

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

68.16%

U.S. Government & Federal Agency Obligations

ALASKA ST	5.6420%	85,000	99,621	87,111
AMERICAN MUNI PWR-OHIO INC OH	7.8340%	20,000	27,848	24,460
BAY AREA CA TOLL AUTH TOLL BRI	6.2630%	20,000	26,517	22,571
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	20,000	27,708	24,136
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	15,000	15,000	10,581
CALIFORNIA ST	7.5500%	70,000	106,671	85,704
CALIFORNIA ST	7.3000%	20,000	26,164	23,525
CALIFORNIA ST	7.3500%	20,000	26,300	23,635
CALIFORNIA ST	7.6250%	50,000	67,627	60,984
CALIFORNIA ST HLTH FACS FING A	4.3530%	5,000	5,000	4,577
CALIFORNIA ST UNIV REVENUE	2.9390%	60,000	59,998	41,398
CALIFORNIA ST UNIV REVENUE	2.8970%	15,000	15,000	10,703
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	29,999	20,440
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	15,000	15,000	10,637
CHICAGO IL TRANSIT AUTH SALES	6.2000%	30,000	35,421	32,060
COMMIT TO PUR FNMA SF MTG	5.0000%	463,000	452,567	451,732
COMMIT TO PUR FNMA SF MTG	4.0000%	36,010,000	33,395,376	33,359,385
COMMIT TO PUR FNMA SF MTG	4.5000%	400,000	381,719	380,889
COMMIT TO PUR FNMA SF MTG	3.5000%	2,800,000	2,493,313	2,507,407
COMMIT TO PUR FNMA SF MTG	6.0000%	3,169,000	3,207,689	3,196,561
CURATORS OF THE UNIV OF MISSOU	5.7920%	90,000	122,981	95,698
DALLAS TX AREA RAPID TRANSIT S	5.0220%	20,000	22,973	19,364
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	35,000	24,239
DALLAS-FORT WORTH TX INTERNATI	3.1440%	10,000	10,000	7,727
DALLAS-FORT WORTH TX INTERNATI	2.8430%	10,000	10,000	7,412
DIST OF COLUMBIA WTR & SWR AUT	3.2070%	25,000	25,000	19,009
EAST BAY CA MUNI UTILITY DIST	5.8740%	30,000	37,088	32,148
FEDERAL NATL MTG ASSN	7.1250%	30,000	36,392	34,299
FEDERAL NATL MTG ASSN	7.2500%	25,000	30,669	28,925
FEDERAL NATL MTG ASSN	6.6250%	45,000	54,241	50,789
FEDERAL NATL MTG ASSN	2.1250%	15,000	14,784	14,258
FHLMC POOL #G6-1606	4.5000%	118,969	122,781	115,421
FHLMC POOL #QE-6052	4.5000%	176,502	167,703	168,062
FHLMC POOL #RA-8482	5.0000%	692,534	670,238	675,695
FHLMC POOL #RA-8572	4.5000%	604,091	582,693	575,174
FHLMC POOL #RA-8573	5.0000%	871,874	843,872	850,810
FHLMC POOL #RA-9046	4.5000%	409,283	387,110	389,691
FHLMC POOL #RA-9796	4.5000%	300,436	286,963	286,055
FHLMC POOL #RJ-0135	4.0000%	185,625	171,194	171,893
FHLMC POOL #SD-2064	4.5000%	238,198	226,324	226,819
FHLMC POOL #SD-8421	6.0000%	3,900,000	3,921,938	3,935,243
FHLMC POOL #WN-2142	1.8500%	212,000	210,097	173,324
FHLMC POOL #WN-3167	1.9700%	143,000	144,110	115,897
FHLMC MULTICLASS MT	1.3640%	2,054,000	196,464	106,565
FHLMC MULTICLASS MT	1.0212%	1,868,606	138,339	95,543
FHLMC MULTICLASS MTG 150 AM	3.5200%	254,000	227,217	232,346
FHLMC MULTICLASS MTG 1510 A1	3.5600%	166,044	158,677	159,054
FHLMC MULTICLASS MTG 1512 X1	0.9075%	1,462,555	136,442	86,857
FHLMC MULTICLASS MTG 1517 A1	1.1770%	224,850	225,794	179,311
FHLMC MULTICLASS MTG 1517 A2	1.7160%	23,000	22,028	16,896
FHLMC MULTICLASS MTG 1518 A1	1.1920%	357,824	357,821	290,734
FHLMC MULTICLASS MTG 1519 A1	1.3200%	553,144	553,113	455,275
FHLMC MULTICLASS MTG 152 A1	3.7800%	405,425	389,285	387,770
FHLMC MULTICLASS MTG 1520 A1	2.0070%	727,704	727,703	594,093
FHLMC MULTICLASS MTG 1521 A1	1.7240%	460,793	460,778	365,401
FHLMC MULTICLASS MTG 1521 A2	2.1840%	40,000	30,453	30,049
FHLMC MULTICLASS MTG 154 A1	4.3630%	268,462	268,462	263,348
FHLMC MULTICLASS MTG 155 A2	4.2500%	153,000	151,453	148,149
FHLMC MULTICLASS MTG 157 A2	4.2000%	99,000	95,385	95,480
FHLMC MULTICLASS MTG 158 A2	4.0500%	275,000	260,257	262,075
FHLMC MULTICLASS MTG K039 A2	3.3030%	230,691	229,185	228,984
FHLMC MULTICLASS MTG K042 A2	2.6700%	75,000	73,539	73,636
FHLMC MULTICLASS MTG K046 A2	3.2050%	150,000	151,303	146,974
FHLMC MULTICLASS MTG K048 A1	2.6890%	10,051	10,208	9,943
FHLMC MULTICLASS MTG K051 X1	0.4921%	425,853	9,715	2,432
FHLMC MULTICLASS MTG K053 A2	2.9950%	72,000	69,603	69,721
FHLMC MULTICLASS MTG K054 X1	1.1457%	1,001,012	54,737	16,339
FHLMC MULTICLASS MTG K055 A2	2.6730%	386,000	367,055	370,176
FHLMC MULTICLASS MTG K056 A1	2.2000%	32,971	32,249	32,282
FHLMC MULTICLASS MTG K058 A1	2.3400%	75,726	74,952	72,868
FHLMC MULTICLASS MTG K062 A2	3.4130%	400,000	382,521	386,435
FHLMC MULTICLASS MTG K063 A1	3.0450%	159,546	160,128	155,222
FHLMC MULTICLASS MTG K065 A1	2.8640%	58,039	55,896	56,304
FHLMC MULTICLASS MTG K065 A2	3.2430%	153,000	143,874	146,780
FHLMC MULTICLASS MTG K066 A2	3.1170%	185,000	184,449	176,686
FHLMC MULTICLASS MTG K066 X1	0.7438%	145,566	7,301	2,808

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K067 A2	3.1940%	52,000	48,639	49,664
FHLMC MULTICLASS MTG K068 A1	2.9520%	148,114	144,149	143,566
FHLMC MULTICLASS MTG K069 A1	2.8920%	1,772	1,762	1,759
FHLMC MULTICLASS MTG K070 A1	3.0260%	77,760	77,563	75,307
FHLMC MULTICLASS MTG K073 A2	3.3500%	30,000	28,590	28,688
FHLMC MULTICLASS MTG K073 AM	3.4500%	188,100	188,553	180,276
FHLMC MULTICLASS MTG K074 A1	3.6000%	40,272	40,660	39,623
FHLMC MULTICLASS MTG K074 A2	3.6000%	96,500	91,715	93,082
FHLMC MULTICLASS MTG K076 A2	3.9000%	55,600	56,056	54,068
FHLMC MULTICLASS MTG K083 A2	4.0500%	102,000	100,097	99,506
FHLMC MULTICLASS MTG K084 A1	3.7800%	292,070	314,077	285,551
FHLMC MULTICLASS MTG K085 A2	4.0600%	64,000	62,230	62,408
FHLMC MULTICLASS MTG K086 A2	3.8590%	171,000	188,222	165,408
FHLMC MULTICLASS MTG K090 A2	3.4220%	111,000	119,614	105,370
FHLMC MULTICLASS MTG K092 A2	3.2980%	69,000	71,597	64,998
FHLMC MULTICLASS MTG K094 X1	0.8777%	1,314,815	61,019	49,261
FHLMC MULTICLASS MTG K098 A1	2.0460%	97,548	93,260	90,749
FHLMC MULTICLASS MTG K102 A2	2.5370%	122,000	106,266	109,877
FHLMC MULTICLASS MTG K106 A1	1.7830%	263,081	264,720	239,428
FHLMC MULTICLASS MTG K106 X1	1.3177%	1,588,100	173,264	98,715
FHLMC MULTICLASS MTG K107 A2	1.6390%	103,000	87,061	87,788
FHLMC MULTICLASS MTG K107 X1	1.5912%	1,047,849	92,014	78,245
FHLMC MULTICLASS MTG K108 A2	1.5170%	253,000	218,163	213,365
FHLMC MULTICLASS MTG K109 X1	1.5782%	103,754	9,930	7,751
FHLMC MULTICLASS MTG K110 X1	1.6953%	641,974	57,076	50,050
FHLMC MULTICLASS MTG K111 A1	0.8270%	180,294	180,731	159,934
FHLMC MULTICLASS MTG K111 XAM	1.7977%	1,475,477	231,656	135,772
FHLMC MULTICLASS MTG K113 A2	1.3410%	65,000	51,990	53,766
FHLMC MULTICLASS MTG K116 X1	1.4221%	3,437,512	303,690	235,978
FHLMC MULTICLASS MTG K117 A2	1.4060%	178,000	155,736	146,754
FHLMC MULTICLASS MTG K118 X1	0.9562%	2,279,587	123,953	110,700
FHLMC MULTICLASS MTG K120 X1	1.0355%	1,542,804	118,233	79,906
FHLMC MULTICLASS MTG K121 A1	0.9950%	419,542	419,912	367,522
FHLMC MULTICLASS MTG K121 A2	1.5470%	276,000	227,630	228,327
FHLMC MULTICLASS MTG K123 A2	1.6210%	14,000	11,064	11,607
FHLMC MULTICLASS MTG K124 AM	1.3840%	335,000	334,993	271,926
FHLMC MULTICLASS MTG K125 X1	0.5810%	5,185,119	167,472	161,284
FHLMC MULTICLASS MTG K127 A2	2.1080%	500,000	428,904	427,182
FHLMC MULTICLASS MTG K129 AM	1.6470%	274,000	273,999	224,637
FHLMC MULTICLASS MTG K133 A2	2.0960%	100,000	83,010	84,054
FHLMC MULTICLASS MTG K134 A2	2.2430%	1,000,000	852,452	848,811
FHLMC MULTICLASS MTG K136 A2	2.1270%	700,000	553,845	587,904
FHLMC MULTICLASS MTG K141 A1	2.5500%	303,626	296,853	274,407
FHLMC MULTICLASS MTG K141 AM	2.2500%	300,000	259,787	251,826
FHLMC MULTICLASS MTG K142 A1	2.4000%	504,455	483,124	447,496
FHLMC MULTICLASS MTG K142 A2	2.4000%	135,000	108,187	115,011
FHLMC MULTICLASS MTG K143 A1	2.7110%	300,938	287,856	271,261
FHLMC MULTICLASS MTG K144 A1	2.8000%	296,471	286,413	271,365
FHLMC MULTICLASS MTG K144 A2	2.4500%	70,000	63,671	59,705
FHLMC MULTICLASS MTG K145 A1	2.6500%	294,678	281,432	270,341
FHLMC MULTICLASS MTG K146 A1	3.1100%	303,085	294,199	285,993
FHLMC MULTICLASS MTG K149 AM	3.5300%	508,000	481,670	467,558
FHLMC MULTICLASS MTG K154 A1	3.1760%	196,792	197,285	191,210
FHLMC MULTICLASS MTG K154 A2	3.4240%	777,000	733,700	729,274
FHLMC MULTICLASS MTG K154 A3	3.4590%	76,000	87,387	68,687
FHLMC MULTICLASS MTG K155 A1	3.7500%	78,417	80,146	75,908
FHLMC MULTICLASS MTG K156 A2	3.7000%	247,500	248,821	233,550
FHLMC MULTICLASS MTG K156 A3	3.7000%	850,000	789,881	783,264
FHLMC MULTICLASS MTG K159 A3	3.9500%	20,000	19,166	18,828
FHLMC MULTICLASS MTG K505 A2	4.8190%	500,000	489,689	501,164
FHLMC MULTICLASS MTG K506 A2	4.6500%	443,000	437,096	441,361
FHLMC MULTICLASS MTG K508 A2	4.7400%	700,000	685,912	699,647
FHLMC MULTICLASS MTG K509 A2	4.8500%	388,000	376,555	389,638
FHLMC MULTICLASS MTG K510 A2	5.0690%	774,000	771,909	784,138
FHLMC MULTICLASS MTG K511 A2	4.8600%	410,000	408,891	412,065
FHLMC MULTICLASS MTG K516 A2	5.4770%	150,000	154,445	154,690
FHLMC MULTICLASS MTG K740 A2	1.4700%	1,000,000	904,761	898,635
FHLMC MULTICLASS MTG K741 A2	1.6030%	183,000	173,657	164,186
FHLMC MULTICLASS MTG K741 AM	1.1990%	335,000	334,997	294,901
FHLMC MULTICLASS MTG K741 X1	0.5661%	7,564,320	141,972	133,308
FHLMC MULTICLASS MTG K749 A2	2.1200%	408,000	382,784	364,184
FHLMC MULTICLASS MTG KBX1 A1	2.9200%	522,277	522,091	514,693
FHLMC MULTICLASS MTG KC02 A2	3.3700%	258,807	259,157	252,993
FHLMC MULTICLASS MTG KC05 A7	2.5390%	449,083	440,393	425,059
FHLMC MULTICLASS MTG KG01 A10	2.9390%	301,000	322,582	276,525
FHLMC MULTICLASS MTG KG01 A7	2.8750%	766,000	773,881	735,753
FHLMC MULTICLASS MTG KG02 A1	2.0440%	204,574	211,363	193,092
FHLMC MULTICLASS MTG KG04 A2	1.4870%	1,018,000	1,020,420	839,496
FHLMC MULTICLASS MTG KG04 X1	0.8491%	521,050	35,089	22,588
FHLMC MULTICLASS MTG KG06 A2	1.7770%	434,000	437,347	357,316
FHLMC MULTICLASS MTG KG07 A1	3.1230%	305,000	300,331	281,053
FHLMC MULTICLASS MTG KG07 A2	3.1230%	305,000	298,139	272,891
FHLMC MULTICLASS MTG KG08 A1	4.1340%	177,000	170,604	171,593
FHLMC MULTICLASS MTG KG08 A2	4.1340%	855,493	809,398	820,712
FHLMC MULTICLASS MTG KGX1 X	0.0953%	11,162,000	106,725	43,588

