAIN INC 144A	5.2500%	220,000	222,088	216,425
IRON MOUNTAIN INC 144A	4.8750%	235,000	214,479	232,356
IRS R 2.08600% P US0003M	0.0000%	-19,600,000	-224,000	-224,000
IRS R 2.25400% P US0003M	0.0000%	4,000,000	224,000	224,000
ITC HOLDINGS CORP	2.7000%	230,000	238,698	230,679
JABIL INC	4.7000%	40,000	39,948	40,447

	Coupon	Units	Cost	Market Value
JABIL INC	1.7000%	55,000	54,373	50,915
JACKSON FINANCIAL INC 144A	4.0000%	5,000	4,949	4,226
JB POINDEXTER & CO INC 144A	7.1250%	140,000	145,664	142,275
JEFFERIES FINANCE LLC / J 144A	5.0000%	80,000	80,009	76,598
JERSEY CENTRAL POWER & LI 144A	4.3000%	80,000	80,327	81,665
JERSEY CENTRAL POWER & LI 144A	4.7000%	60,000	60,935	61,343
JOHN DEERE CAPITAL CORP	2.1250%	35,000	34,985	34,434
JOHNSON & JOHNSON	3.7000%	65,000	62,810	68,516
JOHNSON & JOHNSON	0.9500%	200,000	199,895	182,981
JP MORGAN MORTGAGE ACQ OPT2 M3	1.1766%	880,679	833,972	879,187
JP MORGAN MORTGAGE ACQU HE2 M1	0.9066%	300,000	277,433	287,175
JPMORGAN CHASE & CO	3.3000%	70,000	68,045	70,555
JPMORGAN CHASE & CO	3.9000%	60,000	59,711	61,584
JPMORGAN CHASE & CO	3.8750%	246,000	244,202	251,279
JPMORGAN CHASE & CO	4.2500%	560,000	554,148	578,206
JPMORGAN CHASE & CO	5.6000%	90,000	100,392	109,019
JPMORGAN CHASE & CO	4.8500%	65,000	66,107	73,950
JPMORGAN CHASE & CO	3.2200%	150,000	147,450	150,531
JPMORGAN CHASE & CO	4.0230%	170,000	170,494	172,721
JPMORGAN CHASE & CO	2.3010%	50,000	50,000	48,969
JPMORGAN CHASE & CO	1.0450%	125,000	125,000	115,409
JPMORGAN CHASE & CO	2.5250%	50,000	48,688	41,064
JPMORGAN CHASE & CO	0.6970%	190,000	190,000	186,391
JPMORGAN CHASE & CO	2.5800%	30,000	30,000	27,485
JPMORGAN CHASE & CO	1.5610%	260,000	260,000	248,870
JPMORGAN CHASE & CO	4.2030%	250,000	272,154	258,542
JPMORGAN CHASE & CO	3.7020%	148,000	164,488	148,784
JPMORGAN CHASE & CO	4.1250%	110,000	108,307	113,826
JPMORGAN CHASE & CO	2.7000%	70,000	70,422	70,272
JPMORGAN CHASE & CO	3.5400%	1,230,000	1,345,519	1,233,218
JPMORGAN CHASE & CO	3.5590%	270,000	273,602	272,508
JPMORGAN CHASE & CO	1.1489%	270,000	266,033	271,404
JUNIPER NETWORKS INC	2.0000%	150,000	134,301	129,744
KAISER FOUNDATION HOSPITALS	3.0020%	20,000	20,000	17,618
KAISER FOUNDATION HOSPITALS	3.2660%	30,000	32,121	27,939
KANSAS CITY SOUTHERN/OLD	3.5000%	5,000	5,304	4,670
KANSAS CITY SOUTHERN/OLD	4.3000%	35,000	38,062	36,163
KANSAS CITY SOUTHERN/OLD	4.2000%	5,000	5,362	5,009
KANSAS CITY SOUTHERN/OLD	4.7000%	5,000	5,759	5,519
KENNEDY-WILSON INC	4.7500%	40,000	40,000	38,036
KENTUCKY UTILITIES CO	3.3000%	50,000	52,424	45,235
KEYSIGHT TECHNOLOGIES INC	4.5500%	20,000	20,182	20,551
KEYSIGHT TECHNOLOGIES INC	4.6000%	5,000	5,269	5,240
KILROY REALTY LP	3.4500%	400,000	393,481	399,940
KILROY REALTY LP	4.2500%	45,000	48,229	46,176
KIMBERLY-CLARK CORP	2.8750%	50,000	49,849	45,059
KINDER MORGAN ENERGY PARTNERS	5.5000%	49,000	58,657	53,283
KINDER MORGAN INC	1.7500%	90,000	89,857	83,625
KINDER MORGAN INC	3.6000%	50,000	50,000	44,394
KINDER MORGAN INC	1.5191%	120,000	119,333	120,707
KLA CORP	4.6500%	30,000	31,627	31,083
KRAFT HEINZ FOODS CO	5.0000%	8,000	8,583	8,545
KRAFT HEINZ FOODS CO	3.8750%	340,000	346,333	345,608
KRAFT HEINZ FOODS CO	4.3750%	15,000	14,874	14,815
KRAFT HEINZ FOODS CO	4.8750%	17,000	17,971	17,912
KYNDRYL HOLDINGS INC 144A	2.0500%	10,000	9,989	8,928
KYNDRYL HOLDINGS INC 144A	4.1000%	20,000	19,856	15,494
KYNDRYL HOLDINGS INC 144A	2.7000%	10,000	9,992	8,652
LABL INC 144A	5.8750%	285,000	287,415	267,188
LABORATORY CORP OF AMERICA HOL	1.5500%	225,000	226,646	209,504
LABORATORY CORP OF AMERICA HOL	2.9500%	170,000	176,273	163,364
LABORATORY CORP OF AMERICA HOL	4.7000%	170,000	195,119	181,010
LABORATORY CORP OF AMERICA HOL	2.3000%	70,000	71,968	68,593
LAREDO PETROLEUM INC	9.5000%	100,000	95,738	104,266
LAZARD GROUP LLC	3.7500%	60,000	59,099	60,620
LAZARD GROUP LLC	4.3750%	209,000	207,839	213,764
LD HOLDINGS GROUP LLC 144A	6.5000%	150,000	152,790	140,625
LEEWARD RENEWABLE ENERGY 144A	4.2500%	160,000	162,446	149,970
LEGACY MORTGAGE AS GS4 A1 144A	3.4380%	0	0	0
LEGACY MORTGAGE AS GS6 A1 144A	3.0000%	610,251	610,500	609,012
LEGENDS HOSPITALITY HOLDI 144A	5.0000%	360,000	354,363	345,600
LEHMAN XS TRUST SERIE 12N 1A3A	0.6566%	124,436	108,542	125,743
LELAND STANFORD JUNIOR UNIVERS	2.4130%	20,000	20,000	16,783
LENNAR CORP	5.0000%	500,000	573,873	523,978
LENNOX INTERNATIONAL INC	1.3500%	28,000	28,423	26,213
LEVEL 3 FINANCING INC 144A	4.6250%	185,000	184,997	174,146
LFS TOPCO LLC 144A	5.8750%	165,000	167,019	154,688
LIFESTORAGE LP/ICA	3.5000%	310,000	332,931	311,846
LIVE NATION ENTERTAINMENT 144A	6.5000%	165,000	164,998	175,728
LONG BEACH MORTGAGE LOA WL1 M4	1.5066%	1,126,033	1,065,591	1,117,067
LONG BEACH MORTGAGE LOAN 8 2A3	0.7766%	539,245	539,152	192,297
LONG BEACH MORTGAGE LOAN 8 2A4	0.9366%	294,134	105,938	105,779
LONZA GROUP/ARXADA 1/22 (USD)	0.0000%	35,000	34,913	34,081
LOWE'S COS INC	4.4500%	25,000	24,981	26,015
LOWE'S COS INC	3.5000%	95,000	95,456	87,338

	Coupon	Units	Cost	Market Value
LOWE'S COS INC	3.3500%	40,000	39,971	40,234
LUMEN TECHNOLOGIES INC	6.8750%	45,000	46,420	44,917
LUMEN TECHNOLOGIES INC 144A	4.5000%	85,000	84,706	73,100
LUMEN TECHNOLOGIES INC 144A	5.1250%	340,000	340,666	323,850
MACY'S RETAIL HOLDINGS LL 144A	5.8750%	135,000	134,520	134,663
MADISON IAQ LLC 144A	4.1250%	50,000	50,000	46,082
MAGALLANES INC 144A	3.7550%	500,000	500,000	499,090
MARATHON OIL CORP	6.6000%	50,000	62,712	60,790
MARATHON OIL CORP	6.8000%	25,000	31,047	29,913
MARATHON PETROLEUM CORP	3.8000%	90,000	86,157	90,560
MARLETTE FUNDING TRU 1A A 144A	0.6000%	26,074	26,073	25,969
MARRIOTT INTERNATIONAL INC/MD	3.7500%	60,000	58,911	60,509
MARRIOTT INTERNATIONAL INC/MD	2.8500%	300,000	299,480	273,808
MARRIOTT OWNERSHIP RESORT 144A	6.1250%	91,000	93,915	93,275
MARSH & MCLENNAN COS INC	3.7500%	150,000	148,979	152,347
MARSH & MCLENNAN COS INC	4.7500%	73,000	78,380	80,155
MARSH & MCLENNAN COS INC	2.9000%	25,000	24,940	20,775
MARSH & MCLENNAN COS INC	4.2000%	170,000	180,017	175,750
MARSH & MCLENNAN COS INC	4.9000%	240,000	337,755	277,695
MARSH & MCLENNAN COS INC	4.3500%	10,000	9,367	10,555
MARTIN MARIETTA MATERIALS INC	3.2000%	145,000	144,421	123,897
MARTIN MARIETTA MATERIALS INC	2.4000%	40,000	39,977	35,906
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	150,000	150,000	128,303
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	30,000	32,923	34,413
MASSACHUSETTS INSTITUTE OF TEC	2.9890%	18,000	18,000	16,699
MASTERCARD INC	3.8500%	40,000	44,865	42,260
MASTR ASSET BACKED SECU NC1 M1	1.1766%	480,971	465,759	465,946
MASTR ASSET BACKED SECU NC1 M2	1.2066%	60,491	56,235	59,594
MAUSER PACKAGING SOLUTION 144A	5.5000%	65,000	65,028	64,742
MAYO CLINIC	3.1960%	6,000	6,000	5,386
MCCORMICK & CO INC/MD	0.9000%	150,000	148,974	137,196
MCDONALD'S CORP	3.6250%	380,000	385,860	362,726
MCDONALD'S CORP	3.3750%	50,000	51,583	50,813
MCKESSON CORP	0.9000%	45,000	44,987	41,318
MCLAREN HEALTH CARE CORP	4.3860%	100,000	122,259	107,824
MEDNAX INC 144A	5.3750%	210,000	209,908	202,650
MEDTRONIC INC	3.5000%	52,000	51,900	53,066
MEMORIAL HEALTH SERVICES	3.4470%	20,000	20,000	18,806
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	52,000	52,383	44,811
MERCER INTERNATIONAL INC	5.5000%	200,000	196,289	201,500
MERCER INTERNATIONAL INC	5.1250%	280,000	282,113	270,200
MERCK & CO INC	4.0000%	75,000	89,707	81,260
MERCK & CO INC	3.7000%	10,000	9,635	10,185
MERCK & CO INC	2.3500%	75,000	75,316	64,591
MERCK & CO INC	2.9000%	25,000	24,930	21,286
MERRILL LYNCH MORTGAGE WMC1 M1	1.2066%	319,275	319,882	312,280
METLIFE INC	3.6000%	25,000	25,773	25,458
METLIFE INC	4.0500%	70,000	85,549	71,529
METLIFE INC	6.4000%	87,000	102,812	93,682
MGIC INVESTMENT CORP	5.2500%	115,000	115,000	113,610
MICROCHIP TECHNOLOGY INC	4.2500%	30,000	30,935	30,358
MICROCHIP TECHNOLOGY INC	4.3330%	485,000	498,958	492,616
MICRON TECHNOLOGY INC	4.9750%	30,000	31,148	31,421
MICRON TECHNOLOGY INC	4.6630%	45,000	52,800	47,031
MICRON TECHNOLOGY INC	5.3270%	50,000	58,496	54,049
MICRON TECHNOLOGY INC	2.7030%	5,000	5,007	4,527
MICROSOFT CORP	2.6750%	145,000	146,417	125,036
MICROSOFT CORP	3.0410%	50,000	55,463	46,692
MID-AMERICA APARTMENTS LP	4.0000%	210,000	209,566	214,325
MID-AMERICA APARTMENTS LP	3.9500%	100,000	108,659	102,972
MID-AMERICA APARTMENTS LP	1.1000%	100,000	99,608	91,056
MIDAMERICAN ENERGY CO	3.9500%	50,000	48,510	51,944
MIDAMERICAN ENERGY CO	5.7500%	110,000	127,899	130,302
MIDAMERICAN ENERGY CO	2.7000%	10,000	9,929	8,548
MID-ATLANTIC INTERSTATE T 144A	4.1000%	200,000	216,862	201,794
MIDMICHIGAN HEALTH	3.4090%	2,000	2,000	1,755
MIDWEST CONNECTOR CAPITAL 144A	4.6250%	100,000	105,589	101,056
MIDWEST CONNECTOR CAPITAL 144A	3.6250%	400,000	400,000	400,000
MIDWEST CONNECTOR CAPITAL 144A	3.9000%	300,000	304,195	300,940
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	102,715	103,185	102,128
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	997,132	1,003,191	986,966
MINERVA MERGER SUB INC 144A	6.5000%	190,000	190,000	184,324
MISSISSIPPI POWER CO	3.1000%	20,000	19,791	16,994
MODIVCARE INC 144A	5.8750%	140,000	139,808	141,355
MOODY'S CORP	2.6250%	140,000	138,689	140,683
MOODY'S CORP	2.5500%	30,000	29,753	22,581
MORGAN STANLEY	5.0000%	205,000	227,436	216,095
MORGAN STANLEY	3.7500%	294,000	293,882	298,624
MORGAN STANLEY	3.1250%	364,000	347,279	360,859
MORGAN STANLEY	7.2500%	40,000	48,374	51,402
MORGAN STANLEY	5.5970%	16,000	23,347	20,497
MORGAN STANLEY	2.1880%	15,000	15,000	14,490
MORGAN STANLEY	2.8020%	65,000	65,131	54,078
MORGAN STANLEY	3.9710%	190,000	210,400	191,685
MORGAN STANLEY	4.3000%	55,000	67,664	57,846

	Coupon	Units	Cost	Market Value
MORGAN STANLEY	1.5120%	195,000	193,425	179,245
MORGAN STANLEY	2.2390%	190,000	187,780	168,365
MORGAN STANLEY	1.5930%	70,000	70,000	65,036
MORGAN STANLEY	3.2170%	45,000	46,758	41,396
MORGAN STANLEY	3.6220%	295,000	333,950	293,465
MORGAN STANLEY	2.4840%	75,000	75,000	64,301
MORGAN STANLEY	3.7720%	240,000	240,132	241,873
MORGAN STANLEY	1.6589%	155,000	154,928	155,850
MORGAN STANLEY	2.9430%	25,000	25,000	23,443
MORGAN STANLEY ABS CAP HE2 A2C	0.5866%	581,810	273,719	326,552
MORGAN STANLEY ABS CAP HE8 A2C	0.5966%	456,730	210,675	248,835
MORGAN STANLEY ABS CAP WMC4 M6	1.5066%	900,000	850,198	880,687
MORGAN STANLEY ABS CAPI HE3 M1	1.3116%	115,799	108,222	114,001
MORGAN STANLEY DIRECT LEN 144A	4.5000%	180,000	179,558	171,040
MORTGAGEIT MORTGAGE LOAN 1 1A2	0.8566%	69,529	59,277	55,403
MOSAIC CO/THE	4.2500%	40,000	40,886	40,847
MOTOROLA SOLUTIONS INC	4.0000%	130,000	136,000	132,029
MOTOROLA SOLUTIONS INC	2.7500%	395,000	397,201	357,389
MOTOROLA SOLUTIONS INC	5.5000%	40,000	51,991	43,984
MOTOROLA SOLUTIONS INC	2.3000%	78,000	77,897	68,379
MOTOROLA SOLUTIONS INC	4.6000%	20,000	19,695	20,563
MOUNT NITTANY MEDICAL CENTER O	3.7990%	5,000	5,000	4,861
MOZART DEBT MERGER SUB IN 144A	5.2500%	295,000	290,640	274,253
MPH ACQUISITION HOLDINGS 144A	5.5000%	410,000	410,785	393,032
MPLX LP	4.9500%	55,000	54,440	57,259
MPLX LP	4.5000%	15,000	15,861	15,326
MPLX LP	3.5000%	20,000	19,902	20,159
MPLX LP	5.5000%	125,000	150,609	138,441
MPLX LP	4.1250%	125,000	125,249	127,821
MPLX LP	4.9000%	35,000	41,559	35,227
MPLX LP	4.7000%	168,000	184,654	169,243
MPLX LP	4.8750%	123,000	133,581	127,386
MPLX LP	5.2000%	50,000	59,367	53,614
NASDAQ INC	3.2500%	40,000	42,671	34,527
NASDAQ INC	2.5000%	60,000	60,000	48,296
NASDAQ INC	4.2500%	230,000	230,698	237,096
NASDAQ INC	3.8500%	40,000	39,171	40,784
NATIONAL FUEL GAS CO	5.5000%	100,000	112,781	105,881
NATIONAL FUEL GAS CO	2.9500%	69,000	65,622	62,789
NATIONAL RURAL UTILITIES COOPE	1.0000%	65,000	64,868	59,044
NATIONAL RURAL UTILITIES COOPE	3.9000%	90,000	91,581	92,431
NATIONSTAR MORTGAGE HOLDI 144A	6.0000%	265,000	269,740	269,664
NATIONSTAR MORTGAGE HOLDI 144A	5.7500%	210,000	210,010	200,279
NCR CORP 144A	5.2500%	35,000	35,002	33,179
NCR CORP 144A	5.7500%	145,000	146,884	145,000
NCR CORP 144A	6.1250%	120,000	120,006	120,300
NCR CORP 144A	5.1250%	215,000	215,004	206,688
NETAPP INC	1.8750%	40,000	39,982	38,248
NETFLIX INC	3.6250%	400,000	542,543	474,612
NETFLIX INC	4.8750%	200,000	231,119	209,751
NETFLIX INC 144A	4.8750%	300,000	347,669	320,010
NETFLIX INC REGS	3.6250%	400,000	575,522	470,660
NETFLIX INC REGS	3.8750%	100,000	144,761	120,646
NEVADA POWER CO	2.4000%	40,000	39,915	37,575
NEW CENTURY HOME EQUITY 2 A2B	0.6166%	153,805	141,091	150,133
NEW CENTURY HOME EQUITY L D M2	1.1616%	1,000,000	813,784	878,527
NEW ENGLAND POWER CO 144A	2.8070%	75,000	59,668	58,929
NEW ENTERPRISE STONE & LI 144A	5.2500%	295,000	297,520	283,607
NEW ENTERPRISE STONE & LI 144A	9.7500%	50,000	54,839	50,438
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	553,150	561,763	542,930
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	611,913	636,759	598,249
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	224,598	230,816	223,143
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	278,754	288,077	284,818
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	9,000	9,000	8,343
NEW YORK STATE ELECTRIC & 144A	2.1500%	500,000	498,984	443,651
NEWMONT CORP	4.8750%	30,000	37,846	33,738
NEXSTAR MEDIA INC 144A	4.7500%	145,000	145,009	140,469
NEXSTAR MEDIA INC 144A	5.6250%	330,000	337,745	334,026
NEXTERA ENERGY CAPITAL HOLDING	3.0000%	10,000	9,978	8,537
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	875,000	925,953	800,934
NEXTERA ENERGY CAPITAL HOLDING	3.5500%	110,000	106,732	111,279
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	190,000	160,294	184,511
NFP CORP 144A	4.8750%	130,000	130,640	124,150
NFP CORP 144A	6.8750%	300,000	310,571	286,500
NIAGARA MOHAWK POWER CORP 144A	2.7590%	27,000	27,004	24,792
NIKE INC	3.2500%	63,000	69,624	61,335
NIKE INC	3.3750%	52,000	60,018	51,673
NISOURCE INC	3.9500%	30,000	26,868	28,683
NISOURCE INC	3.4900%	60,000	58,212	59,808
NISOURCE INC	1.7000%	35,000	32,797	29,688
NISSAN AUTO LEASE TRUST 2 A A4	1.8800%	550,000	555,585	550,544
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	600,000	599,877	537,233
NISSAN MOTOR ACCEPTANCE C 144A	1.2501%	1,200,000	1,199,964	1,193,433
NORFOLK SOUTHERN CORP	2.9000%	55,000	55,405	51,265
NORFOLK SOUTHERN CORP	4.1000%	5,000	4,987	4,653