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FHLMC MULTICLASS MTG KHG1 A2	3.3410%	717,750	719,267	705,509
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	122,000	127,123	116,265
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	426,294	426,560	405,384
FHLMC MULTICLASS MTG KIR1 A1	2.4460%	99,719	97,114	96,495
FHLMC MULTICLASS MTG KIR3 X	0.0679%	6,895,776	56,821	20,811
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	495,000	502,629	436,068
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	305,000	309,955	277,638
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	305,000	304,380	280,753
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	305,000	304,067	289,718
FHLMC MULTICLASS MTG KJ41 A2	3.7410%	571,000	554,423	526,092
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	1,043,000	1,028,738	1,016,456
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	443,000	442,982	432,340
FHLMC MULTICLASS MTG KJ46 A2	4.7960%	137,152	137,145	136,673
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	330,000	330,000	335,159
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	966,000	965,964	967,284
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	430,000	421,659	425,282
FHLMC MULTICLASS MTG KL4F A2AS	3.6830%	415,000	417,099	404,971
FHLMC MULTICLASS MTG KLU2 A7	2.2290%	413,965	405,974	396,693
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	686,000	685,984	575,970
FHLMC MULTICLASS MTG KMP1 A2	2.9820%	500,000	494,263	493,928
FHLMC MULTICLASS MTG KPLB A	2.7700%	1,161,000	1,141,729	1,127,915
FHLMC MULTICLASS MTG KPLB2 A	4.8250%	443,000	448,822	443,662
FHLMC MULTICLASS MTG KS14 AFX	1.1180%	102,000	81,855	82,023
FHLMC MULTICLASS MTG KS15 A	5.2640%	480,000	468,410	488,299
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	1,020,000	1,038,062	854,091
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	150,000	129,690	129,768
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	679,000	629,266	619,269
FHLMC MULTICLASS MTG KW02 A1	2.8960%	67,098	66,516	65,144
FHLMC MULTICLASS MTG KW03 A2	3.0190%	500,000	466,375	473,899
FHLMC MULTICLASS MTG KW06 A1	3.8000%	318,459	323,694	313,710
FHLMC MULTICLASS MTG KW06 A2	3.8000%	209,000	128,799	200,648
FHLMC MULTICLASS MTG KW10 A2	2.6910%	100,000	101,815	89,851
FHLMC MULTICLASS MTG W5FX AFX	3.0919%	653,000	687,418	612,605
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	9,000	9,000	7,688
FNMA POOL #0259512	6.0000%	89,621	94,133	90,168
FNMA POOL #0259576	6.0000%	47,470	49,896	48,018
FNMA POOL #0957414	6.3700%	949,857	984,633	949,954
FNMA POOL #0AN2609	2.6800%	110,000	115,845	96,959
FNMA POOL #0AN9381	3.7300%	254,000	238,634	231,320
FNMA POOL #0BD7165	4.0000%	58,790	59,821	55,616
FNMA POOL #0BL3435	2.9000%	751,000	765,474	685,658
FNMA POOL #0BL5917	2.4300%	95,000	99,903	77,777
FNMA POOL #0BL6044	2.5100%	95,000	100,600	77,691
FNMA POOL #0BM7183	4.7100%	441,409	460,887	439,622
FNMA POOL #0BS5506	3.1000%	1,000,000	961,024	925,227
FNMA POOL #0BS8635	4.4220%	349,000	341,710	342,268
FNMA POOL #0BW7327	4.5000%	222,394	211,306	211,769
FNMA POOL #0BZ0238	5.7900%	858,000	874,289	874,964
FNMA POOL #0CA2204	4.5000%	66,922	69,107	64,653
FNMA POOL #0CB5401	4.5000%	919,695	887,122	875,764
FNMA POOL #0CB6417	4.5000%	860,509	830,030	819,401
FNMA POOL #0CB6830	4.5000%	1,003,267	967,730	955,338
FNMA POOL #0CB7216	4.0000%	492,872	440,782	456,730
FNMA POOL #0FS3519	4.5000%	1,111,774	1,056,340	1,058,664
FNMA POOL #0FS4437	4.5000%	330,468	313,993	314,682
FNMA POOL #0FS5027	4.0000%	1,370,444	1,230,682	1,271,231
FNMA POOL #0MA3027	4.0000%	58,841	59,874	55,875
FNMA POOL #0MA3522	4.5000%	85,479	88,228	82,599
FNMA POOL #0MA4700	4.0000%	2,638,209	2,330,912	2,446,934
FNMA GTD REMIC P/T 13-M6 1AC	3.3884%	399,606	419,768	374,444
FNMA GTD REMIC P/T 14-M7 1A	3.2460%	78,732	78,780	78,128
FNMA GTD REMIC P/T 14-M8 A2	3.0560%	9,532	9,571	9,478
FNMA GTD REMIC P/T 15-M1 A2	2.5320%	279,666	275,019	275,582
FNMA GTD REMIC P/T 15-M3 A2	2.7230%	98,066	96,379	96,328
FNMA GTD REMIC P/T 15-M7 A2	2.5900%	47,443	46,311	46,455
FNMA GTD REMIC P/T 16-M10 AV1	2.3500%	13,738	13,481	13,307
FNMA GTD REMIC P/T 16-M10 AV2	3.0000%	99,000	102,854	80,355
FNMA GTD REMIC P/T 16-M11 A2	2.3690%	25,963	26,164	24,543
FNMA GTD REMIC P/T 16-M6 A2	2.4880%	637,349	610,256	606,159
FNMA GTD REMIC P/T 17-M12 A2	3.0598%	187,016	182,664	178,131
FNMA GTD REMIC P/T 17-M14 A2	2.8124%	69,099	71,037	64,771
FNMA GTD REMIC P/T 17-M3 A2	2.4655%	50,989	51,397	47,986
FNMA GTD REMIC P/T 17-M5 A2	3.0693%	551,283	527,312	512,249
FNMA GTD REMIC P/T 17-M7 A2	2.9610%	135,299	129,087	128,612
FNMA GTD REMIC P/T 18-M1 A2	2.9868%	74,272	72,272	70,062
FNMA GTD REMIC P/T 18-M10 A2	3.3570%	272,651	277,065	259,317
FNMA GTD REMIC P/T 18-M12 A1	3.5460%	44,535	45,758	43,570
FNMA GTD REMIC P/T 18-M12 A2	3.6305%	19,000	18,094	17,974
FNMA GTD REMIC P/T 18-M14 A2	3.5813%	189,326	180,511	181,261
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	304,663	307,541	288,327
FNMA GTD REMIC P/T 18-M3 A2	3.0689%	215,752	202,534	199,159
FNMA GTD REMIC P/T 18-M8 A2	3.3022%	272,159	260,154	258,435
FNMA GTD REMIC P/T 19-M10 A1	2.0000%	138,311	137,206	133,866
FNMA GTD REMIC P/T 19-M2 A2	3.6244%	76,780	71,478	73,546
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	779,785	756,086	683,419

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 19-M31 X2A	1.2969%	2,438,047	219,043	114,199
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	543,466	556,891	503,109
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	183,000	165,187	153,420
FNMA GTD REMIC P/T 20-M27 X	0.8218%	1,708,552	97,174	90,178
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	253,000	253,430	207,446
FNMA GTD REMIC P/T 20-M52 A1	0.8780%	112,330	112,330	104,151
FNMA GTD REMIC P/T 20-M53 A2	1.6889%	53,000	43,861	41,671
FNMA GTD REMIC P/T 21-M1 A2	1.3897%	353,000	353,500	286,533
FNMA GTD REMIC P/T 21-M11 A2	1.4579%	23,000	17,905	18,564
FNMA GTD REMIC P/T 21-M13 A2	1.6021%	458,000	455,593	372,794
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	451,335	424,858	366,071
FNMA GTD REMIC P/T 21-M2S A2	1.8076%	1,021,000	1,019,306	840,395
FNMA GTD REMIC P/T 21-M3G A2	1.2453%	949,000	932,935	765,599
FNMA GTD REMIC P/T 21-M7 A1	1.7256%	111,973	112,479	100,505
FNMA GTD REMIC P/T 22-M1 A1	1.6683%	498,276	493,504	445,115
FNMA GTD REMIC P/T 22-M1 A2	1.6683%	496,000	481,545	399,812
FNMA GTD REMIC P/T 22-M10 A2	1.9379%	100,000	83,653	81,933
FNMA GTD REMIC P/T 22-M11 A2	2.9469%	88,639	82,332	83,526
FNMA GTD REMIC P/T 22-M13 A1	2.5935%	460,809	437,985	427,574
FNMA GTD REMIC P/T 22-M13 A2	2.5935%	100,000	88,497	85,817
FNMA GTD REMIC P/T 22-M1G A1	1.5319%	140,452	137,868	126,994
FNMA GTD REMIC P/T 22-M1G A2	1.5319%	995,000	943,430	807,888
FNMA GTD REMIC P/T 22-M2S A2	3.7508%	328,000	306,428	305,997
FNMA GTD REMIC P/T 22-M3 A2	1.7072%	27,000	22,666	21,918
FNMA GTD REMIC P/T 22-M5 A1	2.3549%	957,914	873,701	867,101
FNMA GTD REMIC P/T 22-M8 A2	1.9365%	400,000	363,042	328,306
FNMA GTD REMIC P/T 23-M1 1A2	3.4270%	443,000	426,002	409,970
FNMA GTD REMIC P/T 23-M1 2A1	3.9497%	260,299	253,424	246,568
FNMA GTD REMIC P/T 23-M1S A2	4.5074%	500,000	493,398	493,172
FNMA GTD REMIC P/T 23-M2 3A2	1.9139%	500,000	407,537	410,228
FNMA GTD REMIC P/T 23-M4 A2	3.7679%	664,920	610,978	623,177
FNMA GTD REMIC P/T 23-M5 2A2	4.5000%	500,000	482,330	493,252
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	943,000	879,555	913,745
FNMA GTD REMIC P/T 23-M6 A2	4.1900%	266,000	257,537	259,561
FNMA GTD REMIC P/T 23-M8 A2	4.4714%	1,270,000	1,219,050	1,248,907
FNMA GTD REMIC P/T 24-M1 A2	4.5000%	1,000,000	989,556	953,186
GNMA GTD REMIC P/T 12-147 AK	2.7847%	24,824	24,751	22,699
GNMA GTD REMIC P/T 13-15 AC	1.8380%	20,594	20,633	16,404
GNMA GTD REMIC P/T 14-105 VA	3.5000%	293,175	288,014	286,646
GNMA GTD REMIC P/T 14-92 KV	3.0000%	281,731	289,303	254,732
GNMA GTD REMIC P/T 15-59 PA	2.7500%	39,953	35,531	34,830
GNMA GTD REMIC P/T 15-78 AC	3.0000%	12,417	12,409	11,310
GNMA GTD REMIC P/T 16-36 IO	0.6572%	67,604	4,659	1,795
GNMA GTD REMIC P/T 17-190 AD	2.6000%	18,368	17,419	15,498
GNMA GTD REMIC P/T 18-118 AE	3.2000%	24,422	24,930	21,941
GNMA GTD REMIC P/T 18-123 V	3.1000%	109,517	109,849	103,015
GNMA GTD REMIC P/T 18-170 V	3.2500%	28,997	29,065	26,628
GNMA GTD REMIC P/T 18-25 V	2.6000%	114,401	110,819	98,498
GNMA GTD REMIC P/T 19-147 V	2.0000%	92,865	90,029	74,421
GNMA GTD REMIC P/T 19-53 V	2.7500%	175,946	178,319	159,755
GNMA GTD REMIC P/T 20-106 EA	1.7500%	162,462	137,592	137,671
GNMA GTD REMIC P/T 20-14 AE	2.6000%	275,163	228,259	227,771
GNMA GTD REMIC P/T 20-159 IO	1.0024%	958,380	87,901	65,513
GNMA GTD REMIC P/T 22-202 V	3.0000%	404,709	380,441	358,691
GNMA GTD REMIC P/T 22-54 V	2.0000%	342,401	313,706	281,040
GNMA GTD REMIC P/T 23-118 BA	3.7486%	265,247	232,203	246,648
GNMA GTD REMIC P/T 23-16 V	3.5000%	299,699	287,767	277,326
GNMA GTD REMIC P/T 23-194 BA	3.9181%	229,575	210,403	209,740
GNMA GTD REMIC P/T 23-31 AD	3.6000%	556,808	510,707	501,152
GNMA GTD REMIC P/T 23-44 V	4.0000%	124,017	122,819	116,318
GNMA GTD REMIC P/T 23-74 V	4.0000%	110,222	104,599	102,484
GNMA GTD REMIC P/T 24-37 AC	4.0000%	321,771	297,557	295,108
GNMA II POOL #0MA5529	4.5000%	77,797	80,285	75,715
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	200,000	199,996	168,426
ILLINOIS ST	7.3500%	51,429	55,799	55,675
ILLINOIS ST	5.1000%	50,000	56,418	49,636
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	5,000	5,000	3,498
LOS ANGELES CA CMNTY CLG DIST	6.7500%	10,000	14,033	11,673
LOS ANGELES CA DEPT WTR & PWR	5.7160%	20,000	23,803	20,887
LOS ANGELES CA UNIF SCH DIST	5.7500%	50,000	56,684	51,860
LOUISIANA ST LOCAL GOVT ENVRNM	5.0480%	10,000	10,001	10,100
MASSACHUSETTS ST SCH BLDG AUTH	5.7150%	30,000	35,514	31,514
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	10,000	11,823	10,382
MET TRANSPRTN AUTH NY REVENUE	6.8140%	30,000	38,820	33,343
MET TRANSPRTN AUTH NY REVENUE	6.6680%	60,000	79,176	66,000
MET TRANSPRTN AUTH NY REVENUE	6.5480%	125,000	154,495	132,040
MIAMI-DADE CNTY FL WTR & SWR R	3.4900%	10,000	10,000	8,323
MICHIGAN ST FIN AUTH REVENUE	3.3840%	45,000	44,999	36,831
NEW JERSEY ST ECON DEV AUTH LE	7.4250%	90,000	100,288	96,466
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	80,000	104,633	92,952
NEW YORK CITY NY MUNI WTR FIN	5.9520%	40,000	50,101	42,409
NEW YORK CITY NY TRANSITIONAL	5.5080%	30,000	34,129	30,579
NEW YORK CITY NY TRANSITIONAL	5.5720%	10,000	11,399	10,250
NEW YORK NY	5.8280%	30,000	30,000	33,475
NEW YORK ST DORM AUTH ST PERSO	5.6280%	20,000	23,052	20,492

	Coupon	Units	Cost	Market Value
NORTH CAROLINA ST UNIV AT RALE	4.0000%	85,000	95,240	76,540
OHIO ST	4.9220%	85,000	86,030	84,582
OKLAHOMA ST DEV FIN AUTH	4.7140%	5,000	5,000	4,775
OREGON ST DEPT OF TRANSPRTN HI	5.8340%	30,000	35,342	31,322
PENNSYLVANIA ST UNIV	2.8400%	5,000	5,000	3,547
PHILADELPHIA PA AUTH FOR INDL	3.9640%	135,000	135,032	133,254
PHILADELPHIA PA WTR & WSTWTR R	2.9260%	10,000	10,000	7,554
PORT AUTH OF NEW YORK & NEW JE	3.2870%	20,000	20,000	13,666
PORT AUTH OF NEW YORK & NEW JE	5.6470%	30,000	35,452	32,113
PORT AUTH OF NEW YORK & NEW JE	4.4580%	20,000	20,344	17,910
RIVER CITY INC KY PKG AUTH REV	2.7500%	70,000	71,146	65,700
RUTGERS NJ ST UNIV	3.2700%	5,000	5,000	4,045
SALES TAX SECURITIZATION CORP	3.2380%	40,000	40,000	32,323
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	20,000	24,472	21,017
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	5,000	6,463	5,302
SAN FRANCISCO CITY & CNTY CA P	6.0000%	30,000	35,735	31,500
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	20,000	20,000	15,512
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	10,000	12,448	11,171
SOUTH CAROLINA ST PUBLIC SVC A	4.1220%	187,000	186,546	182,992
TEXAS ST	4.6810%	10,000	11,004	9,519
TEXAS ST TRANSPRTN COMMISSION	2.4720%	30,000	29,999	20,903
TEXAS ST TRANSPRTN COMMISSIONS	4.0000%	30,000	35,341	30,000
TEXAS ST TRANSPRTN COMMISSIONS	5.1780%	20,000	21,589	19,968
U S TREASURY BOND	2.0000%	4,373,000	3,395,843	2,829,909
U S TREASURY BOND	3.0000%	100,000	81,300	78,215
U S TREASURY BOND	1.3750%	504,000	388,069	324,096
U S TREASURY BOND	1.8750%	2,147,000	1,898,951	1,285,936
U S TREASURY BOND	1.7500%	5,700,000	4,784,476	3,846,609
U S TREASURY BOND	2.7500%	3,130,000	2,563,445	2,361,615
U S TREASURY BOND	3.1250%	3,761,000	3,332,810	3,118,480
U S TREASURY BOND	3.6250%	225,000	245,301	200,136
U S TREASURY BOND	2.3750%	4,338,000	4,764,718	2,944,926
U S TREASURY BOND	2.5000%	2,700,000	2,104,745	1,952,648
U S TREASURY BOND	3.3750%	1,990,000	1,850,148	1,718,863
U S TREASURY BOND	3.8750%	2,100,000	2,157,883	1,941,270
U S TREASURY BOND	4.7500%	3,400,000	3,660,836	3,629,500
U S TREASURY BOND	4.1250%	58,500	54,262	56,224
U S TREASURY NOTE	4.0000%	400,000	398,086	395,875
U S TREASURY NOTE	3.7500%	1,778,000	1,766,686	1,747,302
U S TREASURY NOTE	1.8750%	4,916,600	4,554,177	4,152,606
U S TREASURY NOTE	0.5000%	9,223,000	8,231,691	8,053,913
U S TREASURY NOTE	3.5000%	5,045,000	4,948,203	4,842,169
U S TREASURY NOTE	4.6250%	3,700,000	3,688,227	3,686,559
U S TREASURY NOTE	2.8750%	11,929,000	11,955,450	10,830,693
U S TREASURY NOTE	3.6250%	2,119,000	2,054,780	2,065,694
U S TREASURY NOTE	2.5000%	4,264,000	4,256,966	4,254,146
U S TREASURY NOTE	2.6250%	406,000	387,561	384,733
U S TREASURY NOTE	3.8750%	4,875,000	4,796,373	4,762,372
U S TREASURY NOTE	4.3750%	1,963,000	1,963,398	1,955,485
U S TREASURY NOTE	4.8750%	5,030,000	5,220,796	5,200,214
UNIV OF CALIFORNIA CA REVENUES	4.8580%	10,000	12,591	9,298
UNIV OF CALIFORNIA CA REVENUES	3.0710%	5,000	5,000	3,615
UNIV OF CALIFORNIA CA REVENUES	1.6140%	85,000	85,000	71,707
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	10,000	10,000	6,905
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	10,000	10,000	6,885
UNIV OF CALIFORNIA CA RGTS MED	3.7060%	5,000	5,000	3,429
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	60,000	77,268	68,070
UNIV OF MICHIGAN MI	2.5620%	10,000	10,000	6,583
UNIV OF MICHIGAN MI	4.4540%	10,000	10,000	8,610
UNIV OF MICHIGAN MI	3.5990%	14,000	14,000	11,944
UNIV OF MINNESOTA MN	4.0480%	6,000	6,000	5,246
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	15,000	15,000	9,608
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	10,000	10,000	6,211
US TREAS-CPI INFLAT	1.7500%	523,378	514,909	516,675
US TREAS-CPI INFLAT	0.2500%	1,431,353	1,396,081	1,406,890
US TREAS-CPI INFLAT	0.1250%	4,661,518	4,593,266	4,642,237
US TREAS-CPI INFLAT	0.7500%	78,529	66,122	60,234
US TREAS-CPI INFLAT	2.3750%	3,964,996	3,931,852	3,961,093
US TREAS-CPI INFLAT	1.5000%	2,716,495	2,645,841	2,370,925
Total of U.S. Government & Federal Agency Obligations			231,734,678	219,777,014

Domestic Corporate & Other Bonds

3M CO	2.8750%	60,000	57,614	55,886
3M CO	5.7000%	90,000	96,854	94,880
ABBOTT LABORATORIES	4.9000%	70,000	80,569	68,331
ABBVIE INC	3.2000%	900,000	942,098	829,347
ABBVIE INC	4.9500%	185,000	184,811	186,320
ABBVIE INC	4.2500%	150,000	129,271	129,908
ABBVIE INC	4.4000%	170,000	196,639	154,301
ABBVIE INC	4.7000%	82,000	97,576	76,678
ABBVIE INC	4.0500%	55,000	53,066	48,972
ABBVIE INC	5.4000%	115,000	115,068	118,369

	Coupon	Units	Cost	Market Value
ABBVIE INC	5.0500%	45,000	44,860	45,558
ACADEMY LTD 144A	6.0000%	175,000	175,542	172,371
ACCO BRANDS CORP 144A	4.2500%	230,000	230,000	207,043
ACE SECURITIES CORP HOM HE3 M4	6.3889%	300,000	297,105	260,937
ACURIS FINANCE US INC / A 144A	5.0000%	225,000	214,860	204,444
ADIENT 1/24 TLB2	0.0000%	0	0	0
ADIENT 4/21 TLB1	0.0000%	73,577	73,393	73,646
ADOBE INC	2.3000%	87,000	87,527	76,564
ADP/CDK GLOBAL 10/23 COV-LITE	0.0000%	228,275	221,427	228,857
AEP TEXAS INC	5.2500%	10,000	10,710	9,387
AEP TEXAS INC	5.4000%	300,000	299,550	299,343
AEP TRANSMISSION CO LLC	3.1000%	40,000	39,503	38,049
AEP TRANSMISSION CO LLC	2.7500%	15,000	14,312	9,433
AES CORP/THE	1.3750%	300,000	297,953	277,814
AES CORP/THE	2.4500%	40,000	36,479	32,726
AES CORP/THE	5.4500%	100,000	98,798	99,806
AETNA INC	3.5000%	76,000	75,464	74,984
AFFIRM ASSET SECURIT X1 A 144A	1.7500%	7,168	7,170	7,076
AFFIRM ASSET SECURIT Z1 A 144A	1.0700%	9,134	9,130	9,071
AFLAC INC	4.7500%	15,000	17,157	13,708
AGCO CORP	5.4500%	80,000	79,937	80,357
AGILENT TECHNOLOGIES INC	2.7500%	24,000	24,067	21,572
AGILENT TECHNOLOGIES INC	2.3000%	67,000	59,765	56,273
AHEAD 1/24 INCREMENTAL TLB	0.0000%	110,000	108,900	110,293
AHS HOSPITAL CORP	2.7800%	5,000	5,000	3,286
AIR PRODUCTS AND CHEMICALS INC	2.8000%	14,000	14,617	9,398
ALABAMA POWER CO	3.0000%	25,000	20,096	16,911
ALABAMA POWER CO	3.0500%	30,000	29,981	26,187
ALABAMA POWER CO	2.8000%	25,000	24,796	24,362
ALABAMA POWER CO	5.8500%	10,000	9,992	10,529
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	145,131	143,171	141,551
ALBERTSONS COS INC / SAFE 144A	4.6250%	255,000	255,082	246,788
ALBERTSONS COS INC / SAFE 144A	5.8750%	250,000	249,457	247,510
ALLEGHANY CORP	3.6250%	5,000	4,794	4,677
ALLEGHANY CORP	3.2500%	25,000	19,292	17,722
ALLEGHANY CORP	4.9000%	10,000	9,794	9,468
ALLEGION US HOLDING CO INC	3.5500%	570,000	543,583	543,617
ALLIANT HOLDINGS INTERMED 144A	5.8750%	70,000	70,179	65,029
ALLIANT HOLDINGS INTERMED 144A	6.7500%	325,000	322,470	326,311
ALLIANT INSURANCE 12/23 B6 COV	0.0000%	0	0	0
ALLIED UNIVERSAL HOLDCO L 144A	6.6250%	109,000	110,694	108,928
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	425,000	425,000	430,439
ALLINA HEALTH SYSTEM	2.9020%	15,000	15,000	9,967
ALLY FINANCIAL INC	8.0000%	90,000	96,830	100,250
ALLY FINANCIAL INC	6.9920%	100,000	100,000	103,672
ALLY FINANCIAL INC	6.8480%	165,000	164,991	169,812
ALPHABET INC	2.2500%	60,000	55,224	34,553
ALPHABET INC	2.0500%	10,000	9,156	5,983
ALTERNATIVE LOAN TRUS OA11 A1B	5.8239%	72,323	68,932	66,639
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	213,111	133,108	98,220
ALTERNATIVE LOAN TRUST 2 58 A1	6.0832%	207,242	188,295	184,658
ALTERNATIVE LOAN TRUST 27 2A1	6.4391%	40,266	41,485	31,772
ALTERNATIVE LOAN TRUST OA1 2A1	5.8632%	38,108	31,077	31,229
ALTERNATIVE LOAN TRUST OH1 A1D	5.6539%	146,260	96,053	117,971
AMAZON.COM INC	3.1000%	40,000	40,711	28,728
AMAZON.COM INC	4.2500%	20,000	24,660	17,411
AMC NETWORKS INC	4.2500%	485,000	462,650	343,723
AMC NETWORKS INC 144A	10.2500%	20,000	20,125	20,145
AMEREN CORP	5.0000%	15,000	14,968	14,918
AMEREN ILLINOIS CO	1.5500%	35,000	34,901	28,361
AMEREN ILLINOIS CO	4.9500%	10,000	9,971	9,897
AMEREN ILLINOIS CO	4.5000%	15,000	15,774	13,205
AMEREN ILLINOIS CO	3.2500%	20,000	19,901	14,219
AMEREN ILLINOIS CO	2.9000%	10,000	9,958	6,559
AMEREN ILLINOIS CO	3.8500%	10,000	9,116	9,159
AMERICAN AIRLINES 2016-2 CLASS	3.2000%	53,960	52,111	49,550
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	80,741	78,472	72,895
AMERICAN AIRLINES 2017-1 CLASS	3.6500%	62,938	62,328	59,385
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	234,899	221,374	204,216
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	156,600	147,342	139,907
AMERICAN AIRLINES INC 144A	7.2500%	110,000	110,221	111,709
AMERICAN AIRLINES INC/AAD 144A	5.5000%	26,250	26,250	26,071
AMERICAN AIRLINES INC/AAD 144A	5.7500%	80,000	80,002	78,636
AMERICAN AXLE & MANUFACTURING	5.0000%	150,000	149,704	135,100
AMERICAN ELECTRIC POWER CO INC	3.2500%	20,000	19,966	13,805
AMERICAN ELECTRIC POWER CO INC	2.3000%	10,000	9,996	8,508
AMERICAN ELECTRIC POWER CO INC	5.9500%	80,000	84,546	83,157
AMERICAN EXPRESS CO	3.9500%	70,000	69,969	68,780
AMERICAN EXPRESS CO	4.9000%	30,000	29,985	29,861
AMERICAN EXPRESS CO	5.6250%	95,000	95,000	95,795
AMERICAN EXPRESS CO	5.0430%	150,000	150,000	148,231
AMERICAN EXPRESS CO	4.9900%	65,000	64,963	64,612
AMERICAN EXPRESS CO	5.0980%	160,000	160,000	159,753
AMERICAN EXPRESS CO	6.3119%	800,000	800,000	804,385
AMERICAN HONDA FINANCE CORP	5.0000%	100,000	99,959	99,580

	Coupon	Units	Cost	Market Value
AMERICAN HONDA FINANCE CORP	4.9000%	170,000	169,544	167,707
AMERICAN INTERNATIONAL GROUP I	5.1250%	115,000	114,525	114,360
AMERICAN TOWER CORP	3.8000%	115,000	108,116	107,325
AMERICAN TOWER CORP	1.3000%	1,400,000	1,398,904	1,319,207
AMERICAN TOWER CORP	1.8750%	100,000	81,150	81,080
AMERICAN TOWER CORP	3.3750%	130,000	126,717	124,168
AMERICAN TOWER CORP	5.2500%	300,000	299,294	300,021
AMERICAN TOWER CORP	2.7000%	1,100,000	1,098,489	931,213
AMERICAN TOWER CORP	2.9500%	250,000	161,214	161,203
AMERICAN TOWER CORP	4.0500%	200,000	182,820	183,034
AMERICAN TOWER CORP	5.2000%	150,000	149,463	149,927
AMERICAN TOWER CORP	5.8000%	680,000	679,027	696,205
AMERICAN UNIVERSITY/THE	3.6720%	32,000	31,999	25,955
AMERICAN WATER CAPITAL CORP	3.2500%	120,000	110,296	85,869
AMERICAN WATER CAPITAL CORP	3.4500%	45,000	43,415	33,164
AMERICAN WATER CAPITAL CORP	4.1500%	30,000	29,847	25,128
AMERICAN WATER CAPITAL CORP	4.2000%	25,000	22,983	21,253
AMERICAN WATER CAPITAL CORP	2.8000%	125,000	128,163	110,040
AMERICAN WATER CAPITAL CORP	2.9500%	30,000	29,287	28,073
AMERICAN WATER CAPITAL CORP	2.3000%	30,000	29,934	24,995
AMERICREDIT AUTOMOBILE RE 2 A2	6.1900%	540,204	540,195	541,923
AMERIPRISE FINANCIAL INC	3.7000%	60,000	60,467	59,417
AMERIPRISE FINANCIAL INC	5.7000%	35,000	34,947	36,105
AMERIPRISE FINANCIAL INC	5.1500%	129,000	128,733	130,341
AMGEN INC	4.9500%	40,000	40,934	37,955
AMGEN INC	3.1500%	22,000	18,519	16,904
AMGEN INC	5.2500%	800,000	799,752	797,575
AMGEN INC	5.1500%	300,000	295,938	301,923
AMGEN INC	5.6000%	70,000	71,464	71,220
AMGEN INC	4.2000%	50,000	48,824	46,734
AMGEN INC	4.4000%	175,000	134,800	152,039
AMGEN INC	4.5630%	20,000	24,928	17,625
AMPHENOL CORP	4.7500%	25,000	24,942	24,818
ANALOG DEVICES INC	3.4500%	60,000	57,110	57,377
ANALOG DEVICES INC	2.1000%	50,000	42,862	41,465
ANALOG DEVICES INC	2.8000%	25,000	24,825	18,149
ANTARES HOLDINGS LP 144A	3.7500%	250,000	248,449	228,122
ANTARES HOLDINGS LP 144A	2.7500%	500,000	498,180	447,941
AOC/ALIANCYS 1/23 INCREMENTAL	0.0000%	208,950	203,768	209,054
AON NORTH AMERICA INC	5.7500%	50,000	49,696	51,260
AON NORTH AMERICA INC	5.3000%	160,000	159,588	161,196
AON NORTH AMERICA INC	5.1250%	480,000	479,089	482,874
APACHE CORP	5.1000%	60,000	50,697	51,490
APPALACHIAN POWER CO	4.5000%	50,000	49,691	40,478
APPALACHIAN POWER CO	5.6500%	10,000	9,970	10,092
APPLE INC	2.6500%	35,000	32,755	23,129
APPLE INC	2.0500%	115,000	117,035	107,947
APPLE INC	2.5500%	15,000	12,130	9,372
APPLE INC	2.8500%	5,000	4,957	3,228
APPLE INC	1.2000%	68,000	62,918	60,121
APPLIED MATERIALS INC	3.3000%	50,000	49,937	48,061
APX GROUP INC 144A	6.7500%	90,000	91,824	90,367
APX GROUP INC 144A	5.7500%	150,000	150,013	144,225
ARAMARK SERVICES INC 144A	5.0000%	175,000	177,681	168,905
ARCHES BUYER INC 144A	4.2500%	470,000	405,743	413,640
ARCHROCK PARTNERS LP / AR 144A	6.2500%	105,000	102,458	103,891
ARCHROCK PARTNERS LP / AR 144A	6.8750%	160,000	160,735	160,486
ARCONIC 1/24 TLB	0.0000%	104,738	104,738	104,973
ARES CAPITAL CORP	2.1500%	317,000	294,404	291,903
ARES CAPITAL CORP	7.0000%	130,000	130,208	133,736
ARES FINANCE CO II LLC 144A	3.2500%	200,000	199,707	176,206
ARES MANAGEMENT CORP	6.3750%	890,000	901,288	932,876
ARIZONA PUBLIC SERVICE CO	2.2000%	25,000	24,996	20,392
ARIZONA PUBLIC SERVICE CO	4.5000%	30,000	30,495	25,793
ARROW ELECTRONICS INC	3.2500%	230,000	228,647	227,414
ARROW ELECTRONICS INC	6.1250%	50,000	49,994	49,956
ARSENAL AIC PARENT LLC 144A	8.0000%	130,000	130,033	136,485
ARTERA SERVICES LLC 144A	8.5000%	200,000	200,002	205,049
ARTHUR J GALLAGHER & CO	3.5000%	40,000	27,807	28,412
ARTHUR J GALLAGHER & CO	6.7500%	288,000	297,100	326,976
ARTHUR J GALLAGHER & CO	5.7500%	40,000	39,886	40,140
ARTHUR J GALLAGHER & CO	5.4500%	130,000	130,339	130,860
ASCENT RESOURCES UTICA HO 144A	7.0000%	120,000	115,430	120,300
ASCENT RESOURCES UTICA HO 144A	8.2500%	65,000	65,020	66,773
ASHLAND INC 144A	3.3750%	180,000	180,009	152,297
ASHTON WOODS USA LLC / AS 144A	4.6250%	125,000	125,000	115,302
ASP UNIFRAX HOLDINGS INC 144A	5.2500%	305,000	305,544	196,688
ASSURANT INC	3.7000%	80,000	67,781	72,359
ASSURANT INC	2.6500%	58,000	42,048	47,639
ASSURANT INC	4.9000%	24,000	22,886	23,689
ASSURED GUARANTY US HOLDINGS I	6.1250%	413,000	411,038	428,160
ASSUREDPARTNERS 2/24 (B5) INCR	0.0000%	150,000	149,250	150,141
ASSUREDPARTNERS INC 144A	7.5000%	210,000	210,000	206,358
ASTRAZENECA FINANCE LLC	1.7500%	70,000	64,778	62,152
AT&T INC	3.8000%	609,000	650,548	442,639