	Coupon	Units	Cost	Market Value
NORTHERN STATES POWER CO/MN	4.0000%	20,000	19,528	20,613
NORTHERN STATES POWER CO/MN	2.6000%	10,000	9,818	8,458
NORTHWESTERN MUTUAL GLOBA 144A	1.7000%	75,000	74,939	68,655
NORTHWESTERN MUTUAL LIFE 144A	3.4500%	50,000	50,192	45,294
NORTHWESTERN UNIVERSITY	2.6400%	10,000	10,000	8,436
NOVARTIS CAPITAL CORP	2.7500%	96,000	96,629	85,942
NOVASTAR MORTGAGE FUNDIN 6 A2C	0.6266%	122,758	77,259	50,668
NOVELIS CORP 144A	4.7500%	170,000	170,004	165,047
NSTAR ELECTRIC CO	3.1000%	10,000	9,912	9,016
NUSTAR LOGISTICS LP	6.0000%	28,000	29,925	28,315
NUSTAR LOGISTICS LP	6.3750%	127,000	127,018	128,720
NVIDIA CORP	3.7000%	10,000	11,872	10,124
NVR INC	3.0000%	1,031,000	1,096,593	962,266
OCEANEERING INTERNATIONAL INC	6.0000%	125,000	117,975	121,580
OFFICE PROPERTIES INCOME TRUST	3.4500%	164,000	163,701	141,294
OFFICE PROPERTIES INCOME TRUST	2.6500%	15,000	14,979	13,716
OGLETHORPE POWER CORP	5.3750%	30,000	32,809	33,890
OHIOHEALTH CORP	3.0420%	3,000	3,000	2,672
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	95,000	95,589	96,443
OLD REPUBLIC INTERNATIONAL COR	3.8500%	105,000	106,127	97,437
OLYMPUS WATER US HOLDING 144A	6.2500%	130,000	129,727	115,050
OLYMPUS WATER US HOLDING 144A	4.2500%	170,000	170,000	154,391
OMEGA HEALTHCARE INVESTORS INC	4.5000%	14,000	13,907	14,278
OMEGA HEALTHCARE INVESTORS INC	5.2500%	150,000	151,511	155,560
OMEGA HEALTHCARE INVESTORS INC	4.3750%	36,000	36,046	36,554
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	50,000	49,716	51,000
ONE GAS INC	1.3550%	300,000	300,000	299,608
ONEMAIN FINANCE CORP	6.6250%	335,000	351,906	350,913
ONEMAIN FINANCE CORP	5.3750%	75,000	80,175	72,868
ONEMAIN FINANCE CORP	8.8750%	85,000	88,449	89,552
ONEOK INC	4.4500%	15,000	13,448	14,395
ONEOK INC	2.7500%	100,000	104,083	99,378
ONEOK INC	4.5500%	120,000	118,905	123,301
ONEOK INC	5.2000%	35,000	40,514	37,247
ONEOK INC	6.3500%	645,000	655,876	745,924
ONEOK INC	7.1500%	30,000	38,535	38,105
ONEOK PARTNERS LP	4.9000%	90,000	90,593	92,890
ONEOK PARTNERS LP	6.1250%	24,000	26,094	26,399
ORACLE CORP	2.8750%	45,000	44,938	41,031
ORACLE CORP	3.6000%	75,000	87,965	62,202
ORACLE CORP	3.9500%	60,000	61,390	52,453
ORACLE CORP	2.5000%	450,000	449,969	446,684
ORACLE CORP	3.6500%	110,000	112,113	96,078
ORACLE CORP	3.8500%	50,000	54,204	41,033
ORACLE CORP	1.6500%	1,120,000	1,120,083	1,044,406
ORACLE CORP	4.1000%	80,000	83,532	68,197
ORGANON & CO / ORGANON FO 144A	4.1250%	400,000	400,004	381,082
ORGANON & CO / ORGANON FO 144A	5.1250%	355,000	354,459	342,575
ORTHO-CLINICAL DIAGNOSTIC 144A	7.2500%	340,000	327,993	350,200
OTIS WORLDWIDE CORP	2.2930%	15,000	15,000	14,129
OTIS WORLDWIDE CORP	3.3620%	15,000	17,005	13,280
OUTFRONT MEDIA CAPITAL LL 144A	5.0000%	145,000	145,017	141,749
OUTFRONT MEDIA CAPITAL LL 144A	4.2500%	150,000	150,000	139,538
OVINTIV EXPLORATION INC	5.3750%	30,000	32,822	31,799
OWENS & MINOR INC 144A	4.5000%	120,000	120,004	114,600
OWENS & MINOR INC 144A	6.6250%	95,000	95,000	97,756
OWENS-BROCKWAY GLASS CONT 144A	5.8750%	305,000	305,256	311,599
PACIFIC GAS AND ELECTRIC CO	3.0000%	1,000,000	995,637	930,147
PACIFIC GAS AND ELECTRIC CO	4.9500%	45,000	54,668	42,385
PACIFIC GAS AND ELECTRIC CO	4.5000%	30,000	34,518	27,313
PACIFIC GAS AND ELECTRIC CO	3.7500%	215,000	233,217	205,760
PACIFIC GAS AND ELECTRIC CO	1.7500%	120,000	119,997	119,864
PACIFIC GAS AND ELECTRIC CO	3.5000%	220,000	214,169	177,112
PACIFIC GAS AND ELECTRIC CO	3.2500%	160,000	161,450	144,725
PACIFIC GAS AND ELECTRIC CO	3.3000%	20,000	18,470	16,368
PACIFIC GAS AND ELECTRIC CO	3.4500%	215,000	228,759	209,722
PACIFIC GAS AND ELECTRIC CO	2.5000%	320,000	319,727	276,012
PACIFIC GAS AND ELECTRIC CO	3.1500%	75,000	77,569	72,214
PACIFIC GAS AND ELECTRIC CO	4.2500%	100,000	103,058	100,972
PACIFIC GAS AND ELECTRIC CO	3.8500%	200,000	207,990	200,973
PACIFIC GAS AND ELECTRIC CO	4.3000%	100,000	106,028	85,176
PACIFIC GAS AND ELECTRIC CO	4.5500%	320,000	351,429	317,506
PACIFIC GAS AND ELECTRIC CO	2.9500%	140,000	125,139	133,033
PACIFIC GAS AND ELECTRIC CO	1.3670%	20,000	19,951	19,648
PACIFIC LIFE GLOBAL FUNDI 144A	0.5000%	200,000	199,876	194,212
PACIFICORP	6.0000%	20,000	23,577	24,789
PACIFICORP	2.9000%	10,000	9,923	8,737
PACKAGING CORP OF AMERICA	3.0500%	25,000	24,870	21,401
PACTIV EVERGREEN GROUP IS 144A	4.0000%	275,000	274,692	255,475
PACTIV EVERGREEN GROUP IS 144A	4.3750%	280,000	280,022	257,267
PAR PHARMACEUTICAL INC 144A	7.5000%	550,000	565,248	513,233
PARK INTERMEDIATE HOLDING 144A	4.8750%	385,000	389,838	360,918
PARK PLACE SECURITIES WCV3 M2	1.1916%	400,000	395,624	397,998
PARKER-HANNIFIN CORP	4.0000%	20,000	22,181	19,916
PAYPAL HOLDINGS INC	3.2500%	35,000	41,777	31,905

	Coupon	Units	Cost	Market Value
PAYPAL HOLDINGS INC	2.6500%	70,000	69,886	68,879
PEACEHEALTH OBLIGATED GROUP	3.2180%	5,000	5,000	4,439
PECO ENERGY CO	3.0000%	50,000	49,613	44,955
PECO ENERGY CO	2.8000%	220,000	219,789	189,700
PENNSYLVANIA ELECTRIC CO 144A	3.2500%	100,000	104,980	96,229
PENNYMAC FINANCIAL SERVIC 144A	5.3750%	240,000	238,615	237,600
PENSKE TRUCK LEASING CO L 144A	3.4500%	245,000	245,013	245,510
PENSKE TRUCK LEASING CO L 144A	4.2000%	170,000	167,580	174,236
PEPSICO INC	3.4500%	25,000	23,557	24,749
PEPSICO INC	0.6739%	280,000	279,894	279,999
PERFORMANCE FOOD GROUP IN 144A	5.5000%	25,000	25,985	24,880
PERFORMANCE FOOD GROUP IN 144A	6.8750%	50,000	50,000	51,740
PERKINELMER INC	2.2500%	105,000	104,700	92,805
PERKINELMER INC	1.9000%	190,000	188,330	171,682
PETSMART INC / PETSMART F 144A	4.7500%	40,000	41,531	38,656
PFIZER INC	1.7500%	70,000	69,779	62,961
PFIZER INC	4.3000%	30,000	30,538	33,056
PFIZER INC	7.2000%	40,000	53,588	58,614
PG&E CORP	5.0000%	60,000	60,000	57,996
PG&E CORP	5.2500%	245,000	245,623	237,626
PIEDMONT HEALTHCARE INC	2.0440%	4,000	4,000	3,506
PIEDMONT HEALTHCARE INC	2.8640%	3,000	3,000	2,448
PIEDMONT NATURAL GAS CO INC	4.1000%	85,000	94,041	86,002
PIEDMONT NATURAL GAS CO INC	3.3500%	20,000	19,698	17,821
PIKE CORP 144A	5.5000%	410,000	412,893	386,425
PINNACLE WEST CAPITAL CORP	1.3000%	700,000	699,956	654,804
PIONEER NATURAL RESOURCES CO	1.9000%	18,000	17,574	15,956
PLAINS ALL AMERICAN PIPELINE L	3.8500%	60,000	59,557	60,509
PNC BANK NA	3.8000%	250,000	250,629	254,134
POST HOLDINGS INC 144A	4.6250%	165,000	165,198	148,574
POST HOLDINGS INC 144A	5.5000%	220,000	224,122	211,680
POST HOLDINGS INC 144A	5.7500%	21,793	22,436	21,900
POST HOLDINGS INC 144A	5.6250%	35,000	36,543	34,355
POWDR CORP 144A	6.0000%	180,000	185,604	184,050
PPG INDUSTRIES INC	2.5500%	150,000	159,153	140,664
PPG INDUSTRIES INC	1.2000%	40,000	39,821	37,033
PPL ELECTRIC UTILITIES CORP	3.0000%	5,000	4,917	4,392
PRESIDENT AND FELLOWS OF HARVA	2.5170%	6,000	6,000	5,149
PRIME HEALTHCARE SERVICES 144A	7.2500%	800,000	845,391	819,992
PRIME SECURITY SERVICES B 144A	6.2500%	650,000	669,605	636,087
PRINCIPAL FINANCIAL GROUP INC	2.1250%	95,000	97,300	85,929
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500%	85,000	84,954	79,688
PROCTER & GAMBLE CO/THE	3.6000%	75,000	91,900	80,612
PROCTER & GAMBLE CO/THE	1.2000%	20,000	19,311	17,418
PROGRESSIVE CORP/THE	3.2000%	70,000	75,417	69,377
PROGRESSIVE CORP/THE	3.0000%	30,000	29,928	29,190
PROGRESSIVE CORP/THE	3.9500%	28,000	31,277	28,997
PROGRESSIVE CORP/THE	4.1250%	55,000	66,506	57,913
PROLOGIS LP	2.1250%	15,000	13,895	11,226
PROSPECT CAPITAL CORP	3.3640%	60,000	59,361	54,821
PROSPECT CAPITAL CORP	3.4370%	90,000	88,182	76,856
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	15,000	15,000	11,848
PUBLIC SERVICE CO OF COLORADO	2.7000%	15,000	14,389	12,707
PUBLIC SERVICE CO OF COLORADO	4.0500%	70,000	69,395	73,636
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	120,000	119,290	107,412
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	10,000	9,985	9,267
PUBLIC SERVICE ELECTRIC AND GA	3.8500%	40,000	45,421	41,044
PUBLIC SERVICE ENTERPRISE GROU	2.8750%	50,000	52,351	49,539
PUBLIC SERVICE ENTERPRISE GROU	2.4500%	150,000	149,732	136,203
PUBLIC STORAGE	2.2500%	115,000	114,970	105,132
PUBLIC STORAGE	2.3000%	280,000	280,709	258,774
PUBLIC STORAGE	3.0940%	205,000	201,031	205,055
PUBLIC STORAGE	3.3850%	135,000	137,646	136,298
PUBLIC STORAGE	1.5000%	25,000	24,965	23,412
PUGET ENERGY INC	2.3790%	10,000	10,000	9,143
PUGET SOUND ENERGY INC	4.2230%	20,000	20,001	20,822
PUGET SOUND ENERGY INC	2.8930%	10,000	10,000	8,530
QORVO INC 144A	1.7500%	295,000	281,629	281,392
QUANTA SERVICES INC	2.3500%	130,000	123,146	112,853
QUANTA SERVICES INC	3.0500%	140,000	139,291	115,173
QUANTA SERVICES INC	2.9000%	220,000	230,724	203,547
QUANTA SERVICES INC	0.9500%	35,000	34,985	33,183
QVC INC	4.7500%	220,000	212,478	210,650
QVC INC	4.3750%	175,000	175,003	159,665
RACKSPACE TECHNOLOGY GLOB 144A	5.3750%	120,000	120,000	104,118
RADIAN GROUP INC	6.6250%	85,000	84,992	89,412
RALI SERIES 2007-QH8 TRU QH8 A	1.0161%	163,014	231,326	158,152
RAYONIER LP	2.7500%	171,000	169,425	156,174
REALOGY GROUP LLC / REALO 144A	5.2500%	240,000	232,069	220,800
REALOGY GROUP LLC / REALO 144A	5.7500%	70,000	70,658	65,975
REALTY INCOME CORP	4.6250%	200,000	222,880	209,288
REALTY INCOME CORP	3.8750%	35,000	36,568	35,549
REGENERON PHARMACEUTICALS INC	1.7500%	410,000	365,914	355,788
REGENERON PHARMACEUTICALS INC	2.8000%	165,000	131,226	131,841
REINSURANCE GROUP OF AMERICA I	3.1500%	300,000	298,673	288,961