	Coupon	Units	Cost	Market Value
AT&T INC	3.5000%	70,000	48,061	49,387
AT&T INC	2.7500%	210,000	211,313	180,886
AT&T INC	4.6500%	90,000	103,786	79,258
AT&T INC	3.5500%	45,000	28,801	31,465
AT&T INC	4.8500%	215,000	209,110	200,606
AT&T INC	4.3000%	207,000	200,251	198,941
AT&T INC	1.6500%	76,000	70,037	67,305
AT&T INC	2.5500%	189,000	172,712	151,384
AT&T INC	2.3000%	215,000	194,724	198,179
AT&T INC	4.3500%	30,000	29,346	29,227
AT&T INC	5.5390%	140,000	140,000	139,872
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	136,999	130,834	135,522
ATHENAHEALTH GROUP INC 144A	6.5000%	190,000	190,000	173,778
ATHENE GLOBAL FUNDING 144A	2.5000%	20,000	20,135	19,500
ATHENE HOLDING LTD	3.9500%	15,000	15,638	11,019
ATMOS ENERGY CORP	5.7500%	15,000	14,762	15,893
ATMOS ENERGY CORP	4.1250%	40,000	40,201	34,536
AUTOMATIC DATA PROCESSING INC	1.2500%	80,000	68,797	65,363
AUTOZONE INC	6.2500%	80,000	79,930	83,896
AUTOZONE INC	6.5500%	250,000	249,366	273,640
AUTOZONE INC	4.5000%	45,000	44,966	44,302
AUTOZONE INC	5.2000%	45,000	44,931	45,067
AUTOZONE INC	5.0500%	20,000	19,981	20,031
AVALONBAY COMMUNITIES INC	3.5000%	70,000	70,352	69,122
AVALONBAY COMMUNITIES INC	3.4500%	170,000	169,444	166,539
AVANGRID INC	3.8000%	25,000	24,970	23,448
AVANGRID INC	3.1500%	380,000	378,361	373,515
AVIATION CAPITAL GROUP LL 144A	4.1250%	780,000	783,615	759,403
AVIENT CORP 144A	5.7500%	150,000	150,000	149,331
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	600,000	599,841	610,753
AVISTA CORP	4.0000%	10,000	7,727	7,685
AVNET INC	5.5000%	18,000	18,001	17,411
B&G FOODS INC	5.2500%	135,000	125,411	126,149
B&G FOODS INC 144A	8.0000%	240,000	239,798	249,914
BALTIMORE GAS AND ELECTRIC CO	2.4000%	50,000	49,982	47,197
BALTIMORE GAS AND ELECTRIC CO	2.9000%	40,000	40,946	26,239
BALTIMORE GAS AND ELECTRIC CO	4.5500%	20,000	19,441	17,456
BALTIMORE GAS AND ELECTRIC CO	6.3500%	20,000	23,248	21,666
BALTIMORE GAS AND ELECTRIC CO	5.4000%	20,000	20,140	19,891
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	1,200,000	1,042,756	945,125
BANK OF AMERICA CORP	4.4500%	30,000	29,897	29,550
BANK OF AMERICA CORP	3.5000%	250,000	247,074	242,442
BANK OF AMERICA CORP	3.1940%	870,000	930,957	790,104
BANK OF AMERICA CORP	3.9500%	110,000	109,361	108,239
BANK OF AMERICA CORP	5.8750%	30,000	34,132	32,005
BANK OF AMERICA CORP	4.3300%	75,000	91,597	64,556
BANK OF AMERICA CORP	2.0150%	80,000	80,645	77,502
BANK OF AMERICA CORP	4.0830%	22,000	26,729	18,041
BANK OF AMERICA CORP	2.6760%	140,000	139,522	99,614
BANK OF AMERICA CORP	3.4830%	45,000	45,000	33,561
BANK OF AMERICA CORP	0.9760%	180,000	180,000	179,465
BANK OF AMERICA CORP	1.7340%	160,000	159,998	147,512
BANK OF AMERICA CORP	3.3110%	45,000	45,890	34,664
BANK OF AMERICA CORP	2.0870%	65,000	64,566	57,439
BANK OF AMERICA CORP	2.9720%	35,000	34,485	23,550
BANK OF AMERICA CORP	3.9700%	440,000	410,573	420,591
BANK OF AMERICA CORP	4.2000%	290,000	289,812	288,256
BANK OF AMERICA CORP	3.7050%	1,000	980	957
BANK OF AMERICA CORP	3.4190%	150,000	147,870	140,721
BANK OF AMERICA CORP	2.4560%	1,300,000	1,300,000	1,276,640
BANK OF AMERICA CORP	3.8410%	110,000	110,000	109,849
BANK OF AMERICA CORP	2.8840%	50,000	45,542	44,428
BANK OF AMERICA CORP	4.9480%	45,000	45,000	44,657
BANK OF AMERICA CORP	4.8270%	205,000	205,000	203,155
BANK OF AMERICA CORP	6.2040%	50,000	50,000	51,723
BANK OF AMERICA CORP	5.9330%	600,000	600,000	608,043
BANK OF AMERICA CORP	2.5510%	15,000	13,930	13,943
BANK OF AMERICA CORP	5.4680%	100,000	100,000	100,652
BANK OF AMERICA CORP	4.3760%	700,000	682,991	683,336
BANK OF NEW YORK MELLON CORP/T	3.0000%	6,000	5,299	5,530
BANK OF NEW YORK MELLON CORP/T	2.0500%	1,000	909	927
BANK OF NEW YORK MELLON CORP/T	4.4140%	14,000	14,000	13,830
BANK OF NEW YORK MELLON CORP/T	4.5430%	60,000	60,000	59,081
BANK OF NEW YORK MELLON CORP/T	4.7060%	30,000	30,000	28,947
BANK OF NEW YORK MELLON CORP/T	3.9920%	1,000	946	970
BANK OF NEW YORK MELLON CORP/T	5.8020%	8,000	8,006	8,215
BANNER HEALTH	3.1810%	5,000	5,000	3,622
BANNER HEALTH	2.9130%	6,000	6,000	4,049
BANNER HEALTH	2.9070%	9,000	9,000	6,618
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	500,000	499,982	373,906
BARINGS BDC INC	3.3000%	20,000	19,912	18,284
BAXTER INTERNATIONAL INC	2.2720%	300,000	300,005	264,274
BAYER US FINANCE II LLC 144A	4.2500%	365,000	362,335	355,887
BAYER US FINANCE II LLC 144A	4.3750%	550,000	606,230	517,678
BAYER US FINANCE LLC 144A	6.1250%	300,000	299,864	302,480

	Coupon	Units	Cost	Market Value
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	12,000	12,000	8,163
BDS 2022-FL12 LLC FL12 A 144A	7.4628%	299,997	300,033	301,511
BEAR STEARNS ALT-A TRUST 2 2A3	5.0537%	61,613	59,643	54,566
BEAR STEARNS ASSET BACK HE7 M3	7.2439%	83,761	63,290	82,205
BECTON DICKINSON & CO	4.2980%	35,000	35,000	33,211
BECTON DICKINSON & CO	4.6930%	25,000	25,000	24,746
BECTON DICKINSON & CO	4.8740%	300,000	297,830	298,209
BELLRING BRANDS INC 144A	7.0000%	105,000	101,317	108,160
BERKSHIRE HATHAWAY ENERGY CO	3.7000%	30,000	27,569	28,082
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	138,000	173,301	146,703
BERKSHIRE HATHAWAY ENERGY CO	2.8500%	40,000	38,665	25,756
BERKSHIRE HATHAWAY ENERGY CO	4.6000%	25,000	22,772	21,638
BERKSHIRE HATHAWAY ENERGY CO	3.8500%	80,000	67,947	64,669
BERKSHIRE HATHAWAY FINANCE COR	4.2000%	20,000	21,205	17,639
BERKSHIRE HATHAWAY FINANCE COR	2.8500%	15,000	12,827	10,123
BERKSHIRE HATHAWAY INC	4.5000%	45,000	46,706	43,145
BERRY GLOBAL INC 144A	5.6500%	116,000	115,784	115,366
BETH ISRAEL LAHEY HEALTH INC	3.0800%	52,000	51,999	33,621
BHG SECURITIZATION TR A A 144A	1.7100%	108,736	108,728	106,842
BHG SECURITIZATION TR B A 144A	0.9000%	21,098	21,098	20,599
BIMBO BAKERIES USA INC 144A	6.0500%	200,000	199,946	206,944
BLACK HILLS CORP	4.3500%	30,000	30,063	27,413
BLACK HILLS CORP	5.9500%	300,000	299,222	309,694
BLACK HILLS CORP	1.0370%	200,000	196,539	196,433
BLACKROCK FUNDING INC	5.2500%	45,000	44,458	45,223
BLACKSTONE PRIVATE CREDIT FUND	2.7000%	40,000	39,998	39,046
BLACKSTONE SECURED LENDING FUN	2.8500%	19,000	18,891	16,752
BLOCK COMMUNICATIONS INC 144A	4.8750%	431,000	386,916	385,032
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	210,000	207,281	194,775
BLUE OWL CAPITAL CORP	2.8750%	80,000	67,022	70,720
BLUE OWL FINANCE LLC 144A	4.1250%	600,000	585,759	410,260
BLUE RACER MIDSTREAM LLC 144A	6.6250%	65,000	66,010	64,826
BLUE RACER MIDSTREAM LLC 144A	7.6250%	100,000	100,832	100,550
BLUELIX HOLDINGS INC 144A	6.0000%	200,000	193,461	194,249
BON SECOURS MERCY HEALTH INC	2.0950%	35,000	35,000	28,739
BOOKING HOLDINGS INC	4.6250%	129,000	143,980	127,407
BOOKING HOLDINGS INC	3.6250%	115,000	125,884	125,913
BOOKING HOLDINGS INC	4.2500%	245,000	260,200	276,020
BOOST NEWCO BORROWER LLC 144A	7.5000%	430,000	431,224	450,130
BORR IHC LTD / BORR FINAN 144A	10.0000%	645,000	660,556	669,862
BORR IHC LTD / BORR FINAN 144A	10.3750%	465,000	464,561	483,600
BOSTON GAS CO 144A	3.0010%	80,000	80,000	70,720
BOSTON SCIENTIFIC CORP	0.6250%	100,000	103,324	98,067
BOSTON SCIENTIFIC CORP	2.6500%	500,000	513,319	440,374
BOSTON SCIENTIFIC CORP	6.5000%	30,000	31,917	33,368
BP CAPITAL MARKETS AMERICA INC	3.1190%	35,000	35,525	33,715
BRANDYWINE OPERATING PARTNERSH	3.9500%	400,000	336,373	357,923
BRAZOS/BISON MIDSTREAM 2/23 TL	0.0000%	272,600	270,320	273,153
BRISTOL-MYERS SQUIBB CO	3.4000%	106,000	100,670	99,570
BRISTOL-MYERS SQUIBB CO	3.4500%	55,000	52,355	52,579
BRISTOL-MYERS SQUIBB CO	3.9000%	69,000	58,915	52,603
BRISTOL-MYERS SQUIBB CO	2.3500%	80,000	60,292	54,681
BRISTOL-MYERS SQUIBB CO	5.5000%	25,000	25,079	25,586
BRISTOL-MYERS SQUIBB CO	3.5500%	50,000	49,236	40,099
BRISTOL-MYERS SQUIBB CO	4.1250%	162,000	154,201	143,555
BRISTOL-MYERS SQUIBB CO	5.6500%	10,000	9,958	10,288
BRISTOL-MYERS SQUIBB CO	5.5500%	150,000	149,754	154,258
BRISTOL-MYERS SQUIBB CO	5.8447%	100,000	100,000	100,332
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	147,291	153,426	137,352
BRIXMOR OPERATING PARTNERSHIP	3.8500%	260,000	258,678	255,533
BROADCOM INC	4.3000%	95,000	96,378	89,263
BROADCOM INC 144A	3.5000%	100,000	80,272	77,616
BROADCOM INC 144A	2.6000%	300,000	299,340	243,648
BROADCOM INC 144A	4.1500%	25,000	23,579	23,193
BROADCOM INC 144A	3.4190%	968,000	963,717	839,159
BROADCOM INC 144A	1.9500%	170,000	169,837	151,591
BROADCOM INC 144A	3.4690%	91,000	84,415	77,979
BROADCOM INC 144A	3.1370%	287,000	245,343	231,868
BROADCOM INC 144A	3.1870%	735,000	663,947	584,951
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	22,000	18,100	18,520
BROWN & BROWN INC	4.9500%	90,000	78,260	79,452
BROWN & BROWN INC	2.3750%	17,000	13,447	14,089
BROWN & BROWN INC	4.2000%	11,000	9,332	10,155
BRUNSWICK CORP/DE	5.1000%	125,000	100,667	102,621
BRUNSWICK CORP/DE	5.8500%	95,000	94,839	96,032
BUCKEYE PARTNERS LP	5.6000%	25,000	20,661	19,981
BUCKEYE PARTNERS LP 144A	4.5000%	115,000	115,002	109,252
BUCKEYE PARTNERS LP 144A	4.1250%	75,000	75,000	73,279
BURLINGTON NORTHERN SANTA FE L	3.4000%	70,000	70,165	69,397
BURLINGTON NORTHERN SANTA FE L	3.5500%	20,000	22,232	15,196
BURLINGTON NORTHERN SANTA FE L	4.5500%	50,000	51,858	45,402
BURLINGTON NORTHERN SANTA FE L	5.2000%	15,000	14,991	14,868
BURLINGTON NORTHERN SANTA FE L	5.4000%	70,000	77,750	71,239
CABLEVISION LIGHTPATH LLC 144A	5.6250%	190,000	192,190	158,558
CALIFORNIA ENDOWMENT/THE	2.4980%	5,000	5,000	3,148