	Coupon	Units	Cost	Market Value
RELIANCE STEEL & ALUMINUM CO	1.3000%	25,000	24,948	23,366
RELIANCE STEEL & ALUMINUM CO	2.1500%	270,000	268,182	242,027
RENEWABLE ENERGY GROUP IN 144A	5.8750%	55,000	56,864	59,077
REPUBLIC SERVICES INC	2.3750%	265,000	264,469	237,910
REPUBLIC SERVICES INC	0.8750%	60,000	59,955	55,188
RHP HOTEL PROPERTIES LP / RHP	4.7500%	295,000	296,040	283,876
RIO OIL FINANCE TRUST SER 144A	9.2500%	153,141	157,833	160,032
ROCHE HOLDINGS INC 144A	2.3140%	1,200,000	1,200,000	1,164,679
ROCKCLIFF ENERGY II LLC 144A	5.5000%	165,000	165,726	165,153
ROCKEFELLER FOUNDATION/THE	2.4920%	5,000	5,000	4,174
ROCKET SOFTWARE INC 144A	6.5000%	200,000	199,729	181,500
ROCKWELL AUTOMATION INC	2.8000%	10,000	9,910	8,062
S&P GLOBAL INC	2.3000%	330,000	285,484	249,502
S&P GLOBAL INC 144A	3.7000%	25,000	25,039	25,348
S&P GLOBAL INC 144A	4.7500%	160,000	180,318	171,895
S&P GLOBAL INC 144A	2.7000%	70,000	68,961	67,852
S&P GLOBAL INC 144A	2.4500%	180,000	178,697	175,133
SABINE PASS LIQUEFACTION LLC	4.5000%	800,000	875,250	836,614
SABINE PASS LIQUEFACTION LLC	5.6250%	200,000	203,797	211,460
SABRA HEALTH CARE LP	3.2000%	200,000	197,983	178,479
SABRE GLBL INC 144A	7.3750%	150,000	150,002	156,635
SALESFORCE INC	3.0500%	15,000	14,952	13,158
SALESFORCE INC	2.9000%	30,000	29,916	26,637
SALESFORCE INC	2.7000%	25,000	24,867	22,125
SALESFORCE INC	1.9500%	10,000	9,974	9,149
SAN DIEGO GAS & ELECTRIC CO	3.0000%	400,000	398,874	387,432
SAN DIEGO GAS & ELECTRIC CO	4.1000%	10,000	9,990	10,348
SAN DIEGO GAS & ELECTRIC CO	2.9500%	25,000	24,845	21,961
SANTANDER DRIVE AUTO RECEI 4 C	1.0100%	140,000	140,078	138,411
SANTANDER HOLDINGS USA INC	4.5000%	240,000	238,731	245,298
SANTANDER HOLDINGS USA INC	3.4000%	310,000	307,375	311,867
SANTANDER HOLDINGS USA INC	3.4500%	50,000	49,936	49,639
SASOL FINANCING USA LLC	4.3750%	267,000	267,617	254,985
SBA COMMUNICATIONS CORP	3.1250%	300,000	300,002	272,886
SBA TOWER TRUST 144A	2.3280%	600,000	617,023	568,461
SBA TOWER TRUST 144A	2.8360%	300,000	311,773	295,114
SCIL IV LLC / SCIL USA HO 144A	5.3750%	310,000	312,576	285,200
SCOTTS MIRACLE-GRO CO/THE	4.3750%	170,000	170,007	150,551
SCRIPPS ESCROW II INC 144A	5.3750%	205,000	207,009	196,288
SEALED AIR CORP 144A	1.5730%	300,000	288,437	273,296
SEATTLE CHILDREN'S HOSPITAL	2.7190%	10,000	10,000	8,285
SEAWORLD PARKS & ENTERTAI 144A	5.2500%	255,000	255,015	243,204
SEG HOLDING LLC / SEG FIN 144A	5.6250%	300,000	314,854	300,000
SEMPRA ENERGY	3.4000%	90,000	84,660	89,699
SEMPRA ENERGY	3.2500%	500,000	539,709	492,864
SEMPRA ENERGY	3.3000%	70,000	69,877	70,111
SEMPRA ENERGY	3.7000%	720,000	717,315	723,485
SERVICENOW INC	1.4000%	356,000	346,759	302,556
SHEA HOMES LP / SHEA HOME 144A	4.7500%	175,000	177,882	164,223
SHERWIN-WILLIAMS CO/THE	2.2000%	75,000	66,170	66,515
SHERWIN-WILLIAMS CO/THE	4.5000%	10,000	11,263	10,591
SHERWIN-WILLIAMS CO/THE	3.4500%	135,000	144,148	136,153
SHERWIN-WILLIAMS CO/THE	2.9000%	50,000	41,131	40,978
SHERWIN-WILLIAMS CO/THE	2.9500%	93,000	93,025	89,676
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	75,000	75,000	70,313
SIMON PROPERTY GROUP LP	1.3750%	70,000	69,919	64,367
SIMON PROPERTY GROUP LP	3.5000%	65,000	68,158	65,574
SIMON PROPERTY GROUP LP	2.6500%	120,000	119,659	110,858
SIRIUS XM RADIO INC 144A	5.5000%	55,000	55,007	55,825
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	30,000	30,505	29,963
SIX FLAGS ENTERTAINMENT C 144A	4.8750%	230,000	223,974	230,000
SKYWORKS SOLUTIONS INC	1.8000%	25,000	24,991	23,219
SKYWORKS SOLUTIONS INC	3.0000%	25,000	24,910	22,256
SKYWORKS SOLUTIONS INC	0.9000%	70,000	69,988	68,437
SL GREEN REALTY CORP	4.5000%	200,000	200,305	201,186
SLM STUDENT LOAN TRUST 20 REGS	0.0480%	82,823	91,337	89,528
SLM STUDENT LOAN TRUST 200 9 A	1.7577%	77,185	77,112	77,319
SNAP-ON INC	3.1000%	30,000	30,556	27,509
SNAP-ON INC	3.2500%	55,000	57,013	55,581
SOFI CONSUMER LOAN PR 1 A 144A	2.0200%	7,394	7,393	7,397
SOUNDVIEW HOME LOAN T OPT4 2A4	0.9166%	1,032,831	949,243	1,006,603
SOUNDVIEW HOME LOAN TRU WF2 M2	0.8616%	400,000	380,709	389,437
SOUTHERN CALIFORNIA EDISON CO	0.7000%	900,000	900,000	876,642
SOUTHERN CALIFORNIA EDISON CO	4.0000%	25,000	25,940	24,021
SOUTHERN CALIFORNIA EDISON CO	2.7500%	200,000	199,930	185,621
SOUTHERN CALIFORNIA EDISON CO	3.6000%	40,000	34,787	36,223
SOUTHERN CALIFORNIA EDISON CO	3.4500%	110,000	109,633	98,829
SOUTHERN CALIFORNIA EDISON CO	3.6500%	210,000	230,003	194,392
SOUTHERN CALIFORNIA EDISON CO	5.5000%	40,000	42,398	44,981
SOUTHERN CALIFORNIA EDISON CO	4.1250%	20,000	18,999	19,676
SOUTHERN CALIFORNIA EDISON CO	2.9500%	15,000	13,983	12,255
SOUTHERN CALIFORNIA EDISON CO	6.0500%	400,000	513,190	471,794
SOUTHERN CALIFORNIA GAS CO	4.3000%	10,000	11,765	10,722
SOUTHERN CALIFORNIA GAS CO	2.5500%	50,000	49,909	47,205
SOUTHERN CO GAS CAPITAL CORP	3.2500%	70,000	67,267	69,633

	Coupon	Units	Cost	Market Value
SOUTHERN CO GAS CAPITAL CORP	3.1500%	10,000	9,917	8,476
SOUTHERN CO GAS CAPITAL CORP	4.4000%	100,000	95,564	100,591
SOUTHERN CO/THE	2.9500%	179,000	177,195	179,939
SOUTHERN COPPER CORP	5.8750%	22,000	31,360	26,895
SOUTHERN COPPER CORP	6.7500%	10,000	14,611	12,765
SOUTHERN COPPER CORP	3.8750%	73,000	78,725	74,103
SOUTHERN POWER CO	0.9000%	49,000	48,909	44,888
SOUTHERN POWER CO	5.1500%	40,000	39,782	42,453
SOUTHWEST GAS CORP	4.0500%	25,000	24,907	24,931
SOUTHWEST GAS CORP	3.1800%	10,000	9,998	8,171
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	30,000	29,997	28,200
SOUTHWESTERN ENERGY CO	5.9500%	14,000	12,916	14,636
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,403	49,489
SOUTHWESTERN PUBLIC SERVICE CO	3.1500%	10,000	10,821	8,953
SPECTRUM BRANDS INC 144A	5.0000%	200,000	201,504	188,144
SPECTRUM BRANDS INC 144A	5.5000%	100,000	100,002	96,000
SPIRIT AEROSYSTEMS INC	3.9500%	300,000	303,985	296,046
SPIRIT AEROSYSTEMS INC 144A	7.5000%	300,000	312,491	310,817
SPIRIT AIRLINES PASS THROUGH T	3.3750%	265,961	256,899	248,432
SPRINT CORP	7.6250%	100,000	114,307	109,000
SPRINT CORP	7.8750%	1,100,000	1,167,236	1,168,750
SRS DISTRIBUTION 6/21 COV-LITE	0.0000%	155,000	153,838	152,934
SS&C TECHNOLOGIES INC 144A	5.5000%	215,000	220,788	216,616
STANDARD INDUSTRIES 8/21 COV-L	0.0000%	108,843	107,754	108,516
STANDARD INDUSTRIES INC/N 144A	4.7500%	400,000	354,605	382,500
STERIGENICS-NORDION/SOTERA 1/2	0.0000%	180,000	180,000	177,449
STEVENS HOLDING CO INC 144A	6.1250%	150,000	154,730	154,910
STRYKER CORP	2.9000%	200,000	200,420	173,589
SUBURBAN PROPANE PARTNERS 144A	5.0000%	375,000	377,160	351,563
SUMMIT MATERIALS LLC / SU 144A	5.2500%	155,000	154,994	153,063
SUN COMMUNITIES OPERATING LP	2.3000%	125,000	124,803	113,247
SUTTER HEALTH	3.3610%	7,000	7,000	6,242
SVB FINANCIAL GROUP	1.8000%	342,000	340,772	307,421
SVB FINANCIAL GROUP	2.1000%	170,000	169,694	154,935
SYLVAMO 8/21 TLB	0.0000%	113,889	114,197	111,042
SYNCHRONY FINANCIAL	5.1500%	600,000	673,001	628,567
SYSCO CORP	3.7500%	50,000	49,316	50,753
SYSCO CORP	2.4000%	200,000	198,131	185,985
TAMPA ELECTRIC CO	4.3000%	20,000	19,164	21,229
TAPESTRY INC	4.1250%	3,000	3,168	3,031
TARGA RESOURCES CORP	4.9500%	40,000	39,733	40,753
TARGA RESOURCES CORP	4.2000%	40,000	39,926	40,365
TARGA RESOURCES PARTNERS LP /	5.0000%	91,000	93,314	92,226
TARGA RESOURCES PARTNERS LP /	4.0000%	190,000	188,440	182,777
TARGA RESOURCES PARTNERS LP /	5.8750%	205,000	208,241	211,417
TARGA RESOURCES PARTNERS LP /	6.5000%	115,000	120,936	120,995
TARGA RESOURCES PARTNERS LP /	4.8750%	298,000	306,993	300,980
TD SYNEX CORP 144A	1.7500%	1,080,000	1,076,016	989,143
TD SYNEX CORP 144A	1.2500%	434,000	427,305	412,327
TD SYNEX CORP 144A	2.6500%	160,000	158,654	137,399
TENET HEALTHCARE CORP 144A	6.2500%	785,000	807,614	805,877
TENET HEALTHCARE CORP 144A	6.1250%	110,000	115,491	111,788
TENNESSEE GAS PIPELINE CO LLC	7.0000%	600,000	727,557	705,360
TEXAS HEALTH RESOURCES	2.3280%	5,000	5,000	3,800
TEXAS INSTRUMENTS INC	4.1500%	16,000	20,517	17,768
TEXAS INSTRUMENTS INC	2.7000%	65,000	64,557	57,717
THERMO FISHER SCIENTIFIC INC	4.1000%	5,000	6,166	5,356
TIME WARNER CABLE LLC	4.5000%	210,000	179,844	194,233
TIME WARNER ENTERTAINMENT CO L	8.3750%	305,000	315,485	321,112
T-MOBILE USA INC	3.5000%	325,000	334,508	327,151
T-MOBILE USA INC	4.3750%	50,000	55,687	50,212
T-MOBILE USA INC	2.5500%	900,000	898,470	816,121
T-MOBILE USA INC	1.5000%	10,000	9,990	9,327
TMS INTERNATIONAL CORP/DE 144A	6.2500%	290,000	296,221	275,500
TOLEDO EDISON CO/THE	6.1500%	30,000	35,101	36,554
TOWD POINT MORTGA HY3 A1A 144A	1.4566%	839,606	891,564	838,086
TOWD POINT MORTGAG HY2 A1 144A	1.4566%	371,989	374,779	371,989
TOWD POINT MORTGAGE 2 A1 144A	2.7500%	28,644	28,044	28,661
TOWD POINT MORTGAGE 3 A1 144A	2.7500%	73,623	71,774	73,686
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	815,604	839,216	809,698
TOWD POINT MORTGAGE 5 A1 144A	1.0566%	76,608	66,364	76,322
TOYOTA MOTOR CREDIT CORP	2.5000%	135,000	134,917	134,995
TOYOTA MOTOR CREDIT CORP	0.8000%	150,000	149,217	138,764
TRIMBLE INC	4.1500%	70,000	70,105	70,972
TRIMBLE INC	4.9000%	175,000	193,070	181,244
TRINITY HEALTH CORP	3.4340%	5,000	5,000	4,711
TRINITY HEALTH CORP	2.6320%	3,000	3,000	2,486
TRONOX INC 144A	4.6250%	410,000	411,773	383,863
TRUIST BANK	2.1500%	250,000	249,767	246,014
TRUSTEES OF PRINCETON UNIVERSI	2.5160%	16,000	16,000	13,498
TUCSON ELECTRIC POWER CO	3.2500%	15,000	14,875	13,305
TUCSON ELECTRIC POWER CO	1.5000%	25,000	24,915	21,388
TUTOR PERINI CORP 144A	6.8750%	219,000	210,630	208,287
TWITTER INC 144A	5.0000%	155,000	154,195	154,225
UBER TECHNOLOGIES INC 144A	6.2500%	55,000	55,024	56,867

	Coupon	Units	Cost	Market Value
UBER TECHNOLOGIES INC 144A	8.0000%	120,000	119,441	127,524
UBER TECHNOLOGIES INC 144A	7.5000%	380,000	395,270	400,854
UDR INC	3.2000%	35,000	35,783	33,993
UDR INC	3.0000%	125,000	132,312	118,623
UNION ELECTRIC CO	2.9500%	20,000	19,983	19,572
UNION PACIFIC CORP	3.5000%	50,000	47,246	48,923
UNION PACIFIC CORP	3.5500%	20,000	19,945	19,722
UNION PACIFIC CORP	4.1000%	50,000	51,948	51,761
UNION PACIFIC CORP	2.9500%	5,000	4,999	4,425
UNION PACIFIC CORP	3.8390%	40,000	43,004	40,139
UNION PACIFIC CORP	3.7990%	10,000	9,603	9,910
UNION PACIFIC RAILROAD CO 2014	3.2270%	94,900	97,106	94,694
UNITED AIRLINES 2014-1 CLASS A	4.0000%	128,502	115,799	128,969
UNITED AIRLINES 2016-2 CLASS A	2.8750%	551,987	561,476	523,109
UNITED AIRLINES 2020-1 CLASS A	5.8750%	525,043	552,990	543,464
UNITED AIRLINES INC 144A	4.3750%	500,000	499,996	491,838
UNITED PARCEL SERVICE INC	5.3000%	100,000	140,080	130,757
UNITED PARCEL SERVICE INC	0.8386%	140,000	139,922	139,988
UNITED RENTALS NORTH AMERICA I	3.8750%	75,000	77,288	74,269
UNITEDHEALTH GROUP INC	3.1000%	50,000	54,123	50,459
UNITEDHEALTH GROUP INC	3.5000%	25,000	25,101	24,799
UNITEDHEALTH GROUP INC	3.1250%	100,000	112,278	88,929
UNITEDHEALTH GROUP INC	3.8750%	220,000	241,853	229,184
UNITEDHEALTH GROUP INC	4.2500%	60,000	59,558	64,911
UNITEDHEALTH GROUP INC	4.2000%	30,000	29,822	32,414
UNITEDHEALTH GROUP INC	4.3750%	100,000	108,685	108,804
UNITEDHEALTH GROUP INC	2.3000%	55,000	54,995	51,654
UNITEDHEALTH GROUP INC	6.5000%	115,000	142,887	151,441
UNITEDHEALTH GROUP INC	3.3500%	55,000	55,022	55,327
UNIVAR SOLUTIONS USA INC/ 144A	5.1250%	125,000	125,599	124,881
UNIVERSITY OF CHICAGO/THE	2.5470%	9,000	9,000	7,519
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	20,000	20,000	17,702
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	10,000	10,000	8,877
UNIVISION COMMUNICATIONS 144A	6.6250%	445,000	465,316	466,138
UNIVISION COMMUNICATIONS 144A	9.5000%	95,000	97,755	99,750
UNUM GROUP	4.1250%	70,000	72,060	61,114
UPSTART SECURITIZATIO 1 A 144A	2.3220%	9,439	9,527	9,441
US AIRWAYS 2012-1 CLASS A PASS	5.9000%	77,430	80,502	80,003
US AIRWAYS 2013-1 CLASS A PASS	3.9500%	203,844	211,586	194,691
USA COMPRESSION PARTNERS LP /	6.8750%	245,000	248,305	246,508
UTAH ACQUISITION SUB INC	3.9500%	125,000	120,772	124,042
VALERO ENERGY CORP	4.0000%	30,000	29,479	28,194
VENTAS REALTY LP	4.1250%	300,000	298,583	306,841
VENTURE GLOBAL CALCASIEU 144A	3.8750%	750,000	731,732	717,982
VENTURE GLOBAL CALCASIEU 144A	4.1250%	70,000	70,000	68,681
VERISIGN INC	5.2500%	76,000	83,269	79,794
VERISIGN INC	4.7500%	71,000	73,110	72,537
VERISIGN INC	2.7000%	75,000	74,800	67,875
VERISK ANALYTICS INC	5.5000%	40,000	49,576	46,482
VERIZON COMMUNICATIONS INC	3.0000%	60,000	59,484	48,928
VERIZON COMMUNICATIONS INC	2.8750%	20,000	19,948	16,710
VERIZON COMMUNICATIONS INC	3.4000%	25,000	23,147	23,435
VERIZON COMMUNICATIONS INC	3.7000%	5,000	4,950	4,631
VERIZON COMMUNICATIONS INC	4.7500%	30,000	29,165	32,992
VERIZON COMMUNICATIONS INC	3.5500%	25,000	24,781	23,492
VERIZON COMMUNICATIONS INC	2.6500%	20,000	19,981	17,013
VERIZON COMMUNICATIONS INC	4.1250%	118,000	137,833	121,166
VERIZON COMMUNICATIONS INC	4.4000%	20,000	19,385	21,279
VERIZON COMMUNICATIONS INC	2.5500%	500,000	498,142	464,525
VERIZON COMMUNICATIONS INC	0.8750%	175,000	193,330	179,142
VERIZON COMMUNICATIONS INC	2.8500%	40,000	39,906	35,210
VERIZON COMMUNICATIONS INC	4.8620%	85,000	83,628	97,529
VERIZON COMMUNICATIONS INC	1.6064%	309,000	300,084	312,933
VERTIV GROUP CORP 144A	4.1250%	165,000	165,007	150,581
VIATRIS INC	4.0000%	50,000	44,487	42,004
VIRGINIA ELECTRIC AND POWER CO	2.8750%	25,000	24,991	24,300
VIRGINIA ELECTRIC AND POWER CO	3.3000%	10,000	11,047	9,375
VIRGINIA ELECTRIC AND POWER CO	6.0000%	80,000	93,722	97,807
VIRGINIA ELECTRIC AND POWER CO	8.8750%	50,000	81,108	78,634
VIRGINIA ELECTRIC AND POWER CO	2.4500%	25,000	22,728	19,991
VIRGINIA ELECTRIC AND POWER CO	4.6000%	125,000	156,948	140,589
VISA INC	2.0000%	19,000	18,805	14,724
VISA INC	3.6500%	70,000	85,293	72,287
VISA INC	2.1500%	60,000	59,755	60,184
VISTRA OPERATIONS CO LLC 144A	5.0000%	445,000	455,680	437,795
VM CONSOLIDATED INC 144A	5.5000%	250,000	250,010	234,668
VMWARE INC	2.2000%	800,000	798,535	704,346
VMWARE INC	4.5000%	35,000	38,268	36,053
VMWARE INC	3.9000%	410,000	381,443	415,299
VMWARE INC	4.6500%	300,000	323,641	314,342
VMWARE INC	4.7000%	200,000	231,478	211,519
VOLKSWAGEN GROUP OF AMERI 144A	2.7000%	525,000	530,772	527,128
VOLKSWAGEN GROUP OF AMERI 144A	3.3500%	200,000	199,865	199,372
W R BERKLEY CORP	3.5500%	25,000	25,569	22,360
WAKEMED	3.2860%	6,000	6,000	5,262