	Coupon	Units	Cost	Market Value
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	30,000	31,728	26,836
CALPINE CORP 144A	5.0000%	395,000	332,103	362,332
CALPINE CORP 144A	4.5000%	131,000	131,011	124,250
CALPINE CORP 144A	4.6250%	125,000	124,998	115,690
CALPINE CORP 144A	5.1250%	185,000	186,239	177,553
CAMERON LNG LLC 144A	3.3020%	200,000	208,828	166,422
CAMPBELL SOUP CO	5.3000%	65,000	64,947	65,049
CANTOR FITZGERALD LP 144A	4.5000%	200,000	199,602	190,552
CANTOR FITZGERALD LP 144A	7.2000%	400,000	399,264	413,808
CAPITAL ONE FINANCIAL CORP	5.7000%	235,000	235,730	237,006
CAPITAL ONE FINANCIAL CORP	4.2000%	35,000	35,711	34,210
CAPITAL ONE FINANCIAL CORP	2.6360%	100,000	100,000	97,207
CAPITAL ONE FINANCIAL CORP	6.3120%	245,000	242,645	251,874
CAPITAL ONE FINANCIAL CORP	6.3770%	255,000	255,049	264,821
CAPITAL ONE FINANCIAL CORP	4.9270%	94,000	88,767	92,791
CAPITAL ONE FINANCIAL CORP	7.6240%	35,000	35,000	38,657
CAPITAL ONE FINANCIAL CORP	6.0510%	255,000	255,000	259,617
CARDINAL HEALTH INC	4.5000%	10,000	8,815	8,604
CARDINAL HEALTH INC	5.1250%	80,000	79,940	80,156
CARDINAL HEALTH INC	5.4500%	170,000	169,885	171,862
CARDINAL HEALTH INC	4.3680%	50,000	39,088	42,168
CARLISLE COS INC	2.2000%	19,000	15,384	15,248
CARLISLE COS INC	3.7500%	30,000	30,741	28,594
CARLISLE COS INC	2.7500%	14,000	12,331	12,302
CARRIER GLOBAL CORP	5.9000%	40,000	39,935	42,040
CARRIER GLOBAL CORP	6.2000%	60,000	60,772	66,067
CARRIER GLOBAL CORP	4.1250%	260,000	281,700	287,090
CARRIER GLOBAL CORP	5.8000%	300,000	299,925	301,991
CARRIER GLOBAL CORP	2.2420%	2,000	2,000	1,940
CBOE GLOBAL MARKETS INC	1.6250%	60,000	49,533	49,082
CBRE SERVICES INC	2.5000%	5,000	5,032	4,137
CBRE SERVICES INC	5.5000%	95,000	94,849	95,574
CBRE SERVICES INC	5.9500%	40,000	40,844	41,051
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	30,000	23,521	23,434
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	485,000	485,465	416,441
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	145,000	113,635	109,454
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	355,000	355,036	336,782
CCP OIS P 4.5% R SOFR	0.0000%	1,200,000	18,068	11,851
CCP OIS R SOFR	0.0000%	-9,400,000	-30,402	-12,912
CCP OIS R SOFR P 3.19500%	0.0000%	-1,800,000	-3,960	-124
CCP OIS R SOFR P 4.6%	0.0000%	2,100,000	23,835	14,191
CCP OIS R SOFR P 4.97500%	0.0000%	3,600,000	3,960	2,171
CCP_IRS_P USD-SOFR-COMPOUND C	3.7000%	100,000	0	-1,123
CCP_IRS_P USD-SOFR-COMPOUND C	3.6500%	200,000	0	-3,064
CCP_IRS_P USD-SOFR-COMPOUND C	4.2500%	620,000	0	-165
CCP_IRS_P USD-SOFR-COMPOUND C	3.9700%	300,000	0	-303
CCP_IRS_P USD-SOFR-COMPOUND C	3.7100%	300,000	0	-3,125
CCP_IRS_P USD-SOFR-COMPOUND C	1.8030%	5,200,000	0	-452,936
CCP_IRS_P USD-SOFR-COMPOUND C	3.9400%	800,000	0	-1,913
CCP_IRS_P USD-SOFR-COMPOUND C	3.3400%	564,000	22	3,412
CCP_IRS_R USD-SOFR-COMPOUND C	0.0100%	15,857,000	6,350	-7,957
CCP_IRS_R USD-SOFR-COMPOUND C	5.4803%	58,100,000	1,289,346	1,597,168
CCP_IRS_P USD-SOFR-COMPOUND C	0.0100%	-564,000	-414	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4555%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4559%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4557%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4562%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4558%	0	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4858%	-620,000	-264	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4458%	-5,200,000	-203,006	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4847%	-800,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4843%	-300,000	0	0
CCP_IRS_P USD-SOFR-COMPOUND C	5.4845%	-600,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0000%	-15,000,000	-112,794	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.0000%	-58,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8125%	-101,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9063%	-441,000	-55	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.6875%	-315,000	-450	0
CCP_ZCS_P USD-SOFR-COMPOUND C	4.0000%	30,100,000	144,718	84,861
CCP_ZCS_P USD-SOFR-COMPOUND C	3.0000%	87,000,000	31,265	-1,032,842
CCP_ZCS_P USD-SOFR-COMPOUND C	4.5000%	7,400,000	0	-21,815
CCP_ZCS_P USD-SOFR-COMPOUND C	4.7150%	16,300,000	0	-50,845
CCP_ZCS_P USD-SOFR-COMPOUND C	0.0100%	-140,800,000	-536,990	0
CDT-HUNT SCHOOL VLG (AHF)	4.9700%	534,778	534,148	512,317
CDW LLC / CDW FINANCE CORP	3.2500%	172,000	147,536	155,731
CDW LLC / CDW FINANCE CORP	4.2500%	3,000	2,796	2,871
CDW LLC / CDW FINANCE CORP	4.1250%	100,000	100,549	98,088
CDW LLC / CDW FINANCE CORP	2.6700%	15,000	13,756	13,929
CDW LLC / CDW FINANCE CORP	3.2760%	41,000	40,656	37,369
CDW LLC / CDW FINANCE CORP	3.5690%	431,000	360,711	378,907
CEDAR FAIR LP	5.2500%	105,000	105,006	99,533
CEDAR FAIR LP / CANADA'S WONDE	5.3750%	295,000	295,694	290,591
CELANESE US HOLDINGS LLC	6.7000%	50,000	50,363	53,311
CELANESE US HOLDINGS LLC	6.3500%	320,000	325,746	331,507
CENCORA INC	3.2500%	140,000	141,924	137,083

	Coupon	Units	Cost	Market Value
CENCORA INC	4.2500%	60,000	50,600	53,069
CENCORA INC	4.3000%	14,000	16,303	12,129
CENCORA INC	2.7000%	191,000	164,268	163,920
CENTENE CORP	3.3750%	80,000	72,052	70,795
CENTENE CORP	2.6250%	200,000	165,072	164,175
CENTENE CORP	2.4500%	245,000	219,769	217,245
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	30,000	27,071	22,788
CENTERPOINT ENERGY HOUSTON ELE	2.9000%	20,000	20,869	13,401
CENTERPOINT ENERGY INC	1.4500%	100,000	92,589	92,351
CENTERPOINT ENERGY INC	4.2500%	18,000	18,123	17,161
CENTERPOINT ENERGY RESOURCES C	4.4000%	25,000	24,982	23,783
CENTRAL GARDEN & PET CO	5.1250%	175,000	167,917	169,662
CENTRAL PARENT INC / CDK 144A	7.2500%	285,000	281,337	290,930
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	61,574	61,546	60,241
CHARLES SCHWAB CORP/THE	5.8750%	28,000	27,981	28,467
CHARLES SCHWAB CORP/THE	2.4500%	45,000	44,971	41,935
CHARLES SCHWAB CORP/THE	6.1960%	625,000	625,000	649,624
CHARLES SCHWAB CORP/THE	5.8530%	110,000	112,714	112,645
CHART INDUSTRIES INC 144A	9.5000%	165,000	168,379	179,681
CHART INDUSTRIES INC 144A	7.5000%	160,000	158,173	166,151
CHARTER COMMUNICATIONS OPERATI	3.5000%	50,000	49,658	33,362
CHARTER COMMUNICATIONS OPERATI	2.2500%	160,000	138,002	136,117
CHARTER COMMUNICATIONS OPERATI	3.9000%	95,000	60,856	60,417
CHARTER COMMUNICATIONS OPERATI	3.7000%	66,000	37,854	40,818
CHARTER COMMUNICATIONS OPERATI	3.9500%	110,000	67,681	66,365
CHARTER COMMUNICATIONS OPERATI	5.7500%	230,000	247,390	193,684
CHARTER COMMUNICATIONS OPERATI	2.8000%	600,000	625,689	491,623
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,315,000	1,256,586	1,014,533
CHARTER COMMUNICATIONS OPERATI	6.1500%	220,000	222,947	221,723
CHARTER COMMUNICATIONS OPERATI	4.8000%	61,000	44,646	45,153
CHARTER COMMUNICATIONS OPERATI	6.3840%	20,000	24,604	19,766
CHARTER COMMUNICATIONS OPERATI	6.8340%	70,000	71,156	67,159
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	1,025,000	1,065,986	953,423
CHENIERE CORPUS CHRISTI HOLDIN	5.8750%	200,000	199,588	200,058
CHENIERE CORPUS CHRISTI HOLDIN	5.1250%	209,000	203,864	208,502
CHENIERE ENERGY INC	4.6250%	450,000	436,263	436,027
CHENIERE ENERGY INC 144A	5.6500%	115,000	114,758	115,821
CHENIERE ENERGY PARTNERS LP	4.5000%	100,000	96,055	95,175
CHESAPEAKE ENERGY CORP 144A	5.8750%	200,000	199,998	198,357
CHESAPEAKE FUNDING 1A A1 144A	0.4700%	31,618	31,633	30,963
CHEVRON CORP	2.2360%	10,000	10,000	8,746
CHEVRON USA INC	1.0180%	180,000	162,811	159,839
CHEVRON USA INC	2.3430%	67,000	37,441	40,849
CHEVY CHASE FUNDING 1A A1 144A	5.7239%	57,967	58,681	53,996
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	5,000	5,000	3,286
CHL MORTGAGE PASS-THROU HY7 A1	4.4474%	150,445	148,932	136,813
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	12,443	11,072	6,844
CHOICE HOTELS INTERNATIONAL IN	3.7000%	13,000	13,478	11,633
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	185,000	184,389	142,773
CHS/COMMUNITY HEALTH SYST 144A	5.6250%	700,000	719,246	644,280
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	160,000	160,034	164,803
CHUBB INA HOLDINGS INC	3.1500%	65,000	65,693	63,647
CHUBB INA HOLDINGS INC	6.7000%	50,000	60,953	57,008
CIGNA GROUP/THE	5.0000%	300,000	299,663	300,428
CIGNA GROUP/THE	5.6000%	80,000	79,884	80,298
CIGNA GROUP/THE	5.6850%	230,000	229,999	229,874
CINTAS CORP NO 2	4.0000%	75,000	71,543	70,748
CINTAS CORP NO 2	3.7000%	29,000	30,664	28,172
CISCO SYSTEMS INC	5.3000%	125,000	124,498	128,311
CISCO SYSTEMS INC	5.3500%	120,000	119,470	122,983
CISCO SYSTEMS INC	4.8000%	160,000	159,798	160,257
CIT MORTGAGE LOAN T 1 1M1 144A	6.9439%	282,955	292,869	281,125
CITGO PETROLEUM CORP 144A	6.3750%	285,000	284,395	285,850
CITGO PETROLEUM CORP 144A	7.0000%	240,000	239,505	239,701
CITIBANK NA	5.4880%	250,000	250,000	252,673
CITIGROUP INC	3.8750%	95,000	94,450	93,377
CITIGROUP INC	4.7500%	10,000	11,857	8,880
CITIGROUP INC	4.6500%	55,000	64,679	49,766
CITIGROUP INC	3.1060%	100,000	100,000	97,469
CITIGROUP INC	1.4620%	180,000	173,851	165,336
CITIGROUP INC	1.1220%	0	0	0
CITIGROUP INC	4.3000%	338,000	333,114	329,868
CITIGROUP INC	2.9760%	125,000	120,750	111,035
CITIGROUP INC	3.8870%	145,000	142,642	139,819
CITIGROUP INC	6.2700%	700,000	737,019	739,317
CITIGROUP INC	6.1740%	30,000	30,000	30,465
CITIGROUP INC	4.0750%	175,000	168,063	167,543
CITIGROUP INC	5.8270%	900,000	900,000	890,988
CITIGROUP MORTGAGE LOA OPX1 A2	5.6439%	317,424	236,057	128,399
CITIZENS FINANCIAL GROUP INC	5.8410%	65,000	65,042	64,907
CIVITAS RESOURCES INC 144A	8.6250%	455,000	462,453	488,569
CLEAN HARBORS INC 144A	5.1250%	105,000	105,677	100,930
CLEAR CHANNEL 3/24 TLB	0.0000%	17,125	16,120	17,100
CLEAR CHANNEL OUTDOOR HOL 144A	9.0000%	150,000	150,018	156,242
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	205,000	205,063	203,802

	Coupon	Units	Cost	Market Value
CLEAR CHANNEL OUTDOOR HOL 144A	5.1250%	25,000	22,903	23,566
CLEARWAY ENERGY OPERATING 144A	4.7500%	900,000	821,855	855,489
CLEVELAND-CLIFFS INC 144A	7.0000%	400,000	400,000	405,280
CLOROX CO/THE	1.8000%	10,000	10,089	8,344
CLOROX CO/THE	4.6000%	300,000	293,066	293,202
CLOUD SOFTWARE GROUP INC 144A	6.5000%	390,000	342,839	370,095
COCA-COLA CO/THE	3.0000%	42,000	31,890	29,870
COCA-COLA CO/THE	2.7500%	230,000	228,161	149,288
COCA-COLA CO/THE	3.4500%	100,000	95,850	94,012
COLGATE-PALMOLIVE CO	3.7000%	45,000	35,005	37,574
COLUMBIA PIPELINE GROUP INC	4.5000%	210,000	209,815	207,034
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	100,000	100,575	101,093
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	340,000	346,107	347,419
COLUMBIA PIPELINES HOLDIN 144A	5.6810%	80,000	80,102	79,472
COLUMBIA PIPELINES OPERAT 144A	5.9270%	90,000	90,236	92,337
COLUMBIA PIPELINES OPERAT 144A	6.0360%	60,000	59,997	62,163
COLUMBIA PIPELINES OPERAT 144A	6.5440%	30,000	30,117	32,503
COLUMBIA PIPELINES OPERAT 144A	6.4970%	35,000	35,057	37,558
COMCAST CORP	3.4000%	120,000	94,527	89,594
COMCAST CORP	3.9500%	351,000	352,385	345,137
COMCAST CORP	5.5000%	35,000	33,218	35,045
COMCAST CORP	5.2500%	35,000	34,994	35,142
COMCAST CORP	4.7500%	15,000	17,683	13,779
COMCAST CORP	4.6500%	60,000	59,843	58,881
COMCAST CORP	4.2500%	90,000	87,011	86,944
COMCAST CORP	4.6000%	20,000	21,394	18,663
COMERICA INC	5.9820%	19,000	19,000	18,772
COMMONSPIRIT HEALTH	3.9100%	38,000	39,138	29,727
COMMONSPIRIT HEALTH	2.7600%	455,000	455,029	447,957
COMMONSPIRIT HEALTH	3.3470%	193,000	195,261	177,000
COMMONSPIRIT HEALTH	6.4610%	9,000	9,000	10,343
COMMONSPIRIT HEALTH	5.5480%	15,000	15,000	15,178
COMMONWEALTH EDISON CO	2.2000%	50,000	49,907	42,848
COMMONWEALTH EDISON CO	2.7500%	35,000	33,718	21,684
COMMONWEALTH EDISON CO	3.6500%	40,000	36,646	30,790
COMMONWEALTH EDISON CO	5.3000%	10,000	10,697	9,843
COMMSCOPE INC 144A	7.1250%	55,000	52,064	21,756
COMMSCOPE INC 144A	4.7500%	194,000	175,311	139,680
COMMSCOPE INC 144A	8.2500%	160,000	142,624	74,930
COMMSCOPE TECHNOLOGIES LL 144A	6.0000%	82,000	81,371	71,315
COMPASS GROUP DIVERSIFIED 144A	5.0000%	150,000	150,283	134,063
COMPASS GROUP DIVERSIFIED 144A	5.2500%	250,000	250,656	237,533
COMSTOCK RESOURCES INC 144A	5.8750%	165,000	165,022	149,425
CONOCOPHILLIPS	6.5000%	20,000	24,171	22,688
CONOCOPHILLIPS CO	2.4000%	11,000	10,995	10,709
CONOCOPHILLIPS CO	5.0500%	200,000	199,643	201,809
CONOCOPHILLIPS CO	4.0250%	20,000	17,633	15,850
CONSOLIDATED COMMUNICATIO 144A	5.0000%	25,000	25,000	20,837
CONSOLIDATED COMMUNICATIO 144A	6.5000%	130,000	130,000	113,558
CONSOLIDATED EDISON CO OF NEW	3.0000%	10,000	6,300	6,226
CONSOLIDATED EDISON CO OF NEW	4.6250%	60,000	58,757	52,455
CONSOLIDATED EDISON CO OF NEW	3.6000%	20,000	20,940	14,575
CONSOLIDATED EDISON CO OF NEW	3.9500%	10,000	11,605	8,119
CONSOLIDATED EDISON CO OF NEW	5.5000%	40,000	44,346	40,381
CONSOLIDATED EDISON CO OF NEW	5.2000%	40,000	40,575	40,687
CONSTELLATION ENERGY GENERATIO	5.7500%	20,000	19,916	19,908
CONSTELLATION ENERGY GENERATIO	6.5000%	15,000	14,457	16,499
CONSTELLATION ENERGY GENERATIO	5.8000%	5,000	4,999	5,154
CONSUMERS 2023 SECURITIZATION	5.5500%	500,000	499,995	501,339
CONSUMERS ENERGY CO	3.7500%	25,000	24,709	19,848
CONSUMERS ENERGY CO	3.6000%	100,000	94,690	90,623
CONSUMERS ENERGY CO	2.5000%	6,000	5,949	3,459
CONTINENTAL RESOURCES INC/OK	4.3750%	130,000	136,434	125,626
COPT DEFENSE PROPERTIES LP	2.2500%	100,000	99,785	94,024
COREBRIDGE FINANCIAL INC	3.5000%	95,000	94,975	92,999
COREBRIDGE FINANCIAL INC	3.9000%	200,000	181,652	179,885
CORNING INC	5.4500%	20,000	18,905	18,938
COSTCO WHOLESale CORP	1.6000%	35,000	30,977	29,466
COTY INC 144A	6.5000%	33,000	31,869	33,053
COTY INC/HFC PRESTIGE PRO 144A	6.6250%	140,000	139,997	142,169
COX COMMUNICATIONS INC 144A	5.4500%	200,000	199,969	202,455
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	250,000	250,017	236,279
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	250,000	250,001	257,304
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	46,414	46,294	36,257
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700%	532,406	514,398	501,197
CROCS INC 144A	4.2500%	315,000	279,488	287,980
CROWN CASTLE INC	3.8000%	274,000	267,042	259,400
CROWN CASTLE INC	3.2000%	343,000	341,573	339,503
CROWN CASTLE INC	2.2500%	1,000,000	998,893	822,756
CROWN CASTLE INC	2.9000%	260,000	184,250	183,846
CROWN CASTLE INC	5.6000%	140,000	139,549	141,879
CROWN CASTLE INC	5.8000%	80,000	79,863	81,836
CSC HOLDINGS LLC 144A	4.5000%	90,000	81,092	63,717
CSC HOLDINGS LLC 144A	4.6250%	195,000	194,868	99,024
CSC HOLDINGS LLC 144A	3.3750%	20,000	14,158	13,594

	Coupon	Units	Cost	Market Value
CSC HOLDINGS LLC 144A	5.7500%	210,000	218,294	111,168
CSC HOLDINGS LLC 144A	5.3750%	15,000	15,332	12,902
CSC HOLDINGS LLC 144A	4.1250%	295,000	258,031	210,940
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	104,769	108,779	98,751
CSMC SERIES 2010- 17R 6A1 144A	3.8530%	390,580	360,120	359,534
CUMMINS INC	5.1500%	50,000	49,836	50,463
CUMMINS INC	5.4500%	35,000	34,780	35,783
CVR ENERGY INC 144A	5.7500%	140,000	127,769	131,284
CVR ENERGY INC 144A	8.5000%	70,000	69,988	70,877
CVS HEALTH CORP	5.8750%	700,000	712,519	712,116
CVS PASS-THROUGH TRUST 144A	7.5070%	53,245	58,918	55,124
CWABS ASSET-BACKED CERT 21 2A4	5.9039%	534,229	498,726	483,924
CWABS ASSET-BACKED CERTI 24 1A	5.5839%	198,214	144,215	175,720
CWABS ASSET-BACKED CERTI 9 2A4	5.6939%	245,390	239,990	229,603
CWABS INC ASSET-BACKED 12 1A1	6.1839%	78,046	79,351	74,292
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	900,000	898,093	801,020
DAIMLER TRUCK FINANCE NOR 144A	5.5000%	150,000	149,170	151,969
DANA INC	4.2500%	55,000	55,589	48,600
DARDEN RESTAURANTS INC	6.3000%	35,000	34,771	36,516
DC COMMERCIAL MORTGA DC A 144A	6.3143%	300,000	299,999	306,671
DCP MIDSTREAM OPERATING LP	3.2500%	3,000	2,575	2,584
DCP MIDSTREAM OPERATING LP	5.3750%	25,000	24,882	24,906
DELL INTERNATIONAL LLC / EMC C	6.1000%	300,000	325,978	308,899
DELL INTERNATIONAL LLC / EMC C	5.4000%	310,000	309,389	310,726
DELL INTERNATIONAL LLC / EMC C	5.8500%	200,000	208,505	201,008
DELTA AIR LINES 2015-1 CLASS A	3.6250%	177,272	177,289	166,653
DELTA AIR LINES 2020-1 CLASS A	2.0000%	237,216	212,239	214,433
DELTA AIR LINES INC	2.9000%	700,000	698,854	687,126
DELTA AIR LINES INC	7.3750%	221,000	236,535	227,914
DELTA AIR LINES INC / SKY 144A	4.7500%	400,000	400,010	391,223
DEVON ENERGY CORP	5.6000%	10,000	10,023	9,639
DIAMOND SPORTS GROUP LLC 144A	5.3750%	0	0	0
DICK'S SPORTING GOODS INC	4.1000%	70,000	48,589	50,734
DIGITAL REALTY TRUST LP	3.7000%	107,000	101,952	102,180
DIGITAL REALTY TRUST LP	5.5500%	6,000	5,968	6,043
DIRECTV FINANCING LLC / D 144A	5.8750%	380,000	373,816	359,494
DIRECTV FINANCING LLC 144A	8.8750%	200,000	200,003	199,517
DISCOVER BANK	2.7000%	250,000	249,684	214,865
DISCOVER FINANCIAL SERVICES	7.9640%	147,000	161,816	166,507
DLLAA 2023-1 LLC 1A A2 144A	5.9300%	555,199	555,187	556,190
DOMINION ENERGY INC	3.3000%	40,000	40,685	39,164
DOMINION ENERGY INC	5.3750%	60,000	60,069	60,341
DOMINION ENERGY INC	4.0500%	20,000	18,346	16,184
DOMINION ENERGY SOUTH CAROLINA	5.4500%	30,000	33,790	29,842
DTE ELECTRIC CO	3.2500%	10,000	7,118	6,999
DTE ELECTRIC CO	2.9500%	50,000	52,820	33,627
DTE ELECTRIC CO	5.4000%	10,000	9,982	10,084
DTE ENERGY CO	2.8500%	10,000	9,455	9,455
DTE ENERGY CO	4.2200%	50,000	50,001	49,538
DUKE ENERGY CAROLINAS LLC	4.9500%	20,000	19,947	19,890
DUKE ENERGY CAROLINAS LLC	3.9500%	30,000	30,184	29,002
DUKE ENERGY CAROLINAS LLC	2.8500%	100,000	86,847	85,769
DUKE ENERGY CAROLINAS LLC	2.4500%	30,000	30,141	26,537
DUKE ENERGY CAROLINAS LLC	5.3500%	20,000	20,549	19,717
DUKE ENERGY CAROLINAS LLC	5.4000%	200,000	198,622	199,036
DUKE ENERGY CAROLINAS LLC	6.0500%	40,000	47,021	42,436
DUKE ENERGY CORP	5.0000%	10,000	9,418	9,052
DUKE ENERGY CORP	4.5000%	65,000	64,921	61,617
DUKE ENERGY CORP	3.5000%	65,000	53,011	45,633
DUKE ENERGY CORP	3.3000%	25,000	25,310	18,621
DUKE ENERGY CORP	4.8500%	15,000	14,983	14,858
DUKE ENERGY CORP	4.3000%	40,000	39,957	39,079
DUKE ENERGY CORP	4.2000%	10,000	9,954	7,973
DUKE ENERGY CORP	2.5500%	60,000	61,320	50,521
DUKE ENERGY CORP	2.4500%	30,000	29,938	25,837
DUKE ENERGY FLORIDA LLC	1.7500%	400,000	403,126	332,282
DUKE ENERGY FLORIDA PROJECT FI	2.5380%	55,157	55,625	51,045
DUKE ENERGY INDIANA LLC	6.3500%	40,000	48,461	43,489
DUKE ENERGY OHIO INC	4.3000%	50,000	49,910	41,664
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,935	19,989
DUKE ENERGY PROGRESS LLC	4.2000%	115,000	124,750	95,782
DUKE UNIVERSITY	2.7570%	10,000	10,000	6,936
DUN & BRADSTREET CORP/THE 144A	5.0000%	110,000	110,000	101,537
EAST OHIO GAS CO/THE 144A	1.3000%	100,000	99,975	95,079
EAST OHIO GAS CO/THE 144A	2.0000%	955,000	946,193	784,316
EASTMAN CHEMICAL CO	5.6250%	230,000	231,734	231,275
EATON CORP	4.1500%	90,000	87,117	83,225
EATON CORP	4.7000%	20,000	19,195	18,675
ECOLAB INC	1.3000%	73,000	56,633	58,384
ECOLAB INC	2.1250%	124,000	97,177	102,982
ECOLAB INC	1.6500%	18,000	16,351	16,488
EDGEWELL PERSONAL CARE CO 144A	5.5000%	80,000	79,109	78,199
EDGEWELL PERSONAL CARE CO 144A	4.1250%	190,000	186,916	174,339
EDISON INTERNATIONAL	8.1250%	200,000	199,961	206,839
EDWARDS LIFESCIENCES CORP	4.3000%	260,000	263,252	252,991

	Coupon	Units	Cost	Market Value
EL PASO ELECTRIC CO	5.0000%	10,000	8,586	8,559
ELECTRONIC ARTS INC	2.9500%	88,000	70,907	58,824
ELECTRONIC ARTS INC	1.8500%	31,000	24,800	25,399
ELEVANCE HEALTH INC	4.6250%	800,000	952,421	726,689
ELI LILLY & CO	5.0000%	325,000	324,352	324,274
ELI LILLY & CO	4.8750%	15,000	14,991	14,648
ELLINGTON LOAN ACQUI 1 A1 144A	6.5439%	225,246	228,668	216,712
EMERA US FINANCE LP	4.7500%	20,000	16,428	16,434
EMERSON ELECTRIC CO	2.8000%	36,000	26,437	23,576
EMERSON ELECTRIC CO	6.1250%	70,000	92,493	75,157
ENBRIDGE/GRIZZLY ACQUISITIONS	0.0000%	412,925	408,796	412,983
ENCOMPASS HEALTH CORP	4.5000%	313,000	313,870	298,108
ENERGY TRANSFER LP	3.9000%	70,000	68,164	67,879
ENERGY TRANSFER LP	5.2500%	190,000	192,039	190,210
ENERGY TRANSFER LP	4.2000%	290,000	281,150	281,974
ENERGY TRANSFER LP	4.4000%	300,000	291,866	293,565
ENERGY TRANSFER LP	5.3000%	390,000	352,278	354,577
ENERGY TRANSFER LP	4.0500%	190,000	187,968	187,191
ENERGY TRANSFER LP	5.4000%	215,000	196,667	198,417
ENERGY TRANSFER LP	6.0500%	70,000	69,959	71,379
ENERGY TRANSFER LP 144A	7.3750%	130,000	128,304	135,983
ENERSYS 144A	6.6250%	90,000	90,001	90,653
ENLINK MIDSTREAM LLC 144A	6.5000%	190,000	190,000	195,477
ENLINK MIDSTREAM LLC 144A	5.6250%	115,000	115,594	113,905
ENLINK MIDSTREAM PARTNERS LP	5.0500%	285,000	252,921	235,354
ENTERGY ARKANSAS LLC	2.6500%	20,000	12,208	12,168
ENTERGY ARKANSAS LLC	5.3000%	10,000	9,946	10,091
ENTERGY CORP	3.7500%	10,000	7,303	7,329
ENTERGY CORP	1.9000%	90,000	89,365	79,422
ENTERGY LOUISIANA LLC	4.2000%	20,000	19,861	16,465
ENTERGY MISSISSIPPI LLC	5.0000%	20,000	19,987	19,646
ENTERGY MISSISSIPPI LLC	3.8500%	40,000	41,217	30,993
ENTERPRISE PRODUCTS OPERATING	3.7500%	50,000	50,458	49,314
ENTERPRISE PRODUCTS OPERATING	5.1000%	35,000	35,124	33,584
EOG RESOURCES INC	4.3750%	25,000	23,961	24,457
EPR PROPERTIES	4.9500%	400,000	381,376	380,642
EPR PROPERTIES	4.5000%	290,000	289,333	285,636
EQM MIDSTREAM PARTNERS LP	4.0000%	83,000	82,760	82,267
EQM MIDSTREAM PARTNERS LP 144A	4.5000%	5,000	5,000	4,688
EQM MIDSTREAM PARTNERS LP 144A	4.7500%	90,000	90,001	83,696
EQM MIDSTREAM PARTNERS LP 144A	6.3750%	100,000	100,002	100,734
EQM MIDSTREAM PARTNERS LP 144A	7.5000%	95,000	95,011	97,413
EQT CORP	5.7000%	10,000	10,095	10,093
EQT CORP	8.2500%	10,000	11,238	10,624
EQUIFAX INC	5.1000%	200,000	199,503	200,344
EQUINIX INC	1.0000%	140,000	131,025	130,927
EQUINIX INC	1.4500%	100,000	92,802	91,981
EQUINIX INC	2.9000%	35,000	34,984	32,832
EQUINIX INC	2.1500%	300,000	299,444	248,620
EQUIPMENTSHARE.COM INC 144A	9.0000%	435,000	421,342	448,046
ERAC USA FINANCE LLC 144A	3.8000%	600,000	586,286	584,843
ERAC USA FINANCE LLC 144A	5.0000%	60,000	59,956	60,100
ERAC USA FINANCE LLC 144A	4.9000%	90,000	87,630	88,228
ERAC USA FINANCE LLC 144A	5.4000%	20,000	19,919	20,076
ESSENTIAL PROPERTIES LP	2.9500%	34,000	25,425	27,575
ESSENTIAL UTILITIES INC	5.3750%	15,000	14,984	14,925
ESSENTIAL UTILITIES INC	5.3000%	5,000	4,956	4,678
ESSENTIAL UTILITIES INC	2.7040%	30,000	30,000	25,907
ESSENTIAL UTILITIES INC	3.3510%	5,000	5,198	3,499
ESSEX PORTFOLIO LP	3.8750%	190,000	190,000	189,649
EVERGY KANSAS CENTRAL INC	5.9000%	10,000	9,989	10,490
EVERGY KANSAS CENTRAL INC	4.2500%	20,000	19,656	16,677
EVERGY KANSAS CENTRAL INC	4.1250%	20,000	19,621	16,890
EVERGY METRO INC	4.9500%	10,000	9,987	9,829
EVERSOURCE ENERGY	3.4500%	30,000	30,126	20,971
EVERSOURCE ENERGY	4.7500%	350,000	349,853	346,370
EVERSOURCE ENERGY	2.9000%	50,000	49,972	47,006
EVERSOURCE ENERGY	1.6500%	20,000	19,994	16,079
EVERSOURCE ENERGY	4.2000%	30,000	29,998	29,890
EVERSOURCE ENERGY	2.5500%	10,000	9,973	8,357
EVERSOURCE ENERGY	5.4500%	300,000	299,521	303,704
EXELON CORP	4.4500%	10,000	9,471	8,535
EXELON CORP	3.3500%	20,000	17,707	17,687
EXETER AUTOMOBILE RE 1A D 144A	2.7300%	34,192	34,473	33,871
EXPEDIA GROUP INC	2.9500%	41,000	40,805	35,779
EXPEDIA GROUP INC 144A	6.2500%	644,000	662,402	646,816
EXTENDED STAY AMERI ESH A 144A	6.5195%	731,405	970,007	731,175
EXTRA SPACE STORAGE LP	3.5000%	43,000	41,130	41,313
EXTRA SPACE STORAGE LP	5.7000%	205,000	204,705	208,675
EXXON MOBIL CORP	3.4520%	148,000	145,535	112,123
FACTSET RESEARCH SYSTEMS INC	3.4500%	147,000	144,423	129,790
FACTSET RESEARCH SYSTEMS INC	2.9000%	5,000	4,993	4,701
FIDELITY NATIONAL FINANCIAL IN	3.2000%	70,000	44,302	44,652
FIDELITY NATIONAL FINANCIAL IN	3.4000%	100,000	101,017	88,788
FIDELITY NATIONAL FINANCIAL IN	2.4500%	100,000	99,756	82,300