	Coupon	Units	Cost	Market Value
WALMART INC	1.8000%	70,000	69,764	63,678
WALMART INC	2.6500%	50,000	49,818	44,447
WALT DISNEY CO/THE	2.7500%	40,000	34,729	34,035
WALT DISNEY CO/THE	2.6500%	800,000	799,567	763,956
WASH MULTIFAMILY ACQUISIT 144A	5.7500%	355,000	365,751	355,888
WASHINGTON GAS LIGHT CO	3.6500%	10,000	11,212	9,615
WASHINGTON MUTUAL MORTG OC1 A1	0.6966%	26,211	22,812	26,592
WATCO COS LLC / WATCO FIN 144A	6.5000%	455,000	454,996	447,342
WEEKLEY HOMES LLC / WEEKL 144A	4.8750%	120,000	111,939	110,599
WELLS FARGO & CO	3.7500%	1,050,000	1,049,334	1,069,177
WELLS FARGO & CO	2.5720%	50,000	50,326	46,451
WELLS FARGO & CO	3.5500%	500,000	492,428	506,471
WELLS FARGO & CO	5.6060%	30,000	32,356	35,708
WELLS FARGO & CO	2.4060%	200,000	205,168	195,786
WELLS FARGO & CO	5.0130%	90,000	122,603	106,809
WELLS FARGO & CO	0.8050%	255,000	254,963	243,436
WELLS FARGO & CO	2.3930%	175,000	176,139	165,480
WELLS FARGO & CO	3.5840%	140,000	139,863	139,772
WELLS FARGO & CO	3.5260%	125,000	125,000	124,749
WELLS FARGO & CO REGS	2.0000%	100,000	111,750	113,649
WELLS FARGO & CO REGS	0.5000%	200,000	214,366	221,045
WELLS FARGO & CO REGS	2.1250%	220,000	290,849	289,746
WELLS FARGO BANK NA	6.1800%	60,000	74,120	70,262
WELLTOWER INC	4.2500%	140,000	139,030	145,151
WELLTOWER INC	3.8500%	75,000	74,961	75,524
WESTERN DIGITAL CORP	4.7500%	400,000	420,561	406,264
WESTERN MIDSTREAM OPERATING LP	5.5000%	30,000	30,076	29,625
WESTERN MIDSTREAM OPERATING LP	5.3000%	190,000	161,056	188,100
WESTINGHOUSE AIR BRAKE TECHNOL	3.2000%	170,000	172,484	165,960
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	200,000	185,747	195,754
WESTLAKE AUTOMOBIL 2A A2A 144A	0.3200%	102,697	102,689	101,831
WESTLAKE AUTOMOBILE 2A B 144A	0.6200%	75,000	74,995	72,827
WESTLAKE AUTOMOBILE 2A C 144A	2.8400%	88,092	89,508	88,200
WESTLAKE AUTOMOBILE 3A A2 144A	0.5600%	53,670	53,752	53,542
WEYERHAEUSER CO	4.0000%	1,165,000	1,165,460	1,197,256
WEYERHAEUSER CO	7.3750%	192,000	233,439	244,766
WHEELS SPV 2 LLC 1A A 144A	0.7286%	367,528	367,528	365,684
WILLIAMS COS INC/THE	3.7500%	30,000	32,149	30,328
WILLIAMS COS INC/THE	3.5000%	280,000	293,622	264,921
WILLIAMS COS INC/THE	2.6000%	45,000	45,418	41,436
WILLIAMS COS INC/THE	5.1000%	69,000	77,785	74,763
WILLIAMS COS INC/THE	4.5500%	150,000	153,079	154,086
WILLIAMS COS INC/THE	5.8000%	20,000	24,727	22,826
WILLIAMS SCOTSMAN INTERNA 144A	4.6250%	125,000	124,998	121,875
WILLIS NORTH AMERICA INC	2.9500%	65,000	66,592	61,040
WINDSTREAM ESCROW LLC / W 144A	7.7500%	110,000	110,014	112,044
WISCONSIN POWER AND LIGHT CO	3.0000%	50,000	49,892	48,608
WISCONSIN PUBLIC SERVICE CORP	3.3000%	20,000	21,696	18,033
WORKDAY INC	3.8000%	55,000	54,891	54,895
WORKDAY INC	3.5000%	200,000	200,258	199,948
WORKDAY INC	3.7000%	10,000	9,999	10,022
WP CAREY INC	4.0000%	470,000	463,960	479,999
WP CAREY INC	4.2500%	220,000	216,984	227,023
WR GRACE 9/21 COV-LITE TLB	0.0000%	140,000	140,781	138,600
WR GRACE HOLDINGS LLC 144A	5.6250%	140,000	140,009	130,914
WR GRACE HOLDINGS LLC 144A	4.8750%	120,000	129,567	117,414
WRKCO INC	4.6500%	1,220,000	1,232,775	1,269,613
XCEL ENERGY INC	3.5000%	35,000	38,485	32,482
XEROX HOLDINGS CORP 144A	5.0000%	385,000	386,027	389,331
XEROX HOLDINGS CORP 144A	5.5000%	40,000	40,958	39,010
YALE UNIVERSITY	2.4020%	3,000	3,000	2,491
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	6,000	6,000	4,694
ZOETIS INC	4.4500%	85,000	90,920	95,094
ZOETIS INC	4.5000%	160,000	162,310	166,962
ZOETIS INC	3.9000%	90,000	93,280	92,380
ZOETIS INC	4.7000%	100,000	118,185	111,579
Total of Domestic Corporate & Other Bonds			280,220,508	269,365,635

Positive Social Purpose Investments

4.50%

CDT-BREW HOUSE APTS (AHF)	4.9500%	1,697,228	1,689,855	1,860,804
CDT-CEDARBROOK APTS (AHF)	5.0400%	1,430,936	1,425,893	1,559,935
CDT-HOMES OF RENAISSANCE (AHF)	4.7700%	939,702	927,610	995,901
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700%	1,256,908	1,236,215	1,367,337
CDT-MADISON HEIGHTS I (AHF)	4.9500%	1,195,693	1,190,769	1,306,876
CDT-RETREAT AT MILLS CRK (AHA)	4.9500%	1,453,961	1,450,684	1,553,148
CDT-STRONG HOUSING (AHF)	4.7700%	1,387,772	1,364,582	1,522,674
CIN-21ST ST SENIOR (AHA)	6.0300%	1,018,149	1,079,650	1,035,755
CIN-AVENUES APARTMENTS (AHA)	6.6000%	70,986	75,786	71,553
CIN-CITY CENTER APTS (AHF)	4.0700%	1,480,280	1,480,280	1,430,050
CIN-MILDRED HOUSING (AHA)	5.9800%	123,361	127,028	123,826
CIN-SWIFT LANE (AHF)	5.1600%	2,379,933	2,379,933	2,481,404
CIN-WALDRON MANOR APTS (AHF)	6.1600%	130,927	138,941	136,147
CPC-ADAM CLAYTON POWELL (AHF)	4.2700%	756,365	720,194	775,550

	Coupon	Units	Cost	Market Value
CPC-CAMBRAY COURT (AHA)	4.5000%	936,047	900,959	964,991
CPCDOMINIC HOLLOW APARTMENTS	4.6300%	3,900,000	3,900,000	3,791,306
CPC-HUNTLEY BUILDING (AHF)	4.7300%	1,394,722	1,371,219	1,443,665
CPC-POLLOCK GARDENS (AHF)	4.4500%	3,068,782	3,024,333	3,175,986
CPC-WEST END HEIGHTS (AHS)	4.3700%	1,845,486	1,845,486	1,820,078
CRF-BUNCE GREEN (AHF)	6.5500%	595,837	638,965	611,852
CRF-GLENWOOD PLACE (AHF)	6.5500%	1,344,672	1,441,647	1,371,676
CRF-WEATHERSTONE SPRING (AHA)	6.5500%	515,871	554,012	527,481
NHHFA - VILLAGE STREET (AHF)	4.4700%	3,078,000	3,078,000	2,972,354
Total of Positive Social Purpose Investments			32,042,041	32,900,349

Total of Domestic Fixed Income Securities

452,022,043

434,101,952

International Securities

31.13%

International Fixed Income Securities

ANGOLA

ANGOLAN GOVERNMENT INTERN 144A	8.0000%	350,000	326,478	351,267
ANGOLAN GOVERNMENT INTERN REGS	8.0000%	400,000	214,752	401,448
ANGOLAN GOVERNMENT INTERN REGS	9.5000%	200,000	183,070	218,688
ANGOLAN GOVERNMENT INTERN REGS	8.2500%	400,000	406,150	407,000

ARGENTINA

ARGENTINA TREASURY BOND BONCER	1.4500%	3,253,000	53,760	57,828
ARGENTINE REPUBLIC GOVERNMENT	1.0000%	233,668	174,279	79,343
ARGENTINE REPUBLIC GOVERNMENT	0.5000%	2,966,321	1,543,562	991,434
ARGENTINE REPUBLIC GOVERNMENT	2.5000%	2,340,000	1,002,390	824,049
ARGENTINE REPUBLIC GOVERNMENT	1.5000%	120,000	68,810	39,035
ARGENTINE REPUBLIC GOVERNMENT	1.1250%	2,589,602	1,490,659	787,388
PROVINCIA DE BUENOS AIRES 144A	42.0333%	2,670,000	27,339	25,777
YPF SA REGS	8.5000%	90,000	84,563	76,995

AUSTRALIA

AUSTRALIA GOVERNMENT BOND REGS	1.0000%	650,000	467,226	412,952
AUSTRALIA GOVERNMENT BOND REGS	3.0000%	244,000	205,862	175,354
AUSTRALIA GOVERNMENT BOND REGS	0.2500%	1,548,000	1,099,706	1,086,484
AUSTRALIA GOVERNMENT BOND REGS	0.5000%	194,000	138,764	132,933
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	85,000	66,403	59,942
AUSTRALIA GOVERNMENT BOND REGS	2.2500%	270,000	208,703	197,563
AUSTRALIA GOVERNMENT BOND REGS	3.2500%	218,000	154,973	168,047
AUSTRALIA GOVERNMENT BOND REGS	4.2500%	320,000	287,055	256,173
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.3750%	358,000	195	-14,772
CCP_IRS_P AUD-BBR-BBSW 6M CME	2.0313%	120,000	258	-8,694
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.8438%	552,000	935	-22,957
CCP_IRS_R AUD-BBR-BBSW 6M CME	0.0100%	280,000	346	7,050
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.0100%	-1,030,000	0	0
CCP_IRS_R AUD-BBR-BBSW 6M CME	2.4375%	-280,000	0	0
SANTOS FINANCE LTD 144A	3.6490%	400,000	400,641	373,769
SYDNEY AIRPORT FINANCE CO 144A	3.9000%	300,000	299,609	303,651
WESTPAC BANKING CORP	2.0000%	800,000	799,963	800,622
WOODSIDE FINANCE LTD 144A	4.5000%	500,000	502,064	515,251
WOODSIDE FINANCE LTD 144A	3.7000%	410,000	388,465	402,668

AUSTRIA

REPUBLIC OF AUSTRIA GOVER 144A	0.0000%	423,000	510,522	453,412
REPUBLIC OF AUSTRIA GOVER 144A	0.2500%	131,000	148,462	128,315
REPUBLIC OF AUSTRIA GOVER 144A	0.7500%	83,000	105,369	82,871
REPUBLIC OF AUSTRIA GOVER 144A	2.4000%	54,000	73,406	69,671
REPUBLIC OF AUSTRIA GOVER 144A	2.1000%	10,000	13,157	13,433
REPUBLIC OF AUSTRIA GOVER 144A	0.8500%	87,000	95,341	61,837
SUZANO AUSTRIA GMBH	3.7500%	145,000	132,891	136,518

BELARUS

REPUBLIC OF BELARUS INTER REGS	5.8750%	400,000	387,000	48,000
REPUBLIC OF BELARUS INTER REGS	6.8750%	400,000	402,140	60,000

BELGIUM

KINGDOM OF BELGIUM GOVERN 144A	0.0000%	170,000	186,531	183,187
KINGDOM OF BELGIUM GOVERN 144A	1.0000%	115,000	148,285	130,852
KINGDOM OF BELGIUM GOVERN 144A	5.0000%	40,000	65,773	65,196
KINGDOM OF BELGIUM GOVERN 144A	4.2500%	87,000	145,786	143,451
KINGDOM OF BELGIUM GOVERN 144A	1.4000%	115,000	130,015	123,346
KINGDOM OF BELGIUM GOVERN 144A	0.3500%	255,000	288,737	265,339

BERMUDA

AIRCASTLE LTD	4.2500%	15,000	15,073	14,757
AIRCASTLE LTD 144A	2.8500%	25,000	24,632	22,458
ARCH CAPITAL GROUP LTD	3.6350%	100,000	100,212	91,604
ATHENE HOLDING LTD	3.4500%	46,000	45,991	38,841
ATHENE HOLDING LTD	3.9500%	25,000	26,107	22,810
BACARDI LTD 144A	2.7500%	100,000	91,384	96,377
ENSTAR GROUP LTD	3.1000%	165,000	163,458	147,575
GEOPARK LTD REGS	6.5000%	400,000	409,606	410,204
NABORS INDUSTRIES LTD 144A	7.2500%	245,000	241,152	245,000
NABORS INDUSTRIES LTD 144A	7.5000%	70,000	67,939	68,250
RENAISSANCERE HOLDINGS LTD	3.6000%	200,000	197,946	198,512
VIKING CRUISES LTD 144A	13.0000%	200,000	222,046	222,292

BRAZIL

	Coupon	Units	Cost	Market Value
BANCO BTG PACTUAL SA/CAYM 144A	4.5000%	800,000	810,921	794,008
BANCO DO BRASIL SA/CAYMAN 144A	4.6250%	200,000	206,093	203,440
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	1,257,000	182,312	185,925
BRAZIL NOTAS DO TESOURO NACION	10.0000%	7,366,000	1,362,814	1,498,919
BRAZIL NOTAS DO TESOURO NACION	6.0000%	3,018,000	2,182,048	2,516,176
ITAU UNIBANCO HOLDING SA/ 144A	3.2500%	600,000	604,577	595,920
BRITISH VIRGIN ISLANDS				
CONTEMPORARY RUIDING DEVE REGS	2.6250%	600,000	604,647	527,938
HUARONG FINANCE 2017 CO L REGS	4.9500%	200,000	187,044	187,000
HUARONG FINANCE II CO LTD REGS	5.5000%	200,000	173,014	202,000
NEW METRO GLOBAL LTD REGS	4.5000%	600,000	591,448	360,000
NEW METRO GLOBAL LTD REGS	6.8000%	300,000	308,106	171,000
SHANGHAI PORT GROUP BVI D REGS	3.3750%	200,000	214,195	196,618
SINOPEC GROUP OVERSEAS DE REGS	2.9500%	200,000	202,775	191,587
STATE GRID OVERSEAS INVES REGS	2.1250%	400,000	520,094	433,008
CAMEROON				
REPUBLIC OF CAMEROON INTE 144A	5.9500%	100,000	118,005	97,791
REPUBLIC OF CAMEROON INTE REGS	9.5000%	200,000	214,653	210,000
CANADA				
AIR CANADA	4.6250%	300,000	238,711	225,471
AIR CANADA 2013-1 CLASS A 144A	4.1250%	247,378	230,230	240,267
BANK OF MONTREAL	2.6500%	35,000	34,928	33,848
BANK OF MONTREAL	1.8500%	110,000	109,948	105,711
BANK OF NOVA SCOTIA/THE	1.3000%	35,000	34,998	32,185
BANK OF NOVA SCOTIA/THE	1.3500%	130,000	129,915	120,562
BANK OF NOVA SCOTIA/THE	1.0500%	110,000	109,899	100,907
BAUSCH HEALTH COS INC 144A	6.1250%	820,000	824,607	826,103
BAUSCH HEALTH COS INC 144A	4.8750%	245,000	246,830	234,588
BELL TELEPHONE CO OF CANADA OR	3.6500%	35,000	34,701	33,455
BOMBARDIER INC 144A	7.1250%	185,000	185,500	181,300
BOMBARDIER INC 144A	6.0000%	40,000	40,000	37,490
BOMBARDIER INC 144A	7.5000%	305,000	305,681	306,556
BROOKFIELD FINANCE INC	3.5000%	95,000	98,953	84,477
BROOKFIELD FINANCE INC	4.8500%	200,000	199,766	213,178
BROOKFIELD FINANCE INC	4.3500%	900,000	1,034,516	936,130
CANADA HOUSING TRUST NO.1	2.3500%	170,000	132,805	133,598
CANADIAN IMPERIAL BANK OF COMM	1.0000%	10,000	9,998	9,498
CANADIAN IMPERIAL BANK OF COMM	2.2500%	60,000	59,995	58,601
CANADIAN NATIONAL RAILWAY CO	4.5000%	80,000	94,955	85,913
CANADIAN NATURAL RESOURCES LTD	6.2500%	122,000	155,801	145,781
CANADIAN NATURAL RESOURCES LTD	4.9500%	6,000	6,911	6,638
CANADIAN NATURAL RESOURCES LTD	3.8500%	10,000	10,651	10,111
CANADIAN NATURAL RESOURCES LTD	6.5000%	55,000	70,715	65,421
CANADIAN PACIFIC RAILWAY CO	3.1000%	5,000	4,964	4,421
CANADIAN PACIFIC RAILWAY CO	3.0000%	10,000	9,949	8,996
CANADIAN PACIFIC RAILWAY CO	2.4500%	20,000	19,993	18,575
CANADIAN PACIFIC RAILWAY CO	5.9500%	50,000	67,391	61,197
CASCADES INC/CASCADES USA 144A	5.3750%	270,000	276,172	269,663
CCP_IRS_P CAD-BA-CDOR 3M CME	2.0938%	109,000	542	-6,207
CCP_IRS_P CAD-BA-CDOR 3M CME	1.9625%	1,800,000	0	-102,722
CCP_IRS_R CAD-BA-CDOR 3M CME	0.0100%	594,000	3,458	12,074
CCP_IRS_P CAD-BA-CDOR 3M CME	0.0100%	-109,000	0	0
CCP_IRS_P CAD-BA-CDOR 3M CME	0.4575%	-1,800,000	0	0
CCP_IRS_P CAD-BA-CDOR 3M CME	0.9800%	0	0	0
CCP_IRS_R CAD-BA-CDOR 3M CME	2.0313%	-248,000	0	0
CCP_IRS_R CAD-BA-CDOR 3M CME	2.2188%	-346,000	0	0
CENOVUS ENERGY INC	5.2500%	400,000	453,916	433,314
CENOVUS ENERGY INC	4.4000%	75,000	83,426	77,838
CGI INC 144A	2.3000%	130,000	129,486	113,386
CNOOC PETROLEUM NORTH AMERICA	6.4000%	20,000	24,194	23,324
CPPIB CAPITAL INC REGS	0.2500%	787,000	977,168	842,477
ELDORADO GOLD CORP 144A	6.2500%	165,000	165,022	166,031
ENBRIDGE INC	4.0000%	100,000	100,854	101,554
ENBRIDGE INC	3.4000%	30,000	30,233	26,587
ENBRIDGE INC	2.5000%	40,000	39,845	35,515
ENBRIDGE INC	2.9000%	20,000	19,945	20,051
FAIRFAX FINANCIAL HOLDING	2.7500%	190,000	215,448	212,454
FIRST QUANTUM MINERALS LT 144A	6.5000%	145,000	143,999	145,906
GENERAL MOTORS FINL OF CDA LTD	2.6000%	350,000	280,328	280,737
GFL ENVIRONMENTAL INC 144A	4.0000%	205,000	204,443	188,600
GFL ENVIRONMENTAL INC 144A	4.7500%	235,000	235,021	223,544
GFL ENVIRONMENTAL INC 144A	4.3750%	70,000	70,000	64,663
GOEASY LTD 144A	5.3750%	195,000	195,002	193,538
GOEASY LTD 144A	4.3750%	180,000	180,000	169,650
GOVERNMENT OF CANADA	2.0000%	34,000	28,224	25,210
GOVERNMENT OF CANADA	1.2500%	514,000	415,700	377,481
GOVERNMENT OF CANADA	0.2500%	1,224,000	955,155	919,286
GOVERNMENT OF CANADA	3.5000%	473,000	480,870	453,463
GOVERNMENT OF CANADA	2.2500%	595,000	478,885	473,261
GOVERNMENT OF CANADA	1.5000%	449,000	348,200	348,421
INTELLIGENT PACKAGING LTD 144A	6.0000%	240,000	247,328	236,400
INTERTAPE POLYMER GROUP I 144A	4.3750%	115,000	115,005	118,450
MASONITE INTERNATIONAL CO 144A	3.5000%	80,000	80,005	71,900
MASONITE INTERNATIONAL CO 144A	5.3750%	65,000	65,665	65,488
ONTARIO TEACHERS FINANC	0.9000%	235,000	274,093	227,994