	Coupon	Units	Cost	Market Value
FIESTA PURCHASER INC 144A	7.8750%	180,000	180,940	185,886
FIFTH THIRD BANCORP	6.3390%	175,000	175,933	180,402
FIFTH THIRD BANK NA	5.8520%	250,000	248,512	249,799
FIRST AMERICAN FINANCIAL CORP	2.4000%	325,000	324,136	257,085
FIRSTCASH INC 144A	5.6250%	385,000	382,832	365,852
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	100,000	103,307	92,553
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	100,000	99,887	100,098
FIRSTENERGY TRANSMISSION 144A	2.8660%	300,000	300,000	273,461
FISERV INC	5.6000%	90,000	89,825	91,757
FISERV INC	5.3750%	65,000	64,849	65,650
FISERV INC	4.4000%	35,000	30,157	29,694
FISERV INC	5.6250%	223,000	222,901	227,813
FISERV INC	5.4500%	360,000	359,965	364,614
FLORIDA POWER & LIGHT CO	2.8750%	15,000	10,731	9,858
FLORIDA POWER & LIGHT CO	3.9900%	30,000	29,984	24,678
FLORIDA POWER & LIGHT CO	3.1500%	30,000	33,193	21,117
FLORIDA POWER & LIGHT CO	5.3000%	50,000	53,266	50,097
FLORIDA POWER & LIGHT CO	2.4500%	40,000	39,950	33,668
FLORIDA POWER & LIGHT CO	5.0500%	5,000	4,994	5,055
FORD FOUNDATION/THE	2.8150%	5,000	5,000	3,057
FORD MOTOR CO	3.2500%	210,000	169,381	174,679
FORD MOTOR CREDIT CO LLC	3.3750%	400,000	376,771	384,828
FORD MOTOR CREDIT CO LLC	7.2000%	800,000	824,850	849,095
FORD MOTOR CREDIT CO LLC	5.8000%	200,000	199,756	200,740
FORD MOTOR CREDIT CO LLC	6.7980%	300,000	301,943	313,132
FORD MOTOR CREDIT CO LLC	4.5420%	600,000	580,414	582,430
FORTINET INC	2.2000%	55,000	47,026	45,907
FORTRESS TRANSPORTATION A 144A	5.5000%	365,000	359,276	353,655
FORTRESS TRANSPORTATION A 144A	7.8750%	316,000	315,757	331,835
FORTRESS TRANSPORTATION A 144A	9.7500%	25,000	25,502	25,886
FORTUNE BRANDS INNOVATIONS INC	4.5000%	9,000	7,019	7,393
FOX CORP	5.4760%	195,000	186,098	185,577
FREDDIE MAC MULTI K162 A2 144A	5.1500%	290,000	292,918	299,974
FREDDIE MAC MULTI K162 AM 144A	5.1190%	290,000	289,983	298,206
FREDDIE MAC MULTICLASS P003 A2	1.7828%	100,000	102,116	77,990
FREDDIE MAC MULTICLASS P003 A3	1.9560%	160,099	164,378	114,522
FREEDOM MORTGAGE CORP 144A	12.0000%	385,000	394,866	419,652
FREEDOM MORTGAGE CORP 144A	12.2500%	40,000	39,614	43,991
FREEPORT-MCMORAN INC	5.4000%	7,000	6,309	6,915
FREMF 2015-K51 MORT K51 B 144A	3.9509%	50,000	51,785	48,730
FREMF 2016-K54 MORT K54 B 144A	4.0524%	119,000	121,370	115,662
FREMF 2016-K59 MORT K59 B 144A	3.5802%	65,000	64,897	62,037
FREMF 2017-K70 MORT K70 B 144A	3.8095%	203,000	200,797	191,995
FREMF 2017-K726 MO K726 C 144A	4.0465%	482,927	468,298	480,738
FREMF 2018-K082 MOR K82 B 144A	4.1330%	300,000	287,874	285,153
FREMF 2018-K72 MORT K72 B 144A	3.9940%	154,000	151,372	146,361
FREMF 2018-K733 MOR K73 B 144A	3.8545%	775,000	734,829	732,432
FREMF 2018-K74 MORT K74 B 144A	4.0942%	387,000	406,789	368,727
FREMF 2018-K77 MORT K77 B 144A	4.1609%	141,000	152,949	134,461
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	97,255,074	683,825	319,619
FREMF 2018-K80 MORT K80 B 144A	4.2324%	69,000	64,938	65,914
FREMF 2018-K83 MORT K83 B 144A	4.2782%	384,000	394,777	367,072
FREMF 2018-K83 MORT K83 C 144A	4.2782%	150,000	162,062	141,372
FREMF 2018-K84 MORT K84 B 144A	4.1860%	193,500	184,965	184,209
FREMF 2018-K86 MORT K86 B 144A	4.2945%	102,000	93,707	97,550
FREMF 2019-K87 MORT K87 B 144A	4.3250%	420,000	403,205	401,190
FREMF 2019-K93 MORT K93 B 144A	4.1163%	200,000	195,858	188,717
FREMF 2019-K95 MORT K95 B 144A	3.9218%	183,000	201,812	170,964
FREMF 2019-K96 MORT K96 B 144A	3.8120%	293,000	283,131	271,967
FREMF 2019-K99 MORT K99 B 144A	3.6452%	455,000	425,875	418,102
FREMF 2020-K105 MO K105 B 144A	3.5300%	200,000	178,012	180,600
FREMF 2020-K737 MO K737 B 144A	3.3035%	148,000	148,310	139,957
FREMONT HOME LOAN TRUST B 2A3	5.7639%	721,112	375,374	226,995
FREMONT HOME LOAN TRUST E 2A1	5.5039%	254,441	179,719	113,779
FRESB 2016-SB14 MORT SB14 A10F	2.5900%	182,845	180,960	174,377
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	326,360	318,234	304,746
FRESB 2017-SB38 MORT SB38 A10F	2.9200%	70,129	67,434	66,212
FRESB 2017-SB42 MORT SB42 A10F	2.9600%	16,068	15,102	15,041
FRESB 2018-SB46 MORT SB46 A10F	3.3000%	235,719	234,768	222,245
FRESB 2018-SB51 MORT SB51 A10F	3.4007%	181,472	181,401	170,035
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	154,847	150,930	145,348
FRESB 2021-SB90 MORTG SB90 A5F	0.8800%	84,450	76,704	77,288
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	489,793	415,596	413,159
FRESB 2023-SB106 MO SB106 A10F	3.9300%	353,361	332,910	327,066
FRESB 2023-SB109 MOR SB109 A7F	4.2400%	442,576	422,122	424,724
FRONTIER COMMUNICATIONS H 144A	5.0000%	390,000	386,192	362,003
FRONTIER COMMUNICATIONS H 144A	6.0000%	225,000	202,963	190,581
FRONTIER COMMUNICATIONS H 144A	6.7500%	85,000	85,001	75,751
FS KKR CAPITAL CORP	3.1250%	541,000	520,950	472,622
FS KKR CAPITAL CORP	2.6250%	75,000	74,755	68,036
FS KKR CAPITAL CORP	7.8750%	80,000	79,499	83,611
FWD SECURITIZATIO INV1 A1 144A	2.2400%	217,997	217,992	199,911
GARTNER INC 144A	4.5000%	140,000	142,413	133,365
GE HEALTHCARE TECHNOLOGIES INC	5.5500%	150,000	149,937	149,804
GENERAL MILLS INC	3.0000%	150,000	99,646	98,446

	Coupon	Units	Cost	Market Value
GENERAL MILLS INC	4.9500%	110,000	108,847	108,773
GENERAL MILLS INC	2.8750%	123,000	112,813	109,496
GENERAL MOTORS FINANCIAL CO IN	4.0000%	55,000	55,390	54,272
GENERAL MOTORS FINANCIAL CO IN	2.7500%	40,000	40,284	38,654
GENERAL MOTORS FINANCIAL CO IN	5.7500%	40,000	39,893	40,434
GENERAL MOTORS FINANCIAL CO IN	5.4000%	155,000	154,871	155,293
GENERAL MOTORS FINANCIAL CO IN	6.0500%	290,000	292,064	292,148
GENUINE PARTS CO	1.7500%	25,000	24,981	24,192
GEORGETOWN UNIVERSITY/THE	2.9430%	2,000	2,000	1,401
GEORGIA POWER CO	4.9500%	30,000	29,952	29,579
GEORGIA POWER CO	3.2500%	10,000	10,069	7,018
GEORGIA POWER CO	3.7000%	50,000	55,756	38,323
GEORGIA POWER CO	5.1250%	20,000	19,666	19,345
GEORGIA POWER CO	5.0040%	300,000	300,002	300,360
GILEAD SCIENCES INC	3.6500%	185,000	178,650	180,245
GLENCORE FUNDING LLC 144A	5.3710%	85,000	85,000	85,169
GLOBAL PAYMENTS INC	3.2000%	160,000	145,380	143,750
GLOBAL PAYMENTS INC	2.6500%	300,000	301,249	292,263
GO DADDY OPERATING CO LLC 144A	5.2500%	115,000	115,000	112,467
GOLDMAN SACHS BANK USA/NEW YOR	5.2830%	75,000	75,000	74,962
GOLDMAN SACHS GROUP INC/THE	3.8000%	200,000	223,749	187,300
GOLDMAN SACHS GROUP INC/THE	6.2500%	15,000	16,798	16,333
GOLDMAN SACHS GROUP INC/THE	3.7500%	595,000	590,918	583,920
GOLDMAN SACHS GROUP INC/THE	6.7500%	120,000	132,658	131,104
GOLDMAN SACHS GROUP INC/THE	4.7500%	20,000	25,289	18,426
GOLDMAN SACHS GROUP INC/THE	2.9080%	180,000	177,296	129,425
GOLDMAN SACHS GROUP INC/THE	1.9480%	270,000	262,717	248,190
GOLDMAN SACHS GROUP INC/THE	4.2500%	80,000	79,124	78,496
GOLDMAN SACHS GROUP INC/THE	3.1020%	64,000	56,113	54,736
GOLDMAN SACHS GROUP INC/THE	4.3870%	0	0	0
GOLDMAN SACHS GROUP INC/THE	4.4820%	280,000	278,215	273,738
GOLDMAN SACHS GROUP INC/THE	2.3830%	900,000	734,614	738,322
GOLDMAN SACHS GROUP INC/THE	3.2720%	300,000	292,912	296,389
GOLUB CAPITAL BDC INC	6.0000%	225,000	220,241	220,977
GOLUB CAPITAL BDC INC	2.5000%	5,000	4,989	4,594
GOODMAN US FINANCE THREE 144A	3.7000%	240,000	234,483	222,726
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	160,000	160,014	146,912
GOODYEAR TIRE & RUBBER CO/THE	9.5000%	135,000	135,008	136,174
GRAHAM PACKAGING CO INC 144A	7.1250%	120,000	120,004	108,803
GREAT LAKES DREDGE & DOCK 144A	5.2500%	200,000	174,406	177,938
GREYSTAR REAL ESTATE 1/24 TLB	0.0000%	0	0	0
GREYSTAR REAL ESTATE 8/23 TL	0.0000%	159,600	157,206	157,206
GREYSTAR REAL ESTATE PART 144A	7.7500%	75,000	76,009	77,625
GS MORTGAGE SECURI GTWY A 144A	8.7260%	700,000	706,342	702,625
GS MORTGAGE SECURI RIVR A 144A	6.5720%	1,397,593	1,063,869	1,078,662
GSAA HOME EQUITY TRUST 15 1A1	5.9539%	44,210	40,232	37,435
GSAMP TRUST 2006-FM2 FM2 A1	5.7239%	419,519	237,179	142,949
GSAMP TRUST 2006-HE8 HE8 A2C	5.6139%	69,947	69,136	67,373
GSAMP TRUST 2007-FM2 FM2 A2C	5.6039%	309,533	218,984	182,040
HACKENSACK MERIDIAN HEALTH INC	2.8750%	1,000	1,000	672
HACKENSACK MERIDIAN HEALTH INC	2.6750%	10,000	10,000	7,164
HALEON US CAPITAL LLC	3.3750%	500,000	488,444	478,488
HANESBRANDS INC 144A	9.0000%	340,000	341,888	349,331
HARBORVIEW MORTGAGE LO 12 1A1A	5.8508%	122,375	111,866	97,976
HARBORVIEW MORTGAGE LOA 6 2A1A	5.6308%	580,185	543,986	492,593
HAT HOLDINGS I LLC / HAT 144A	6.0000%	95,000	94,998	94,615
HAT HOLDINGS I LLC / HAT 144A	3.3750%	245,000	230,942	230,767
HAT HOLDINGS I LLC / HAT 144A	8.0000%	15,000	15,000	15,641
HCA INC	5.9000%	80,000	81,564	80,442
HCA INC	6.1000%	60,000	59,630	60,492
HCA INC	3.5000%	200,000	199,001	180,871
HCA INC	4.6250%	375,000	312,255	313,412
HCA INC	3.6250%	320,000	282,680	283,276
HCA INC	6.0000%	85,000	84,512	86,273
HCA INC	5.8750%	170,000	174,565	173,815
HCA INC	5.5000%	100,000	99,943	100,360
HCA INC	5.2500%	350,000	343,975	348,979
HCA INC	5.6000%	50,000	49,924	50,346
HCA INC	5.3750%	487,000	483,795	485,586
HCA INC	4.1250%	850,000	861,547	804,980
HCA INC	5.4500%	65,000	64,902	65,339
HELIOS SOFTWARE HOLDINGS 144A	4.6250%	105,000	103,668	94,214
HERC HOLDINGS INC 144A	5.5000%	170,000	171,051	166,972
HERSHEY CO/THE	4.5000%	136,000	135,802	134,419
HERSHEY CO/THE	2.6500%	90,000	64,016	58,472
HERSHEY CO/THE	2.3000%	112,000	106,296	105,599
HERSHEY CO/THE	1.7000%	51,000	43,078	42,753
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	300,000	299,950	300,343
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	500,000	499,925	517,559
HESS CORP	5.6000%	15,000	13,640	15,287
HESS CORP	5.8000%	16,000	16,508	16,451
HEXCEL CORP	4.2000%	140,000	135,105	133,011
HIGHWOODS REALTY LP	4.2000%	100,000	102,790	91,024
HILTON DOMESTIC OPERATING 144A	5.8750%	200,000	200,000	200,332
HILTON GRAND VACATIONS BO 144A	5.0000%	320,000	319,259	298,432