	Coupon	Units	Cost	Market Value
ONTARIO TEACHERS' FINANCE 144A	2.0000%	683,000	680,925	635,917
ONTARIO TEACHERS' FINANCE 144A	1.2500%	712,000	708,752	629,177
ONTARIO TEACHERS' FINANCE REGS	0.5000%	337,000	404,318	369,894
PRECISION DRILLING CORP 144A	7.1250%	105,000	100,285	107,100
PRECISION DRILLING CORP 144A	6.8750%	110,000	109,273	111,650
PROV OF ALBERTA	3.1000%	105,000	88,071	82,158
PROV OF BRITISH COLUMBIA	2.9500%	100,000	84,902	76,125
PROV OF ONTARIO	3.4500%	280,000	213,135	229,752
PROV OF ONTARIO	2.6500%	300,000	230,585	240,401
PROV OF ONTARIO	2.1500%	130,000	104,241	96,624
PROV OF ONTARIO	1.9000%	55,000	36,681	32,879
PROV OF QUEBEC	3.0000%	610,000	450,027	493,623
PROV OF QUEBEC	3.5000%	175,000	135,283	145,162
PROV OF QUEBEC	2.7500%	232,000	189,737	186,139
PROVINCE OF ONTARIO CANAD REGS	0.2500%	849,000	1,145,971	1,029,694
PROVINCE OF ONTARIO CANADA	3.2000%	70,000	70,372	71,039
PROVINCE OF ONTARIO CANADA	2.5000%	95,000	93,095	94,313
PROVINCE OF QUEBEC CANADA	2.7500%	95,000	93,330	95,227
PROVINCE OF QUEBEC CANADA	2.5000%	70,000	68,684	69,308
PSP CAPITAL INC 144A	1.6250%	685,000	685,867	641,714
RITCHIE BROS AUCTIONEERS 144A	5.3750%	180,000	177,299	181,800
ROGERS COMMUNICATIONS INC 144A	3.8000%	75,000	74,834	74,419
ROGERS COMMUNICATIONS INC 144A	3.2000%	65,000	64,994	63,980
ROGERS COMMUNICATIONS INC 144A	4.5000%	50,000	49,499	50,656
ROGERS COMMUNICATIONS INC 144A	4.5500%	30,000	29,675	29,825
ROYAL BANK OF CANADA	1.1500%	105,000	104,765	99,093
SCHLUMBERGER FINANCE CANA 144A	2.6500%	80,000	79,594	80,356
SCHLUMBERGER FINANCE CANADA LT	1.4000%	25,000	24,979	23,718
STRATHCONA RESOURCES LTD 144A	6.8750%	185,000	183,742	186,388
THOMSON REUTERS CORP	3.3500%	70,000	66,978	70,235
TORONTO-DOMINION BANK/THE	1.2500%	210,000	209,771	198,458
TORONTO-DOMINION BANK/THE	1.4500%	110,000	105,917	105,358
TOTALENERGIES CAPITAL CANADA L	2.7500%	65,000	65,665	65,268
TRANSCANADA PIPELINES LTD	2.5000%	195,000	193,772	176,768
TRANSCANADA PIPELINES LTD	6.2000%	10,000	13,439	12,224
TRANSCANADA TRUST	5.5000%	200,000	200,017	199,600
WASTE CONNECTIONS INC	3.2000%	50,000	49,962	48,787
WASTE CONNECTIONS INC	3.0500%	40,000	43,385	34,291
WASTE CONNECTIONS INC	4.2500%	29,000	29,870	30,079
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	2.1250%	200,000	197,395	173,809
ALIBABA GROUP HOLDING LTD	2.7000%	600,000	561,675	456,879
AVOLON HOLDINGS FUNDING L 144A	2.5280%	1,468,000	1,499,059	1,296,763
COUNTRY GARDEN HOLDINGS C REGS	3.1250%	200,000	178,486	147,500
CSN INOVA VENTURES REGS	6.7500%	400,000	418,379	414,500
ECAF I LTD 1A A1 144A	3.4730%	67,695	67,132	56,192
KAISA GROUP HOLDINGS LTD REGS	8.5000%	800,000	672,188	145,200
KAISA GROUP HOLDINGS LTD REGS	11.9500%	300,000	305,103	59,250
KAISA GROUP HOLDINGS LTD REGS	11.2500%	500,000	500,335	97,500
KWG GROUP HOLDINGS LTD REGS	7.4000%	200,000	205,372	82,000
MEITUAN 144A	3.0500%	500,000	472,307	401,485
ODEBRECHT OFFSHORE DRILLI 144A	7.7200%	4,302	1,825	962
ODEBRECHT OFFSHORE DRILLI REGS	6.7200%	9,874	9,874	9,726
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	256,414	88,706	57,360
POWERLONG REAL ESTATE HOL REGS	5.9500%	200,000	202,882	72,050
RUTAS 2 AND 7 FINANCE LTD 144A	0.0000%	766,815	568,381	556,017
RUTAS 2 AND 7 FINANCE LTD REGS	0.0000%	192,194	140,108	139,360
SEAGATE HDD CAYMAN	4.1250%	100,000	99,890	94,955
SEAGATE HDD CAYMAN	4.0910%	50,000	52,144	48,503
TENCENT HOLDINGS LTD 144A	3.2400%	200,000	202,271	155,163
TENCENT HOLDINGS LTD 144A	3.2900%	200,000	202,063	151,268
TENCENT MUSIC ENTERTAINMENT GR	1.3750%	300,000	297,182	274,836
TRANSOCEAN GUARDIAN LTD 144A	5.8750%	145,535	143,159	139,350
VALE OVERSEAS LTD	6.2500%	460,000	508,002	504,942
VALE OVERSEAS LTD	6.8750%	164,000	201,936	197,971
XLIT LTD	4.4500%	130,000	129,587	133,607
CHILE				
BONOS DE LA TESORERIA DE 144A	5.0000%	550,000,000	643,561	669,510
BONOS DE LA TESORERIA DE 144A	2.8000%	10,000,000	12,622	9,486
BONOS DE LA TESORERIA DE 144A	4.7000%	75,000,000	85,291	86,892
BONOS DE LA TESORERIA DE LA RE	5.0000%	30,000,000	35,153	34,684
BONOS DE LA TESORERIA DE LA RE	4.5000%	30,000,000	35,827	35,683
BONOS DE LA TESORERIA DE LA RE	6.0000%	30,000,000	50,032	38,619
BONOS DE LA TESORERIA DE LA RE	3.0000%	181,967,974	215,418	203,680
BONOS DE LA TESORERIA DE LA RE	1.9000%	493,107,505	581,565	622,546
BONOS DE LA TESORERIA DE LA RE	1.5000%	91,071,480	110,810	115,040
CHILE GOVERNMENT INTERNATIONAL	3.5000%	500,000	541,475	457,095
CHILE GOVERNMENT INTERNATIONAL	2.5500%	600,000	594,673	552,136
CHILE GOVERNMENT INTERNATIONAL	0.8300%	1,208,000	1,398,604	1,217,882
CHILE GOVERNMENT INTERNATIONAL	4.3400%	210,000	209,832	215,580
CORP NACIONAL DEL COBRE D REGS	3.1500%	250,000	258,992	240,069
EMPRESA NACIONAL DE TELECOM 144A	3.0500%	150,000	150,774	136,125
CHINA				
CHINA GOVERNMENT BOND REGS	4.0000%	3,000,000	532,563	520,042
CHINA GOVERNMENT BOND REGS	3.6000%	5,500,000	914,753	896,553

	Coupon	Units	Cost	Market Value
CHINA GOVERNMENT BOND REGS	3.9000%	500,000	86,917	85,570
CHINA GOVERNMENT BOND REGS	3.9500%	1,500,000	267,075	258,666
CHINA GOVERNMENT BOND REGS	4.1500%	2,500,000	444,237	430,243
IRS. P CNY-7D FIXING REPO RATE	2.7700%	0	0	0
IRS. P CNY-7D FIXING REPO RATE	2.8600%	75,208,000	0	12,086,682
IRS. P CNY-7D FIXING REPO RATE	2.8800%	2,089,000	75	335,987
IRS. P CNY-7D FIXING REPO RATE	2.0805%	3,390,000	0	543,578
IRS. P CNY-7D FIXING REPO RATE	2.5400%	3,299,000	0	523,057
IRS. P CNY-7D FIXING REPO RATE	2.8300%	0	0	0
IRS. P CNY-FIXING REPO RATE 1W	2.2500%	2,934,000	0	458,896
IRS. P CNY-FIXING REPO RATE 1W	2.6250%	1,844,000	0	293,471
IRS. P CNY-FIXING REPO RATE 1W	2.4750%	6,772,000	0	1,070,286
IRS. P CNY-FIXING REPO RATE 1W	2.4355%	3,227,000	0	509,098
IRS. P CNY-FIXING REPO RATE 1W	2.3700%	2,857,000	0	449,375
IRS_P CNY-7D FIXING REPO RATE	0.0100%	0	0	0
IRS_P CNY-7D FIXING REPO RATE	2.1000%	0	0	0
IRS_P CNY-7D FIXING REPO RATE	2.3000%	0	0	0
IRS_P CNY-7D FIXING REPO RATE	2.0200%	-3,299,000	0	-520,093
IRS_P CNY-7D FIXING REPO RATE	2.1700%	-80,687,000	0	-12,720,436
IRS_P CNY-FIXING REPO RATE 1W	0.0100%	-17,634,000	0	-2,780,029
COLOMBIA				
BANCOLOMBIA SA	3.0000%	200,000	199,180	194,540
COLOMBIA GOVERNMENT INTERNATIO	4.1250%	200,000	169,450	150,884
COLOMBIA GOVERNMENT INTERNATIO	7.3750%	200,000	238,502	224,700
COLOMBIAN TES	7.2500%	3,119,100,000	843,420	629,899
COLOMBIAN TES	5.7500%	2,743,700,000	697,226	617,801
COLOMBIAN TES	7.0000%	1,732,400,000	403,355	388,334
COLOMBIAN TES	7.5000%	0	0	0
COLOMBIAN TES	9.2500%	290,500,000	72,993	72,507
COLOMBIAN TES	3.5000%	1,428,933,103	381,074	388,445
COLOMBIAN TES	2.2500%	327,748,083	78,911	80,290
EMPRESAS PUBLICAS DE MEDE 144A	4.3750%	200,000	198,203	172,260
EMPRESAS PUBLICAS DE MEDE REGS	0.0022%	238,000,000	65,380	55,123
FINANCIERA DE DESARROLLO 144A	0.0021%	1,053,000,000	329,979	266,523
COSTA RICA				
COSTA RICA GOVERNMENT INT REGS	7.1580%	400,000	359,174	395,004
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	305,000	338,742	313,879
IVORY COAST GOVERNMENT IN 144A	4.8750%	240,000	293,452	234,767
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.5000%	125,000	158,026	130,389
CURACAO				
TEVA PHARMACEUTICAL FINANCE CO	2.9500%	38,000	37,135	37,763
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT REGS	2.4000%	3,460,000	155,971	146,974
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	4,130,000	193,909	173,493
CZECH REPUBLIC GOVERNMENT REGS	3.8500%	0	0	0
CZECH REPUBLIC GOVERNMENT REGS	0.4500%	5,810,000	253,260	246,930
DENMARK				
DANSKE BANK A/S 144A	1.5490%	500,000	500,000	455,292
DENMARK GOVERNMENT BOND	0.0000%	366,000	58,560	50,677
DENMARK GOVERNMENT BOND	4.5000%	385,000	96,191	91,298
JYSKE REALKREDIT A/S	1.5000%	2,093,796	317,706	279,169
NORDEA KREDIT REALKREDITAKTIES	1.5000%	2,093,632	318,202	281,190
NYKREDIT REALKREDIT AS REGS	1.5000%	3,884,091	589,004	526,690
REALKREDIT DANMARK A/S REGS	1.0000%	297,587	43,722	38,881
REALKREDIT DANMARK A/S REGS	1.5000%	699,356	104,948	92,685
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	4.5000%	150,000	136,201	137,627
DOMINICAN REPUBLIC INTERN 144A	6.0000%	150,000	150,000	146,402
DOMINICAN REPUBLIC INTERN 144A	5.8750%	510,000	508,089	436,050
DOMINICAN REPUBLIC INTERN 144A	5.5000%	195,000	195,000	192,563
DOMINICAN REPUBLIC INTERN REGS	5.8750%	200,000	169,216	171,000
DOMINICAN REPUBLIC INTERN REGS	7.4500%	200,000	237,147	211,000
DOMINICAN REPUBLIC INTERN REGS	8.6250%	100,000	109,627	110,290
DOMINICAN REPUBLIC INTERN REGS	6.8500%	430,000	436,651	424,629
EGYPT				
EGYPT GOVERNMENT BOND	14.2920%	3,815,000	242,350	194,955
EGYPT GOVERNMENT BOND	14.3690%	3,000,000	190,787	157,770
EGYPT GOVERNMENT BOND	16.8500%	780,000	50,338	43,254
EGYPT GOVERNMENT INTERNAT 144A	4.7500%	300,000	328,453	307,245
EGYPT GOVERNMENT INTERNAT 144A	8.5000%	200,000	180,840	170,156
EGYPT GOVERNMENT INTERNAT REGS	6.3750%	200,000	198,958	190,094
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	200,000	206,427	164,700
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	900,000	782,258	648,000
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P EUR-EURIBOR-REUTERS	0.1250%	228,000	33	-8,877
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	827,000	44,589	84,184
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.3790%	5,100,000	44,975	361,997
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-228,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.2500%	-600,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.0625%	-158,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.1875%	-69,000	-300	0

	Coupon	Units	Cost	Market Value
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
IFS_R EUR HICP ALL ITEMS 3M	0.0100%	375,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.6075%	-60,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.7050%	-60,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	3.2800%	-255,000	0	0
IRS R 0% P EUR006M	0.0000%	900,000	101,249	280,637
IRS R 0.05500% P EUR006M	0.0000%	-600,000	-2,337	-5,418
IRS R 0.175% P EUR006M	0.0000%	-1,060,000	-38,289	-172,606
IRS R -0.175% P EUR006M	0.0000%	-1,660,000	-61,575	-270,308
IRS R 0.35000% P EUR006M	0.0000%	-600,000	-2,337	-824
IRS R 0.45000% P EUR006M	0.0000%	-1,700,000	-7,377	-383
IRS R 0.50000% P EUR006M	0.0000%	-2,400,000	-9,661	-756
IRS R 0.65000% P EUR006M	0.0000%	-1,700,000	-13,881	-35,730
IRS R 0.70000% P EUR006M	0.0000%	-500,000	-2,575	-7,935
IRS R 1.00000% P EUR006M	0.0000%	-1,900,000	-7,550	-15,645
FINLAND				
FINLAND GOVERNMENT BOND 144A	0.2500%	46,000	54,030	43,817
FINLAND GOVERNMENT BOND 144A	0.1250%	85,000	94,591	87,983
FINLAND GOVERNMENT BOND 144A	0.8750%	135,000	166,614	153,066
FRANCE				
AXA SA	8.6000%	145,000	202,085	191,345
AXA SA REGS	5.1250%	175,000	225,379	205,034
BANQUE FEDERATIVE DU CRED 144A	2.7000%	650,000	648,176	652,602
BNP PARIBAS SA 144A	7.3750%	230,000	229,511	247,825
BNP PARIBAS SA 144A	2.9500%	230,000	229,626	230,508
BNP PARIBAS SA 144A	2.2190%	400,000	400,000	380,362
BNP PARIBAS SA 144A	1.3230%	800,000	800,000	728,454
BNP PARIBAS SA REGS	0.5000%	300,000	333,656	302,844
BNP PARIBAS SA REGS	1.1250%	100,000	103,852	105,157
BPCE SA 144A	4.0000%	250,000	248,555	253,343
BPCE SA 144A	2.7500%	534,000	529,535	536,238
BPCE SA 144A	1.6520%	435,000	435,000	401,391
CAISSE D'AMORTISSEMENT DE REGS	0.1250%	400,000	459,821	445,216
CREDIT AGRICOLE SA/LONDON 144A	1.2789%	283,000	281,237	284,474
CREDIT AGRICOLE SA/LONDON REGS	1.3750%	200,000	228,183	224,246
DANONE SA 144A	2.5890%	427,000	419,702	426,500
ELECTRICITE DE FRANCE SA 144A	4.5000%	200,000	218,623	204,760
FRENCH REPUBLIC GOVERNMENT 144A	4.0000%	117,000	230,800	218,937
FRENCH REPUBLIC GOVERNMENT 144A	1.2500%	135,000	164,873	152,302
FRENCH REPUBLIC GOVERNMENT 144A	0.5000%	150,000	177,445	140,957
FRENCH REPUBLIC GOVERNMENT 144A	1.5000%	209,000	291,215	239,656
FRENCH REPUBLIC GOVERNMENT REGS	0.0000%	2,983,000	3,362,796	3,173,022
FRENCH REPUBLIC GOVERNMENT REGS	4.5000%	147,000	300,392	253,198
FRENCH REPUBLIC GOVERNMENT REGS	0.7500%	27,000	31,159	30,248
ORANGE SA REGS	1.6250%	100,000	124,788	111,783
RCI BANQUE SA REGS	2.0000%	200,000	228,036	223,649
RCI BANQUE SA REGS	1.2500%	70,000	80,020	78,027
GABON				
GABON GOVERNMENT INTERNAT REGS	6.9500%	200,000	204,599	202,800
GERMANY				
BUNDESobligation REGS	0.0000%	956,000	1,148,094	1,047,715
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000%	2,564,000	3,006,264	2,630,206
BUNDESREPUBLIK DEUTSCHLAN REGS	1.2500%	369,000	581,007	475,356
BUNDESREPUBLIK DEUTSCHLAN REGS	0.2500%	196,000	226,137	217,288
DEUTSCHE BANK AG/NEW YORK NY	0.8980%	150,000	148,912	142,822
DEUTSCHE BANK AG/NEW YORK NY	2.1290%	3,000,000	3,000,000	2,780,975
KREDITANSTALT FUER WIEDER REGS	0.8750%	215,000	258,731	225,758
KREDITANSTALT FUER WIEDERAUFBA	2.0000%	373,000	390,882	366,598
KREDITANSTALT FUER WIEDERAUFBA	0.3750%	300,000	344,840	332,548
KREDITANSTALT FUER WIEDERAUFBA	2.3750%	290,000	293,854	291,773
STATE OF NORTH RHINE-WEST REGS	1.5500%	175,000	198,558	206,184
STATE OF NORTH RHINE-WEST REGS	0.1250%	425,000	509,724	434,521
VANTAGE TOWERS AG REGS	0.3750%	100,000	121,325	104,203
VOLKSWAGEN BANK GMBH REGS	1.2500%	100,000	112,070	111,716
VONOVIA SE REGS	1.0000%	100,000	94,582	96,090
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500%	200,000	199,993	146,180
GHANA GOVERNMENT INTERNAT REGS	6.3750%	200,000	187,519	149,696
GHANA GOVERNMENT INTERNAT REGS	8.1250%	400,000	396,459	338,040
GUERNSEY CI				
AMDOCS LTD	2.5380%	157,000	157,274	142,557
DORIC NIMROD AIR FINANCE 144A	5.1250%	86,287	86,779	85,295
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	800,000	798,693	760,008
HONDURAS GOVERNMENT INTER 144A	5.6250%	150,000	136,132	135,750
HONDURAS GOVERNMENT INTER REGS	6.2500%	150,000	129,239	142,502
HONG KONG				
VANKE REAL ESTATE HONG KO REGS	3.5000%	200,000	205,552	178,396
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	1.2500%	566,900,000	0	-142,081
CCP_IRS_P HUF-BUBOR-REUTERS 6	0.8300%	-566,900,000	-31,848	0
HUNGARY GOVERNMENT BOND	3.2500%	54,250,000	181,009	132,034
HUNGARY GOVERNMENT BOND	1.5000%	187,780,000	571,731	499,458
INDIA				

	Coupon	Units	Cost	Market Value
BHARTI AIRTEL LTD REGS	4.3750%	300,000	317,873	302,512
HDFC BANK LTD REGS	0.1064%	50,000,000	688,464	678,729
INDIAN RENEWABLE ENERGY D REGS	0.0936%	20,000,000	230,143	263,557
RENEW POWER PVT LTD 144A	5.8750%	300,000	311,640	295,050
INDONESIA				
INDONESIA GOVERNMENT INTE REGS	4.3500%	200,000	202,187	212,440
INDONESIA GOVERNMENT INTERNATI	0.9000%	1,300,000	1,521,402	1,364,721
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,166	205,371
INDONESIA GOVERNMENT INTERNATI	1.8500%	219,000	218,104	197,959
INDONESIA TREASURY BOND	9.0000%	3,740,000,000	312,098	293,319
INDONESIA TREASURY BOND	6.6250%	3,402,000,000	214,452	231,098
INDONESIA TREASURY BOND	5.5000%	1,180,000,000	80,096	82,412
INDONESIA TREASURY BOND	6.5000%	13,910,000,000	986,875	986,648
INDONESIA TREASURY BOND	6.1250%	7,960,000,000	544,474	546,408
INDONESIA TREASURY BOND	6.3750%	1,534,000,000	107,000	103,731
INDONESIA TREASURY BOND	7.0000%	3,334,000,000	238,288	243,129
INDONESIA TREASURY BOND	8.3750%	3,403,000,000	249,369	259,995
INDONESIA TREASURY BOND	7.5000%	662,000,000	49,703	47,922
INDONESIA TREASURY BOND	8.2500%	11,426,000,000	875,481	865,937
INDONESIA TREASURY BOND	8.7500%	13,547,000,000	1,036,373	1,066,805
PERUSAHAAN PENERBIT SBSN 144A	2.8000%	200,000	200,000	195,300
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	500,000	501,439	444,545
IRAQ				
IRAQ INTERNATIONAL BOND REGS	5.8000%	187,500	180,099	182,859
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	1.6500%	400,000	399,581	377,764
AERCAP IRELAND CAPITAL DAC / A	2.4500%	1,350,000	1,347,924	1,248,686
AERCAP IRELAND CAPITAL DAC / A	1.1500%	150,000	150,000	143,586
ALLEGION PLC	3.5000%	25,000	25,515	24,196
BANK OF IRELAND GROUP PLC 144A	4.5000%	434,000	430,556	442,322
GE CAPITAL INTERNATIONAL FUNDI	4.4180%	600,000	722,620	644,273
IRELAND GOVERNMENT BOND REGS	0.0000%	93,000	110,885	93,895
IRELAND GOVERNMENT BOND REGS	1.0000%	55,000	67,730	62,505
IRELAND GOVERNMENT BOND REGS	1.7000%	45,000	52,257	53,274
IRELAND GOVERNMENT BOND REGS	1.5000%	23,000	35,106	25,920
IRELAND GOVERNMENT BOND REGS	1.1000%	80,000	94,979	90,910
JOHNSON CONTROLS INTERNATIONAL	4.9500%	25,000	32,919	26,315
PERRIGO FINANCE UNLIMITED CO	3.9000%	500,000	504,906	469,953
ISRAEL				
ISRAEL GOVERNMENT BOND - FIXED	1.0000%	102,000	30,903	29,588
ISRAEL GOVERNMENT BOND - FIXED	2.0000%	310,000	83,386	98,423
ISRAEL GOVERNMENT INTERNATIONAL	2.7500%	220,000	230,930	217,725
STATE OF ISRAEL REGS	3.8000%	200,000	237,288	199,500
ITALY				
BANCA MONTE DEI PASCHI DI REGS	1.8750%	1,000,000	1,178,750	1,006,948
INTESA SANPAOLO SPA 144A	5.0170%	1,600,000	1,683,273	1,612,549
INTESA SANPAOLO SPA 144A	5.7100%	210,000	199,512	214,525
ITALY BUONI POLIENNALI DE 144A	5.0000%	60,000	82,476	93,975
ITALY BUONI POLIENNALI DE 144A	1.8000%	22,000	25,887	22,503
ITALY BUONI POLIENNALI DE 144A	3.1000%	77,000	113,626	95,765
ITALY BUONI POLIENNALI DE 144A	3.5000%	468,000	562,439	590,299
ITALY BUONI POLIENNALI DE 144A	1.6500%	55,000	59,227	59,587
ITALY BUONI POLIENNALI DE 144A	2.7000%	15,000	16,140	17,741
ITALY BUONI POLIENNALI DE 144A	2.8000%	100,000	132,652	112,302
ITALY BUONI POLIENNALI DE 144A	1.7000%	58,000	68,161	54,996
ITALY BUONI POLIENNALI DE 144A	0.9500%	616,000	738,430	615,687
ITALY BUONI POLIENNALI DE 144A	1.5000%	173,000	201,591	163,677
ITALY BUONI POLIENNALI DE 144A	1.8500%	267,000	302,479	306,020
ITALY BUONI POLIENNALI DE REGS	0.0000%	921,000	1,098,205	979,924
ITALY BUONI POLIENNALI DE REGS	3.7500%	455,000	540,767	544,731
ITALY BUONI POLIENNALI DE REGS	0.9500%	233,000	264,222	262,075
ITALY BUONI POLIENNALI DE REGS	1.3500%	217,000	245,187	233,914
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	60,000	68,999	67,849
UNICREDIT SPA 144A	5.4590%	500,000	550,178	477,774
JAPAN				
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.0000%	169,000,000	0	159
CCP_IRS_P JPY-TONA-OIS-COMPOU	-0.0500%	31,392,000	0	-1,789
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0100%	169,000,000	0	173
CCP_IRS_R JPY-TONA-OIS-COMPOU	-0.0130%	8,678,000	157	1,893
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0449%	169,000,000	0	15,956
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.0100%	-31,392,000	-1,333	0
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.0449%	-169,000,000	-188	0
CCP_IRS_R JPY-LIBOR-BBA 6M CM	0.0000%	-169,000,000	-430	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0300%	-8,678,000	0	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.3800%	-169,000,000	-34,806	0
HONDA MOTOR CO LTD	2.5340%	80,000	80,000	77,438
JAPAN BANK FOR INTERNATIONAL C	2.3750%	200,000	201,243	200,770
mitsubishi UFJ FINANCIAL GROUP	0.9530%	290,000	290,000	274,881
mitsubishi UFJ FINANCIAL GROUP	2.4940%	200,000	200,000	179,929
mitsubishi UFJ FINANCIAL GROUP	1.0477%	230,000	229,602	230,356
mitsubishi UFJ FINANCIAL GROUP	2.3090%	900,000	900,000	805,778
mitsubishi UFJ FINANCIAL GROUP	2.3410%	200,000	200,000	188,897
MIZUHO FINANCIAL GROUP INC	2.8390%	200,000	200,000	197,721
MIZUHO FINANCIAL GROUP INC	2.2260%	300,000	300,011	287,590
MIZUHO FINANCIAL GROUP INC	1.1276%	400,000	400,154	399,870

	Coupon	Units	Cost	Market Value
NIPPON LIFE INSURANCE CO 144A	3.4000%	300,000	308,802	284,250
NISSAN MOTOR CO LTD 144A	3.0430%	900,000	900,000	897,989
NOMURA HOLDINGS INC	2.6480%	200,000	200,000	194,547
NOMURA HOLDINGS INC	1.6530%	700,000	700,000	643,812
ORIX CORP	2.9000%	30,000	29,939	30,113
RENASAS ELECTRONICS CORP 144A	2.1700%	800,000	775,027	744,746
SUMITOMO MITSUI FINANCIAL GROU	2.6960%	200,000	200,000	198,063
SUMITOMO MITSUI FINANCIAL GROU	2.4480%	200,000	200,000	196,469
SUMITOMO MITSUI FINANCIAL GROU	2.1420%	200,000	200,000	175,354
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	1,500,000	1,556,396	1,341,242
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	400,000	400,000	342,097
JERSEY C I				
AA BOND CO LTD REGS	4.8750%	400,000	574,946	535,956
CPUK FINANCE LTD REGS	4.5000%	300,000	422,458	379,395
GALAXY PIPELINE ASSETS BI 144A	2.1600%	480,430	480,432	441,923
HEATHROW FUNDING LTD REGS	1.5000%	105,000	124,311	110,221
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0244%	212,000,000	492,864	367,522
KENYA				
REPUBLIC OF KENYA GOVERN REGS	7.2500%	600,000	651,460	577,500
REPUBLIC OF KENYA INFRASTRUCTU	10.9000%	0	0	0
KUWAIT				
KUWAIT INTERNATIONAL GOVE REGS	3.5000%	770,000	801,705	801,031
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	11.5000%	476,000	524,724	523,057
LUXEMBOURG				
ARCELORMITTAL SA	6.7500%	15,000	21,374	17,740
ARCELORMITTAL SA	7.0000%	20,000	28,714	23,475
BECTON DICKINSON EURO FINANCE	1.2130%	100,000	120,975	97,808
BECTON DICKINSON EURO FINANCE	0.3340%	100,000	117,195	101,842
CONNECT FINCO SARL / CONN 144A	6.7500%	130,000	129,998	132,261
CSN RESOURCES SA 144A	5.8750%	300,000	299,958	290,979
DANA FINANCING LUXEMBOURG 144A	5.7500%	290,000	279,572	292,804
DH EUROPE FINANCE II SARL	2.2000%	225,000	224,943	220,397
DH EUROPE FINANCE II SARL	3.4000%	50,000	55,979	47,545
EIG PEARL HOLDINGS SARL 144A	3.5450%	400,000	399,970	381,034
EUROPEAN FINANCIAL STABIL REGS	0.0000%	130,000	146,771	141,585
EUROPEAN FINANCIAL STABIL REGS	1.4500%	150,000	191,743	171,360
EUROPEAN FINANCIAL STABIL REGS	0.4000%	120,000	137,350	132,295
EVERARC ESCROW SARL 144A	5.0000%	170,000	170,008	155,338
GAZPROM OAO VIA GAZ CAPIT REGS	5.1500%	200,000	216,872	90,820
GUARA NORTE SARL 144A	5.1980%	366,544	366,509	336,121
INTELSAT JACKSON 12/21 EXIT TL	0.0000%	151,308	150,258	148,614
INTELSAT JACKSON 6/20 DIP TL	0.0000%	55,564	55,564	55,721
INTELSAT JACKSON HOLDINGS 144A	8.0000%	0	0	0
INTELSAT JACKSON HOLDINGS 144A	6.5000%	180,000	182,908	179,550
PETRORIO LUXEMBOURG TRADI REGS	6.1250%	200,000	197,912	200,044
TRANE TECHNOLOGIES LUXEMBOURG	4.5000%	40,000	49,062	42,608
TRANE TECHNOLOGIES LUXEMBOURG	3.5500%	35,000	35,880	35,350
MALAYSIA				
MALAYSIA GOVERNMENT BOND	3.7330%	810,000	197,264	191,977
MALAYSIA GOVERNMENT BOND	4.1270%	1,047,000	258,955	248,836
MALAYSIA GOVERNMENT BOND	3.8440%	232,000	59,734	53,598
MALAYSIA GOVERNMENT BOND	3.8850%	2,300,000	576,585	544,035
MALAYSIA GOVERNMENT BOND	4.6420%	2,616,000	723,059	646,584
MALAYSIA GOVERNMENT BOND	4.8930%	5,737,000	1,561,947	1,431,900
MALAYSIA GOVERNMENT BOND	4.9210%	925,000	261,715	231,409
MALAYSIA GOVERNMENT BOND	3.8280%	2,090,000	528,209	476,697
MALAYSIA GOVERNMENT BOND	3.7570%	289,000	65,692	62,523
MALAYSIA GOVERNMENT BOND	4.0590%	150,000	37,186	36,634
MALAYSIA GOVERNMENT BOND	4.7620%	170,000	46,986	42,504
MALAYSIA GOVERNMENT BOND	3.4180%	410,000	99,089	98,097
MALAYSIA GOVERNMENT BOND	3.9550%	1,244,000	311,192	302,696
MALAYSIA GOVERNMENT INVESTMENT	4.4440%	240,000	60,852	58,874
MALAYSIA GOVERNMENT INVESTMENT	3.1510%	545,000	136,555	131,147
MAURITIUS				
AZURE POWER SOLAR ENERGY 144A	5.6500%	300,000	304,994	306,750
MEXICO				
ALPEK SAB DE CV 144A	3.2500%	200,000	199,547	182,250
BBVA BANCOMER SA/TEXAS 144A	5.8750%	500,000	498,781	492,290
BBVA BANCOMER SA/TEXAS REGS	5.1250%	400,000	378,463	377,504
BRASKEM IDESA SAPI 144A	7.4500%	300,000	299,146	304,800
BRASKEM IDESA SAPI 144A	6.9900%	265,000	264,825	259,716
BRASKEM IDESA SAPI REGS	7.4500%	200,000	192,577	203,200
CIBANCO SA INSTITUCION DE 144A	4.3750%	200,000	163,589	167,140
COCA-COLA FEMSA SAB DE CV	2.7500%	350,000	359,423	334,961
CORP INMOBILIARIA VESTA S 144A	3.6250%	200,000	197,768	181,500
INDUSTRIAS PENOLES SAB DE 144A	4.7500%	200,000	207,501	182,252
MEXICAN BONOS	10.0000%	10,045,900	571,619	539,109
MEXICAN BONOS	8.0000%	20,127,000	1,068,651	961,568
MEXICAN BONOS	7.7500%	12,574,300	619,836	600,422
MEXICAN BONOS	7.5000%	14,675,700	763,923	706,284
MEXICAN BONOS	8.5000%	21,160,000	1,085,993	1,068,091
MEXICAN UDIBONOS	4.5000%	7,183,466	362,604	373,867
MEXICAN UDIBONOS	2.7500%	5,431,988	278,967	251,394

	Coupon	Units	Cost	Market Value
MEXICO CITY AIRPORT TRUST REGS	5.5000%	200,000	193,631	177,500
MEXICO CITY AIRPORT TRUST REGS	3.8750%	200,000	169,843	191,070
MEXICO GOVERNMENT INTERNATIONA	3.2500%	248,000	246,926	238,601
MEXICO GOVERNMENT INTERNATIONA	6.7500%	45,000	50,367	54,979
MEXICO GOVERNMENT INTERNATIONA	4.3500%	200,000	172,984	184,648
MEXICO GOVERNMENT INTERNATIONA	6.0500%	60,000	68,108	67,945
MEXICO GOVERNMENT INTERNATIONA	1.1250%	1,300,000	1,419,325	1,290,874
MEXICO GOVERNMENT INTERNATIONA	2.6590%	200,000	192,759	182,040
PETROLEOS MEXICANOS	6.5000%	180,000	185,363	178,351
PETROLEOS MEXICANOS	6.7000%	1,489,000	1,476,195	1,414,550
PETROLEOS MEXICANOS	5.3500%	150,000	119,618	142,805
PETROLEOS MEXICANOS	5.9500%	500,000	486,668	461,505
PETROLEOS MEXICANOS	7.4700%	20,538,100	891,805	915,162
PETROLEOS MEXICANOS	6.4900%	20,000	16,902	20,338
PETROLEOS MEXICANOS 144A	0.3605%	0	0	0
PETROLEOS MEXICANOS REGS	4.8750%	100,000	108,947	105,708
PETROLEOS MEXICANOS REGS	0.3623%	12,411,900	557,383	585,056
TRUST FIBRA UNO REGS	6.9500%	200,000	251,062	212,252
TRUST FIBRA UNO REGS	6.3900%	200,000	211,492	201,758
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	5.0000%	950,000	865,417	815,718
NETHERLANDS				
BP CAPITAL MARKETS BV REGS	0.9330%	100,000	103,563	87,796
COOPERATIEVE RABOBANK UA	4.3750%	250,000	271,749	254,065
COOPERATIEVE RABOBANK UA REGS	4.6250%	200,000	226,824	227,250
CRH FUNDING BV REGS	1.8750%	150,000	166,536	170,038
DEUTSCHE TELEKOM INTERNAT REGS	1.5000%	75,000	95,706	84,517
EMBRAER NETHERLANDS FINANCE BV	5.4000%	400,000	368,088	406,504
ENEL FINANCE INTERNATIONA 144A	3.5000%	470,000	423,441	464,056
ENEL FINANCE INTERNATIONA 144A	2.2500%	1,100,000	1,093,614	974,180
ENEL FINANCE INTERNATIONA REGS	0.5000%	300,000	356,174	298,473
ING GROEP NV REGS	0.2500%	200,000	241,581	203,085
LUNDIN ENERGY FINANCE BV 144A	3.1000%	200,000	199,654	185,216
MV24 CAPITAL BV 144A	6.7480%	361,228	374,824	351,298
NE PROPERTY BV REGS	3.3750%	200,000	242,535	220,817
NEDERLANDSE WATERSCHAPSBA REGS	0.0000%	1,232,000	1,370,905	1,318,640
NETHERLANDS GOVERNMENT BO 144A	0.0000%	1,251,000	1,442,664	1,281,208
NXP BV / NXP FUNDING LLC 144A	4.3000%	200,000	214,853	206,460
PETROBRAS GLOBAL FINANCE BV	5.0930%	756,000	774,627	755,063
PROSUS NV 144A	2.0310%	200,000	244,085	181,102
PROSUS NV 144A	4.9870%	300,000	300,000	255,059
Q-PARK HOLDING I BV REGS	2.0000%	900,000	1,030,350	912,512
SHELL INTERNATIONAL FINANCE BV	2.8750%	20,000	18,915	17,965
SHELL INTERNATIONAL FINANCE BV	2.3750%	95,000	94,476	89,982
SIGMA HOLDCO BV 144A	7.8750%	200,000	197,401	166,000
SYNGENTA FINANCE NV 144A	5.1820%	470,000	446,005	485,316
SYNGENTA FINANCE NV 144A	4.8920%	300,000	317,877	305,379
THERMO FISHER SCIENTIFIC FINAN	0.8000%	100,000	115,217	103,997
VONOVIA FINANCE BV 144A	5.0000%	340,000	343,777	347,231
WINTERSHALL DEA FINANCE B REGS	1.8230%	200,000	249,907	192,164
NEW ZEALAND				
CCP_IRS_ R NZD-BBR-FRA 3M CME	0.0100%	725,000	806	6,877
CCP_IRS_ R NZD-BBR-FRA 3M CME	2.8125%	-301,000	0	0
CCP_IRS_ R NZD-BBR-FRA 3M CME	3.1300%	-424,000	0	0
NEW ZEALAND GOVERNMENT BOND	2.0000%	186,000	116,066	115,691
NEW ZEALAND GOVERNMENT BOND	3.0000%	225,000	174,401	154,555
NEW ZEALAND GOVERNMENT BOND	1.7500%	53,000	33,006	28,484
NIGERIA				
NIGERIA GOVERNMENT INTERN 144A	8.3750%	200,000	200,000	201,928
NORWAY				
AKER BP ASA 144A	3.7500%	700,000	700,199	684,960
CCP_IRS_ R NOK-NIBOR-NIBR 6M C	0.0100%	4,357,000	1,291	14,861
CCP_IRS_ R NOK-NIBOR-NIBR 6M C	0.4500%	0	0	0
CCP_IRS_ R NOK-NIBOR-NIBR 6M C	1.7500%	-784,000	-720	0
CCP_IRS_ R NOK-NIBOR-NIBR 6M C	2.3750%	-1,891,000	0	0
CCP_IRS_ R NOK-NIBOR-NIBR 6M C	1.7188%	0	0	0
CCP_IRS_ R NOK-NIBOR-NIBR 6M C	2.4063%	-1,682,000	0	0
EQUINOR ASA	2.3750%	135,000	134,355	127,423
EQUINOR ASA	3.2500%	30,000	29,221	28,255
NORWAY GOVERNMENT BOND 144A	2.0000%	775,000	90,130	88,965
NORWAY GOVERNMENT BOND 144A	1.2500%	424,000	50,073	43,142
NORWAY GOVERNMENT BOND 144A	2.1250%	1,805,000	204,017	198,542
YARA INTERNATIONAL ASA 144A	3.1480%	200,000	200,000	186,511
OMAN				
OMAN GOVERNMENT INTERNATI 144A	6.2500%	400,000	404,101	423,336
OMAN GOVERNMENT INTERNATI REGS	5.3750%	400,000	418,338	410,511
PAKISTAN				
PAKISTAN GOVERNMENT INTER REGS	6.8750%	200,000	173,360	157,300
PAKISTAN GOVERNMENT INTER REGS	8.2500%	200,000	212,253	175,500
THIRD PAKISTAN INTERNATIO REGS	5.6250%	200,000	194,315	192,820
PANAMA				
AES PANAMA GENERATION HOL 144A	4.3750%	200,000	199,989	190,500
CARNIVAL CORP 144A	5.7500%	655,000	625,341	624,651
PANAMA GOVERNMENT INTERNATIONA	4.5000%	200,000	198,750	191,852

	Coupon	Units	Cost	Market Value
PANAMA GOVERNMENT INTERNATIONA	4.3000%	200,000	224,512	192,228
PANAMA NOTAS DEL TESORO	3.7500%	265,000	269,703	265,928
PERU				
PERU GOVERNMENT BOND	5.3500%	412,000	103,422	91,349
PERU GOVERNMENT BOND	5.4000%	295,000	82,306	69,544
PERU GOVERNMENT BOND	6.1500%	2,588,000	754,659	670,789
PERUVIAN GOVERNMENT INTER REGS	1.8707%	640,000	178,765	176,854
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	50,000	62,092	63,163
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	55,000	53,174	51,219
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	15,000	12,461	11,386
PERUVIAN GOVERNMENT INTERNATIO	2.7830%	90,000	90,209	84,748
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	130,000	186,459	163,985
PHILIPPINE GOVERNMENT INTERNAT	1.6480%	200,000	200,000	177,955
POLAND				
REPUBLIC OF POLAND GOVERNMENT	1.2500%	398,000	101,366	70,322
REPUBLIC OF POLAND GOVERNMENT	2.2500%	2,375,000	589,956	569,100
REPUBLIC OF POLAND GOVERNMENT	3.2500%	525,000	143,136	117,123
REPUBLIC OF POLAND GOVERNMENT	2.5000%	200,000	52,909	42,248
REPUBLIC OF POLAND GOVERNMENT	5.7500%	1,859,000	500,937	448,283
REPUBLIC OF POLAND GOVERNMENT	1.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	2.0200%	690,000	174,578	165,424
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	2.2000%	160,000	184,950	180,355
PORTUGAL OBRIGACOES DO TE 144A	0.7000%	218,000	261,607	240,616
PORTUGAL OBRIGACOES DO TE 144A	4.1000%	45,000	60,911	66,512
QATAR				
QATAR ENERGY 144A	3.1250%	400,000	398,573	363,941
QATAR ENERGY 144A	2.2500%	200,000	198,015	184,028
QATAR ENERGY 144A	3.3000%	220,000	220,000	201,921
QATAR GOVERNMENT INTERNAT 144A	4.0000%	300,000	306,934	320,274
QATAR GOVERNMENT INTERNAT 144A	4.4000%	200,000	200,000	224,776
QATAR GOVERNMENT INTERNAT REGS	3.7500%	3,100,000	3,579,043	3,270,550
QATAR GOVERNMENT INTERNAT REGS	3.8750%	870,000	872,574	885,208
ROMANIA				
ROMANIA GOVERNMENT BOND	4.0000%	285,000	72,872	62,932
ROMANIA GOVERNMENT BOND	3.6500%	450,000	114,740	94,776
ROMANIA GOVERNMENT BOND	4.7500%	900,000	235,914	197,238
ROMANIAN GOVERNMENT INTER 144A	3.0000%	78,000	78,687	75,678
ROMANIAN GOVERNMENT INTER 144A	3.7500%	50,000	56,092	51,816
ROMANIAN GOVERNMENT INTER 144A	1.7500%	200,000	235,880	188,028
ROMANIAN GOVERNMENT INTER 144A	2.6250%	800,000	946,343	676,162
ROMANIAN GOVERNMENT INTER REGS	3.5000%	175,000	218,871	176,471
ROMANIAN GOVERNMENT INTER REGS	2.1240%	104,000	120,537	98,797
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.1000%	18,840,000	237,692	22,878
RUSSIAN FEDERAL BOND - OFZ	7.2500%	20,070,000	263,436	24,372
RUSSIAN FEDERAL BOND - OFZ	7.0000%	31,088,000	441,549	37,751
RUSSIAN FEDERAL BOND - OFZ	8.1500%	35,330,000	535,289	21,451
RUSSIAN FEDERAL BOND - OFZ	7.0500%	20,000,000	275,343	24,287
RUSSIAN FEDERAL BOND - OFZ	7.6500%	27,040,000	401,101	32,835
RUSSIAN FEDERAL BOND - OFZ	7.7000%	9,850,000	134,879	11,961
RUSSIAN FEDERAL BOND - OFZ	6.9000%	34,920,000	466,425	42,404
RUSSIAN FEDERAL BOND - OFZ	8.5000%	125,845,000	1,888,463	152,817
RUSSIAN FEDERAL INFLATION LINK	2.5000%	9,328,965	141,795	11,328
RUSSIAN FOREIGN BOND - EU REGS	5.2500%	400,000	414,732	90,000
RUSSIAN FOREIGN BOND - EU REGS	4.7500%	200,000	213,413	48,000
RUSSIAN FOREIGN BOND - EU REGS	4.2500%	200,000	193,447	47,000
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.7500%	200,000	215,688	215,854
SENEGAL GOVERNMENT INTERN 144A	5.3750%	100,000	121,956	94,286
SENEGAL GOVERNMENT INTERN REGS	4.7500%	150,000	175,383	161,891
SINGAPORE				
BOC AVIATION LTD 144A	2.7500%	280,000	278,615	280,033
FLEX LTD	3.7500%	25,000	26,648	24,997
SINGAPORE GOVERNMENT BOND	3.5000%	70,000	55,085	54,617
SINGAPORE GOVERNMENT BOND	2.7500%	110,000	88,807	83,108
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250%	20,000	27,690	28,439
SOUTH AFRICA				
GROWTHPOINT PROPERTIES IN REGS	5.8720%	200,000	201,169	202,184
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	2,379,000	137,322	142,162
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	23,413,000	1,411,164	1,439,148
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	29,706,000	1,983,584	1,855,647
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	460,000	21,347	21,073
REPUBLIC OF SOUTH AFRICA GOVER	7.0000%	31,242,919	1,826,785	1,781,889
REPUBLIC OF SOUTH AFRICA GOVER	8.2500%	2,384,000	155,979	145,577
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	25,623,000	1,428,575	1,468,731
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	5,105,000	278,545	297,758
SOUTH KOREA				
HYUNDAI CAPITAL SERVICES 144A	2.1250%	200,000	199,507	191,715
IRS_P KRW-CD-KSDA-BLOOMBERG 3	1.7250%	857,893,000	0	679,137
IRS_P KRW-CD-KSDA-BLOOMBERG 3	1.4500%	-857,893,000	0	-707,803
KOREA TREASURY BOND	3.0000%	139,560,000	128,146	116,095
KOREA TREASURY BOND	3.7500%	286,360,000	303,439	253,359

	Coupon	Units	Cost	Market Value
KOREA TREASURY BOND	1.2500%	163,130,000	132,115	126,512
KOREA TREASURY BOND	0.7500%	373,770,000	330,715	305,194
KOREA TREASURY BOND	2.7500%	137,400,000	140,206	110,452
KOREA TREASURY BOND	2.3750%	303,890,000	272,541	249,910
KOREA TREASURY BOND	2.1250%	290,020,000	262,883	217,905
KOREA TREASURY BOND	1.5000%	501,290,000	410,581	336,289
KOREA TREASURY BOND	1.1250%	264,100,000	222,379	211,388
SPAIN				
AI CANDELARIA SPAIN SA 144A	5.7500%	250,000	249,985	214,683
AI CANDELARIA SPAIN SA REGS	7.5000%	250,000	259,453	245,650
BANCO SANTANDER SA	3.1250%	200,000	197,464	201,438
BANCO SANTANDER SA	1.8490%	200,000	200,000	186,932
BANCO SANTANDER SA	1.7220%	200,000	200,000	180,640
BANCO SANTANDER SA	3.8480%	200,000	198,537	202,604
BANCO SANTANDER SA	3.4960%	200,000	200,000	200,130
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	350,000	252,719	243,138
SPAIN GOVERNMENT BOND	0.0000%	1,331,000	1,583,734	1,441,970
SPAIN GOVERNMENT BOND 144A	1.0000%	90,000	106,065	86,585
SPAIN GOVERNMENT BOND 144A	0.5000%	470,000	529,137	482,775
SPAIN GOVERNMENT BOND 144A	3.4500%	25,000	32,467	36,205
SPAIN GOVERNMENT BOND 144A	1.9000%	165,000	188,942	175,344
SPAIN GOVERNMENT BOND 144A	1.5000%	42,000	48,752	48,165
SPAIN GOVERNMENT BOND 144A	1.8500%	120,000	163,507	137,809
SRI LANKA				
SRI LANKA GOVERNMENT INTE REGS	7.5500%	400,000	241,386	186,000
SRI LANKA GOVERNMENT INTE REGS	6.1250%	600,000	419,371	297,000
SUPRANATIONAL GEOGRAPHIC FOCUS				
AFRICAN DEVELOPMENT BANK	1.6250%	60,000	60,386	60,099
ASIAN DEVELOPMENT BANK	1.7500%	210,000	211,438	210,515
ASIAN DEVELOPMENT BANK	2.7500%	30,000	29,763	30,245
ASIAN DEVELOPMENT BANK	2.6250%	355,000	369,706	356,940
ASIAN DEVELOPMENT BANK	1.6250%	170,000	171,860	169,939
EUROPEAN BANK FOR RECONSTRUCTI	0.2500%	100,000	99,933	97,636
EUROPEAN INVESTMENT BANK	0.1250%	380,000	432,846	417,412
EUROPEAN INVESTMENT BANK	2.3750%	45,000	43,853	44,671
EUROPEAN INVESTMENT BANK	0.6250%	380,000	379,900	356,463
EUROPEAN INVESTMENT BANK	3.2500%	445,000	468,530	452,302
EUROPEAN INVESTMENT BANK	2.5000%	160,000	163,432	160,994
EUROPEAN INVESTMENT BANK	1.6250%	80,000	82,532	77,890
EUROPEAN INVESTMENT BANK REGS	0.0000%	170,000	189,817	181,598
EUROPEAN INVESTMENT BANK REGS	1.1250%	150,000	184,120	163,749
EUROPEAN STABILITY MECHAN REGS	0.0000%	257,500	289,039	278,676
EUROPEAN UNION REGS	0.0000%	475,000	524,626	470,617
EUROPEAN UNION REGS	0.2000%	240,000	281,445	231,356
INTER-AMERICAN DEVELOPMENT BAN	2.1250%	60,000	62,664	59,320
INTER-AMERICAN DEVELOPMENT BAN	2.5000%	295,000	300,292	296,841
INTER-AMERICAN DEVELOPMENT BAN	2.6250%	478,000	496,998	480,519
INTERNATIONAL BANK FOR RECONST	2.5000%	550,000	572,752	551,476
INTERNATIONAL BANK FOR RECONST	1.6250%	530,000	546,296	516,851
INTERNATIONAL FINANCE CORP	2.8750%	80,000	82,774	80,728
SWEDEN				
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.6875%	2,290,000	0	-10,105
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.6563%	3,582,000	0	-22,834
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.0100%	-5,872,000	-13,099	0
CCP_IRS_P SEK-STIBOR-SIDE 3M	-0.1140%	0	0	0
SWEDEN GOVERNMENT BOND 144A	0.1250%	1,545,000	173,132	150,464
SWITZERLAND				
CREDIT SUISSE AG 144A	6.5000%	460,000	466,276	471,500
CREDIT SUISSE AG REGS	6.5000%	200,000	202,728	205,000
CREDIT SUISSE AG/NEW YORK NY	3.6250%	340,000	337,090	343,900
CREDIT SUISSE GROUP AG	3.8000%	327,000	325,250	329,998
CREDIT SUISSE GROUP AG 144A	2.9970%	693,000	680,748	692,927
CREDIT SUISSE GROUP AG 144A	4.2070%	340,000	339,631	343,028
CREDIT SUISSE GROUP AG REGS	0.6250%	100,000	88,655	90,187
LONZA GROUP/LONZA SPECIALTY 4/	0.0000%	179,550	178,802	174,837
SWISS CONFEDERATION GOVER REGS	0.0000%	124,000	142,047	130,744
SWISS CONFEDERATION GOVER REGS	2.0000%	0	0	0
SWISS CONFEDERATION GOVER REGS	3.2500%	50,000	60,223	62,737
SWISS CONFEDERATION GOVER REGS	1.5000%	90,000	112,288	110,934
UBS AG REGS	5.1250%	470,000	469,058	480,189
UBS AG/LONDON 144A	1.2500%	200,000	199,353	183,958
UBS AG/STAMFORD CT	7.6250%	1,140,000	1,151,014	1,157,016
UBS GROUP AG 144A	2.7460%	205,000	205,001	186,279
UBS GROUP AG 144A	1.6996%	300,000	297,528	300,348
UBS GROUP AG 144A	1.4564%	370,000	365,340	370,570
UBS GROUP AG REGS	0.2500%	200,000	241,320	204,846
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	9.0250%	200,000	257,425	250,612
GC TREASURY CENTER CO LTD 144A	4.4000%	200,000	198,819	202,905
KASIKORN BANK PCL/HONG KON REGS	3.3430%	200,000	203,027	188,213
THAILAND GOVERNMENT BOND	1.8750%	4,945,000	152,275	149,129
THAILAND GOVERNMENT BOND	2.8750%	1,945,000	77,600	51,939
THAILAND GOVERNMENT BOND	2.1250%	16,313,000	521,933	501,142
THAILAND GOVERNMENT BOND	3.3000%	1,007,000	41,148	30,457
THAILAND GOVERNMENT BOND	4.8750%	5,334,000	194,558	187,907

	Coupon	Units	Cost	Market Value
THAILAND GOVERNMENT BOND	4.6750%	2,789,000	111,717	98,561
THAILAND GOVERNMENT BOND	1.6000%	1,633,000	52,567	46,727
TUNISIA				
TUNISIAN REPUBLIC 144A	6.7500%	660,000	748,414	527,777
TUNISIAN REPUBLIC REGS	6.7500%	340,000	393,919	271,885
TUNISIAN REPUBLIC REGS	5.7500%	211,000	203,158	140,737
TUNISIAN REPUBLIC REGS	5.6250%	100,000	114,234	75,349
TURKEY				
TURKEY GOVERNMENT BOND	12.4000%	1,110,000	149,201	47,638
TURKEY GOVERNMENT BOND	3.2000%	251,703	35,139	24,186
TURKEY GOVERNMENT BOND	4.1000%	741,416	93,046	70,473
TURKEY GOVERNMENT INTERNATIONA	5.8750%	250,000	248,683	213,109
TURKEY GOVERNMENT INTERNATIONA	7.6250%	200,000	207,995	194,960
TURKEY GOVERNMENT INTERNATIONA	6.5000%	350,000	350,000	305,466
TURKEY GOVERNMENT INTERNATIONA	6.3750%	200,000	199,843	195,524
TURKEY GOVERNMENT INTERNATIONA	11.8750%	270,000	362,999	326,997
UKRAINE				
UKRAINE GOVERNMENT BOND	10.0000%	800,000	31,299	10,917
UKRAINE GOVERNMENT BOND	15.8400%	9,774,000	429,778	100,804
UKRAINE GOVERNMENT BOND	17.0000%	1,345,000	53,791	29,456
UKRAINE GOVERNMENT BOND	14.9100%	1,686,000	66,185	22,449
UKRAINE GOVERNMENT BOND	15.9700%	3,210,000	121,180	46,440
UKRAINE GOVERNMENT INTERN 144A	6.7500%	333,000	408,110	149,791
UKRAINE GOVERNMENT INTERN REGS	4.3750%	100,000	105,340	46,147
UKRAINE GOVERNMENT INTERN REGS	9.7500%	800,000	769,018	338,416
UKRAINE GOVERNMENT INTERN REGS	8.9940%	800,000	794,402	354,854
UKRAINE GOVERNMENT INTERN REGS	1.2580%	65,000	59,401	19,911
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTE 144A	3.8750%	210,000	202,168	219,564
ABU DHABI GOVERNMENT INTE REGS	3.1250%	2,500,000	2,772,613	2,552,750
DAE SUKUK DIFC LTD 144A	3.7500%	700,000	712,840	681,625
UNITED KINGDOM				
ANGLO AMERICAN CAPITAL PL 144A	4.0000%	200,000	222,052	200,390
ASTRAZENECA PLC	0.7000%	800,000	797,694	731,045
BARCLAYS PLC	2.8520%	200,000	210,079	194,254
BARCLAYS PLC	2.6670%	200,000	200,000	179,336
BARCLAYS PLC	4.9720%	800,000	890,161	836,874
BARCLAYS PLC	1.8386%	336,000	326,213	337,624
BARCLAYS PLC REGS	1.1060%	250,000	279,028	253,804
BELLIS ACQUISITION CO PLC REGS	3.2500%	300,000	415,383	364,447
BP CAPITAL MARKETS PLC REGS	1.1040%	200,000	244,106	197,342
BROOKFIELD FINANCE I UK PLC	2.3400%	40,000	40,000	35,557
CCP_IRS_P GBP-SONIA-COMPOUND	1.1010%	100,000	0	-10,915
CCP_IRS_P GBP-SONIA-COMPOUND	1.0600%	100,000	0	-12,201
CCP_IRS_P GBP-SONIA-COMPOUND	1.1750%	200,000	0	-17,191
CCP_IRS_R GBP-SONIA-COMPOUND	0.0100%	2,887,000	226,401	278,081
CCP_IRS_P GBP-SONIA-COMPOUND	0.6773%	-200,000	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	0.6820%	-200,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	0.5000%	-1,000,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	0.7500%	-1,562,000	-194	0
CCP_IRS_R GBP-SONIA-COMPOUND	0.8750%	-140,000	-430	0
CCP_IRS_R GBP-SONIA-COMPOUND	0.7188%	-185,000	-400	0
CCP_OIS_R GBP-SONIA-COMPOUND	0.0100%	132,000	0	2,739
CCP_OIS_R GBP-SONIA-COMPOUND	1.0625%	-132,000	-123	0
FERGUSON FINANCE PLC 144A	3.2500%	200,000	199,249	190,346
GAZPROM PJSC VIA GAZ FINA 144A	1.5000%	1,000,000	1,213,050	439,497
GAZPROM PJSC VIA GAZ FINA 144A	3.2500%	600,000	610,459	244,500
HSBC HOLDINGS PLC	6.1000%	25,000	34,675	31,606
HSBC HOLDINGS PLC	3.6000%	260,000	259,590	262,887
HSBC HOLDINGS PLC	0.9760%	200,000	200,000	189,868
HSBC HOLDINGS PLC	1.1620%	245,000	245,000	236,562
HSBC HOLDINGS PLC	4.5830%	1,030,000	1,144,735	1,059,769
HSBC HOLDINGS PLC	2.3570%	700,000	700,000	620,838
HSBC HOLDINGS PLC	4.7620%	200,000	200,000	205,536
HSBC HOLDINGS PLC	2.9990%	200,000	200,000	196,091
HSBC HOLDINGS PLC	1.7500%	300,000	416,075	371,821
INVESCO FINANCE PLC	3.1250%	60,000	60,339	60,491
JAGUAR LAND ROVER AUTOMOT REGS	5.8750%	300,000	378,191	339,136
LLOYDS BANK PLC REGS	0.0000%	200,000	164,999	136,088
LLOYDS BANKING GROUP PLC	4.0500%	560,000	558,146	569,969
LLOYDS BANKING GROUP PLC	0.6950%	200,000	200,000	194,811
NATIONAL GRID GAS PLC REGS	1.6250%	100,000	123,693	95,487
NATIONWIDE BUILDING SOCIE 144A	3.7660%	1,720,000	1,698,932	1,729,276
NATWEST GROUP PLC	4.8000%	1,560,000	1,725,828	1,612,742
NATWEST GROUP PLC	1.6420%	200,000	200,000	182,844
NATWEST GROUP PLC	2.5157%	200,000	194,574	201,786
NATWEST GROUP PLC	3.4980%	260,000	257,262	260,362
NATWEST GROUP PLC REGS	3.6220%	100,000	146,464	131,313
PINNACLE BIDCO PLC REGS	5.5000%	500,000	607,893	557,566
ROLLS-ROYCE PLC 144A	3.6250%	500,000	501,022	485,000
ROLLS-ROYCE PLC REGS	5.7500%	100,000	149,278	137,116
ROYALTY PHARMA PLC	2.2000%	50,000	50,220	43,715
ROYALTY PHARMA PLC	0.7500%	300,000	299,031	291,261
ROYALTY PHARMA PLC	3.3000%	25,000	25,521	21,285
SANTANDER UK GROUP HOLDIN 144A	4.7500%	230,000	222,268	233,662

	Coupon	Units	Cost	Market Value
SANTANDER UK GROUP HOLDINGS PL	1.6730%	200,000	200,000	181,965
SANTANDER UK GROUP HOLDINGS PL	4.7960%	1,810,000	1,810,042	1,851,107
SANTANDER UK PLC	4.0000%	30,000	30,930	30,621
SOCIETY OF LLOYD'S REGS	4.7500%	120,000	155,853	164,153
TESCO PROPERTY FINANCE 3 REGS	5.7440%	56,119	78,913	87,316
UNITED KINGDOM GILT REGS	4.5000%	95,000	176,789	182,744
UNITED KINGDOM GILT REGS	3.7500%	65,000	121,002	125,455
UNITED KINGDOM GILT REGS	1.7500%	98,000	157,420	128,018
UNITED KINGDOM GILT REGS	1.2500%	384,000	507,298	445,281
UNITED KINGDOM GILT REGS	0.5000%	192,000	226,919	169,757
UNITED KINGDOM GILT REGS	3.5000%	95,000	157,813	164,151
UNITED KINGDOM GILT REGS	2.5000%	159,000	250,183	266,210
UNITED KINGDOM GILT REGS	4.2500%	267,000	555,596	496,476
UNITED KINGDOM GILT REGS	1.1250%	124,000	152,886	146,503
UNITED KINGDOM GILT REGS	0.2500%	545,000	686,841	634,285
UNITED KINGDOM GILT REGS	4.2500%	134,000	224,704	230,199
UNITED KINGDOM GILT REGS	0.8750%	961,000	1,339,224	1,209,342
UNITED KINGDOM GILT REGS	0.1250%	730,000	997,710	942,383
UNITED KINGDOM GILT REGS	0.3750%	188,000	236,810	235,688
UNITED KINGDOM GILT REGS	0.6250%	316,000	406,433	406,534
VMED O2 UK FINANCING I PL 144A	4.2500%	400,000	400,096	365,848
WEIR GROUP PLC/THE 144A	2.2000%	400,000	399,250	373,570
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.1000%	90,000	95,055	105,980
URUGUAY GOVERNMENT INTERNATION	4.9750%	540,000	705,533	629,516
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	355,000	104,412	29,110
VENEZUELA GOVERNMENT INTE REGS	6.0000%	243,000	172,290	19,926
VENEZUELA GOVERNMENT INTE REGS	7.0000%	43,000	9,471	3,526
VENEZUELA GOVERNMENT INTE REGS	7.7500%	295,000	67,024	24,190
VENEZUELA GOVERNMENT INTE REGS	11.7500%	16,000	4,287	1,312
VENEZUELA GOVERNMENT INTE REGS	8.2500%	140,000	23,231	11,480
VENEZUELA GOVERNMENT INTE REGS	9.2500%	232,000	55,564	19,024
VENEZUELA GOVERNMENT INTE REGS	7.6500%	33,000	9,307	2,706
VENEZUELA GOVERNMENT INTE REGS	11.9500%	27,000	7,264	2,214
VENEZUELA GOVERNMENT INTE REGS	12.7500%	22,000	8,074	1,804
VENEZUELA GOVERNMENT INTERNATI	9.2500%	130,000	10,222	10,660
Total of International Fixed Income Securities			253,220,108	227,447,028

Futures Contracts & Derivatives

-0.04%

AUSTRALIAN 10YR BOND FUT (SFE)	0.0000%	17	0	-51,034
AUSTRALIAN 3 YR BOND FUT (SFE)	0.0000%	-5	0	7,069
CAN 5YR BOND FUTURE (MSE)	0.0000%	-1	0	2,618
CANADA 10YR BOND FUTURE (MSE)	0.0000%	2	0	-1,377
FRENCH REPUBLIC GOV 144A FWD	0.7500%	0	0	0
FRENCH REPUBLIC GOVERNMENT 144A	0.1000%	111,845	143,982	145,312
FRENCH REPUBLIC GOVERNMENT REGS	0.7500%	-387,000	-354,811	-358,127
FRENCH REPUBLIC GOVERNMENT REGS	1.5000%	-129,000	-150,795	-152,225
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000%	-155,000	-165,986	-167,396
DEUTSCHE BUNDESREPUBLIK I REGS	0.5000%	123,985	167,398	168,985
EURO-BOBL FUTURE (EUX)	0.0000%	-28	0	-17,836
EURO-BUND FUTURE (EUX)	0.0000%	-58	0	320,877
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-9	0	66,503
EURO-OAT FUTURE (EUX)	0.0000%	-5	0	29,930
EURO-SCHATZ FUTURE (EUX)	0.0000%	-10	0	-1,558
NEW ZEALAND GOVERNMENT BOND FW	2.0000%	421,000	266,095	259,942
EUROPEAN UNION REGS FWD	0.7000%	50,000	48,030	48,528
LONG GILT FUTURE (ICF)	0.0000%	-1	0	-461
90DAY EURO\$ FUTURE (CME)	0.0000%	-8	0	-175
U S TREAS BD PRIN STRIP FWD	0.0000%	825,000	425,286	390,803
US 10YR NOTE FUTURE (CBT)	0.0000%	150	0	-622,031
US 10YR ULTRA FUTURE (CBT)	0.0000%	112	0	-456,705
US 2YR NOTE FUTURE (CBT)	0.0000%	-10	0	24,476
US 5YR NOTE FUTURE (CBT)	0.0000%	120	0	-101,858
US LONG BOND FUTURE (CBT)	0.0000%	4	0	-11,472
US TREASURY BD PRIN STRIP FWD	0.0000%	825,000	396,753	396,753
US ULTRA BOND (CBT)	0.0000%	42	0	-179,114
Total Futures Contracts & Derivatives			775,951	-259,573

Credit Default Swaps

0.00%

CCP_CDS. SP UL AT&T INC. CME	1.0000%	1,200,000	19,206	12,685
CCP_CDS. SP UL GE CME	1.0000%	800,000	6,471	9,263
CCP_CDS. SP UL AT&T INC. CME	0.0000%	-1,200,000	0	0
CCP_CDS. SP UL GE CME	0.0000%	-800,000	0	0
CCP_CDX. SP UL CDX.EM.36 CME	1.0000%	3,100,000	0	-256,342
CCP_CDX. SP UL CDX.NA.HY.37 CM	5.0000%	2,300,000	213,402	142,497
CCP_CDX. SP UL CDX.NA.HY.38 CM	5.0000%	300,000	13,980	16,153
CCP_CDX. SP UL CDX.NA.IG.37 CM	1.0000%	7,700,000	122,914	130,631
CCP_CDX. SP UL CDX.NA.IG.38 CM	1.0000%	7,600,000	109,061	120,141
CCP_CDX. SP UL CDX-EMS34V1-5Y	1.0000%	2,200,000	0	-190,984

	Coupon	Units	Cost	Market Value
CCP_CDX_SP UL CDX.EM.36 CME	0.0000%	-3,100,000	-111,379	0
CCP_CDX_SP UL CDX.NA.HY.37 CM	0.0000%	-2,300,000	0	0
CCP_CDX_SP UL CDX.NA.HY.38 CM	0.0000%	-300,000	0	0
CCP_CDX_SP UL CDX.NA.IG.37 CM	0.0000%	-7,700,000	0	0
CCP_CDX_SP UL CDX.NA.IG.38 CM	0.0000%	-7,600,000	0	0
CCP_CDX_SP UL CDX-EMS34V1-5Y	0.0000%	-2,200,000	-106,464	0
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	199,712	1,209	1,178
CDX SP UL CMBX.NA.AAA.10_1	0.5000%	500,000	0	3,000
CDX SP UL CMBX.NA.AAA.10_1	0.0000%	-500,000	-465	0
CDX SP UL CMBX.NA.AAA.9_1	0.0000%	-199,712	0	0
Total Credit Default Swaps			267,935	-11,780
Alternatives				0.34%
BLACKSTONE REAL ESTATE DEBT IV	0.0000	2,517,993	2,440,357	2,517,993
Total Alternatives			2,440,357	2,517,993
Cash Equivalent Securities				8.95%
Master Notes/Money Markets				
P FINANCIAL INC DISC	0.0000%	1,083,000	1,080,342	1,080,342
TRANSCANADA DISC	0.0000%	800,000	799,120	799,120
EGYPT TREASURY BILLS	0.0000%	1,350,000	80,943	69,563
KFW DISC	0.0000%	1,100,000	1,099,435	1,099,435
BANK OF THAILAND BILL	0.0000%	3,235,000	96,591	97,433
BNY MELLON CASH RESERVE	0.0000%	80,950	80,950	80,950
CASH COLLATERAL HELD AT MORGAN	0.0000%	60,000	60,000	60,000
CASH HELD AT HSBC MAURITIUS	0.0000%	-90,000	-90,000	-90,000
CITIBANK CASH COLLATERAL	0.0100%	332,000	332,000	332,000
FUTURES CASH COLLATERAL HELD	0.0000%	867,000	867,000	867,000
MSI CASH COLLATERAL	0.0100%	-120,000	-120,000	-120,000
OTC COLLATERAL WITH HSBC	0.0000%	90,000	90,000	90,000
SAL CCP COLLATERAL	0.0100%	302,000	302,000	302,000
SAL ICE CCP COLLATERAL	0.0100%	465,000	465,000	465,000
SWAP COLLATERAL WITH CITIBANK	0.0000%	-230,000	-230,000	-230,000
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	46,300,000	46,242,789	46,242,789
USD/NZD SPOT OPTION 2022	0.0000%	15,000	634	15
VERIZON COMMNTN DISC	0.0000%	1,075,000	1,073,576	1,073,576
VW CREDIT INC DISC	0.0000%	800,000	799,692	799,692
WTU CASH SWEEP ACCOUNT	0.4363%	23,691,298	23,691,298	23,691,298
Others (Payables, Receivables, etc.)	0.0000	0	-11,469,403	-11,327,362
Total of Cash Equivalent Securities			65,251,967	65,382,852
Preferred Securities				0.18%
CREDIT SUISSE GROUP AG 144A	7.2500%	600,000	664,714	606,750
CREDIT SUISSE GROUP AG 144A	7.5000%	630,000	622,507	639,608
AGFC CAPITAL TRUST I 144A	1.9913%	100,000	39,248	58,262
Total of Preferred Securities			1,326,470	1,304,619
Common Equity				0.02%
GUARANTEED RATE INC	0.0000%	48	5,808	0
PHI GROUP INC/DE	0.0000%	10,134	204,617	167,211
STEARNS HOLDINGS LLC	0.0000%	9,836	0	984
Total of Common Equity			210,425	168,195
Total of FIXED INCOME FUND-I			773,074,900	730,651,286