	Coupon	Units	Cost	Market Value
HLF FINANCING SARL LLC / 144A	4.8750%	270,000	259,850	187,650
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	6,000	6,000	4,879
HOME DEPOT INC/THE	4.9500%	25,000	24,787	23,983
HOME DEPOT INC/THE	3.1250%	30,000	32,242	20,992
HOME DEPOT INC/THE	3.6250%	20,000	19,690	15,275
HOME DEPOT INC/THE	2.3750%	15,000	14,814	8,917
HOME DEPOT INC/THE	3.2500%	50,000	49,788	44,689
HOME DEPOT INC/THE	3.3000%	30,000	24,899	23,849
HOME DEPOT INC/THE	4.2500%	20,000	23,404	17,325
HOME DEPOT INC/THE	5.4000%	30,000	33,619	30,525
HOME EQUITY MORTGAGE LOAN C M2	6.1939%	701,000	681,948	683,982
HORMEL FOODS CORP	1.7000%	72,000	66,408	63,802
HOST HOTELS & RESORTS LP	3.5000%	215,000	188,165	191,184
HOST HOTELS & RESORTS LP	2.9000%	100,000	82,729	83,100
HOWARD MIDSTREAM ENERGY P 144A	8.8750%	160,000	160,007	168,834
HUB INTERNATIONAL 1/24 TLB	0.0000%	244,388	244,200	244,431
HUB INTERNATIONAL LTD 144A	7.2500%	55,000	55,000	56,523
HUB INTERNATIONAL LTD 144A	7.3750%	25,000	25,000	25,168
HUB INTERNATIONAL LTD 144A	5.6250%	10,000	10,000	9,376
HUBBELL INC	2.3000%	114,000	96,612	95,150
HUDSON PACIFIC PROPERTIES LP	3.9500%	120,000	116,150	106,314
HUDSON PACIFIC PROPERTIES LP	5.9500%	300,000	252,725	277,123
HUMANA INC	5.3750%	600,000	599,646	600,323
HUMANA INC	2.1500%	100,000	99,851	79,954
HUNT COS INC 144A	5.2500%	420,000	399,292	383,503
HUNTINGTON BANCSHARES INC/OH	6.2080%	120,000	120,002	122,821
HUNTINGTON BANCSHARES INC/OH	5.7090%	110,000	110,000	109,683
HYATT HOTELS CORP	1.8000%	1,000,000	994,086	978,957
HYATT HOTELS CORP	4.3750%	30,000	28,943	29,090
HYUNDAI CAPITAL AMERICA 144A	6.0000%	1,000,000	998,924	1,004,529
HYUNDAI CAPITAL AMERICA 144A	6.5028%	300,000	320,586	301,686
IDAHO POWER CO	5.8000%	10,000	9,909	10,242
IDEX CORP	3.0000%	626,000	645,367	551,757
IDEX CORP	2.6250%	120,000	115,236	101,602
IFS_P CPURNSA US CPI URBAN CO	2.6150%	220,000	0	574
IFS_P CPURNSA US CPI URBAN CO	2.5950%	185,000	0	311
IFS_P CPURNSA US CPI URBAN CO	2.6050%	332,000	0	707
IFS_R CPURNSA US CPI URBAN CO	0.0100%	737,000	0	-3,036
IFS_P CPURNSA US CPI URBAN CO	0.0100%	-737,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6500%	-220,000	0	0
IFS_R CPURNSA US CPI URBAN CO	263.5000%	-95,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6300%	-185,000	0	0
IFS_R CPURNSA US CPI URBAN CO	2.6313%	-237,000	0	0
IMOLA MERGER CORP 144A	4.7500%	310,000	293,693	290,672
INDIANA MICHIGAN POWER CO	4.5500%	30,000	30,209	25,529
INDIANA MICHIGAN POWER CO	6.0500%	25,000	28,314	26,188
INDIANA UNIVERSITY HEALTH INC	2.8520%	10,000	10,000	6,767
INDYMAC INDX MORTGAG AR12 2A1A	5.9239%	250,445	246,795	225,577
INGERSOLL RAND INC	5.7000%	210,000	207,768	215,426
INGERSOLL RAND INC	5.4000%	35,000	34,880	35,464
INOVA HEALTH SYSTEM FOUNDATION	4.0680%	4,000	4,000	3,413
INTEL CORP	5.7000%	45,000	42,639	46,518
INTEL CORP	3.0500%	50,000	31,665	33,703
INTEL CORP	4.2500%	5,000	4,117	4,366
INTEL CORP	5.6000%	35,000	34,894	35,661
INTEL CORP	2.8000%	10,000	6,832	7,230
INTEL CORP	5.6250%	110,000	117,157	113,736
INTEL CORP	4.8750%	210,000	211,371	209,889
INTEL CORP	4.6000%	15,000	13,961	14,091
INTEL CORP	4.8000%	5,000	4,462	4,729
INTERCONTINENTAL EXCHANGE INC	3.0000%	75,000	73,974	50,769
INTERCONTINENTAL EXCHANGE INC	5.2000%	40,000	40,142	39,235
INTERFACE INC 144A	5.5000%	140,000	140,004	133,023
INTERIOR LOGIC 3/21 COV-LITE T	0.0000%	0	0	0
INTERNATIONAL BUSINESS MACHINE	3.3000%	100,000	96,298	96,487
INTERNATIONAL BUSINESS MACHINE	4.7500%	100,000	99,921	98,386
INTERNATIONAL BUSINESS MACHINE	4.1500%	100,000	102,409	88,289
INTERPUBLIC GROUP OF COS INC/T	3.3750%	20,000	19,961	14,927
INTERSTATE POWER AND LIGHT CO	3.1000%	10,000	6,504	6,564
INTOWN 2022-STAY M STAY A 144A	7.8136%	700,000	708,385	703,500
INTUIT INC	1.6500%	100,000	83,515	82,655
INTUIT INC	5.2000%	100,000	99,447	101,847
INVITATION HOMES OPERATING PAR	4.1500%	500,000	498,937	457,586
INVITATION HOMES OPERATING PAR	5.4500%	30,000	29,367	30,091
ION CORPORATE 1/24 TL	0.0000%	0	0	0
IPALCO ENTERPRISES INC	3.7000%	200,000	199,571	199,934
IPALCO ENTERPRISES INC 144A	5.7500%	100,000	99,718	99,805
IQVIA INC	6.2500%	50,000	49,929	51,916
IQVIA INC	5.7000%	400,000	396,173	405,548
IRON MOUNTAIN INC 144A	5.0000%	120,000	121,006	114,802
IRON MOUNTAIN INC 144A	4.5000%	60,000	50,857	54,134
IRON MOUNTAIN INC 144A	5.2500%	160,000	160,772	152,757
IRON MOUNTAIN INC 144A	4.8750%	235,000	221,179	227,208
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,046	127,382
ITC HOLDINGS CORP 144A	4.9500%	15,000	15,002	14,892

	Coupon	Units	Cost	Market Value
J M SMUCKER CO/THE	5.9000%	33,000	32,987	34,218
JABIL INC	1.7000%	55,000	54,677	51,053
JABIL INC	5.4500%	95,000	94,526	95,478
JACKSON FINANCIAL INC	4.0000%	5,000	4,950	3,514
JB POINDEXTER & CO INC 144A	8.7500%	265,000	267,044	273,912
JBS USA LUX SA / JBS USA 144A	7.2500%	80,000	82,398	85,982
JBS USA LUX SA / JBS USA FOOD	3.7500%	49,000	42,288	42,367
JBS USA LUX SA / JBS USA FOOD	5.7500%	9,000	8,898	8,867
JBS USA LUX SA / JBS USA FOOD	4.3750%	12,000	7,755	8,714
JBS USA LUX SA / JBS USA FOOD	6.5000%	95,000	80,611	93,870
JERSEY CENTRAL POWER & LI 144A	4.3000%	80,000	80,151	78,165
JERSEY CENTRAL POWER & LI 144A	4.7000%	60,000	60,000	60,000
JOHN DEERE CAPITAL CORP	4.7500%	100,000	99,957	99,683
JOHNSON & JOHNSON	0.9500%	200,000	199,933	177,971
JOHNSON & JOHNSON	2.4500%	55,000	38,894	32,751
JONES LANG LASALLE INC	6.8750%	300,000	297,868	317,690
JP MORGAN CHASE CO CCDC A 144A	7.2355%	700,000	686,216	731,028
JP MORGAN MORTGAGE ACQU HE2 M1	5.8939%	300,000	280,843	272,709
JPMORGAN CHASE & CO	5.0400%	160,000	160,000	159,448
JPMORGAN CHASE & CO	3.3000%	70,000	68,984	67,783
JPMORGAN CHASE & CO	3.8750%	216,000	215,703	214,256
JPMORGAN CHASE & CO	4.2500%	560,000	556,114	547,301
JPMORGAN CHASE & CO	5.6000%	90,000	99,692	94,236
JPMORGAN CHASE & CO	4.8500%	65,000	66,046	62,145
JPMORGAN CHASE & CO	2.5250%	50,000	48,794	34,892
JPMORGAN CHASE & CO	2.5800%	30,000	30,000	25,363
JPMORGAN CHASE & CO	2.0690%	180,000	158,087	159,670
JPMORGAN CHASE & CO	4.2030%	160,000	169,929	154,252
JPMORGAN CHASE & CO	3.7020%	138,000	149,253	129,292
JPMORGAN CHASE & CO	4.1250%	110,000	108,984	107,256
JPMORGAN CHASE & CO	3.5400%	1,230,000	1,301,119	1,175,035
JPMORGAN CHASE & CO	5.3500%	295,000	296,007	296,138
JPMORGAN CHASE & CO	4.8510%	370,000	369,668	366,880
JPMORGAN CHASE & CO	4.9120%	575,000	562,351	563,008
JPMORGAN CHASE & CO	1.9530%	5,000	4,147	4,074
JPMORGAN CHASE & CO	6.0870%	785,000	785,000	816,096
JPMORGAN CHASE & CO	6.2540%	20,000	20,000	21,368
JPMORGAN CHASE & CO	5.2990%	95,000	95,000	95,706
JPMORGAN CHASE & CO	4.0050%	300,000	278,857	287,556
JPMORGAN CHASE & CO	3.9600%	200,000	192,423	195,226
JPMORGAN CHASE & CO	2.9630%	15,000	12,836	12,807
JPMORGAN CHASE & CO	5.0120%	70,000	69,771	69,713
JPMORGAN CHASE & CO	5.3360%	30,000	30,000	30,117
JPMORGAN CHASE BANK NA	5.1100%	500,000	500,000	501,436
KAISER FOUNDATION HOSPITALS	3.0020%	20,000	20,000	13,856
KAISER FOUNDATION HOSPITALS	3.2660%	30,000	32,016	22,049
KENNEDY-WILSON INC	4.7500%	510,000	426,645	412,054
KENTUCKY UTILITIES CO	3.3000%	30,000	31,386	21,021
KENVUE INC	5.0000%	200,000	199,569	202,088
KEURIG DR PEPPER INC	3.9500%	52,000	50,385	49,659
KEURIG DR PEPPER INC	4.5970%	10,000	10,027	9,867
KEYBANK NA/CLEVELAND OH	4.1500%	500,000	499,935	486,017
KEYSIGHT TECHNOLOGIES INC	3.0000%	100,000	87,787	89,086
KEYSIGHT TECHNOLOGIES INC	4.5500%	30,000	30,000	29,786
KEYSIGHT TECHNOLOGIES INC	4.6000%	5,000	5,161	4,918
KILROY REALTY LP	3.4500%	400,000	398,245	392,777
KILROY REALTY LP	4.7500%	400,000	362,776	382,303
KILROY REALTY LP	4.2500%	45,000	47,393	41,299
KIMBERLY-CLARK CORP	3.1000%	13,000	11,681	11,912
KIMBERLY-CLARK CORP	3.2000%	17,000	15,651	15,862
KIMBERLY-CLARK CORP	2.8750%	50,000	49,857	34,340
KINDER MORGAN INC	5.0000%	85,000	84,863	84,650
KINDER MORGAN INC	1.7500%	90,000	89,918	82,557
KINETIK HOLDINGS LP 144A	6.6250%	260,000	260,004	264,616
KINETIK HOLDINGS LP 144A	5.8750%	140,000	139,547	136,938
KODIAK GAS SERVICES LLC 144A	7.2500%	315,000	317,818	320,855
KYNDRYL HOLDINGS INC	4.1000%	45,000	29,786	34,507
KYNDRYL HOLDINGS INC	2.7000%	14,000	11,869	12,396
KYNDRYL HOLDINGS INC	6.3500%	120,000	119,852	123,175
LABL INC 144A	5.8750%	240,000	241,512	220,705
LAZARD GROUP LLC	6.0000%	270,000	269,893	272,565
LAZARD GROUP LLC	4.3750%	209,000	208,140	200,357
LCM INVESTMENTS HOLDINGS 144A	8.2500%	285,000	291,991	298,155
LEEWARD RENEWABLE ENERGY 144A	4.2500%	160,000	161,845	137,292
LEGENDS HOSPITALITY HOLDI 144A	5.0000%	370,000	366,833	366,558
LEHMAN XS TRUST SERIE 12N 1A3A	5.8439%	98,706	88,000	94,208
LELAND STANFORD JUNIOR UNIVERS	2.4130%	20,000	20,000	12,848
LENNAR CORP	5.0000%	525,000	568,007	522,059
LENNOX INTERNATIONAL INC	5.5000%	70,000	69,935	70,947
LENNOX INTERNATIONAL INC	1.3500%	8,000	8,047	7,567
LEVEL 3 FINANCING INC 144A	3.7500%	40,000	21,736	17,800
LEVEL 3 FINANCING INC 144A	4.6250%	200,000	198,903	133,000
LEVEL 3 FINANCING INC 144A	3.6250%	80,000	61,074	35,790
LEVEL 3 FINANCING INC 144A	4.2500%	250,000	223,817	117,500
LFS TOPCO LLC 144A	5.8750%	235,000	233,354	217,963

	Coupon	Units	Cost	Market Value
LIBERTY UTILITIES CO 144A	5.5770%	300,000	299,993	301,619
LKQ CORP	5.7500%	150,000	152,492	152,653
LONG BEACH MORTGAGE LOA WL1 M4	6.4939%	783,990	751,281	751,046
LONG BEACH MORTGAGE LOAN 8 2A3	5.7639%	507,051	195,117	137,140
LONG BEACH MORTGAGE LOAN 8 2A4	5.9239%	276,573	112,251	74,909
LOUISIANA LOCAL GOVERNMENT ELL A2	4.1450%	5,000	5,000	4,850
LOUISIANA LOCAL GOVERNMENT ELL A3	5.1980%	10,000	10,001	10,141
LOUISIANA LOCAL GOVERNMENT ELL A3	4.2750%	5,000	5,000	4,755
LOUISIANA LOCAL GOVERNMENT ELL A4	4.4750%	10,000	10,001	9,418
LOWE'S COS INC	3.3500%	40,000	39,982	38,219
LOWE'S COS INC	4.8000%	30,000	29,995	29,828
LOWE'S COS INC	5.8500%	40,000	39,565	41,260
LPL HOLDINGS INC	6.7500%	270,000	279,389	282,774
LYB INTERNATIONAL FINANCE III	3.6250%	61,000	44,794	43,200
M&T BANK CORP	5.0530%	50,000	50,127	46,484
M&T BANK CORP	7.4130%	250,000	254,746	263,666
M&T BANK CORP	6.0820%	65,000	65,000	64,843
MADISON IAQ 6/21 COV-LITE TL	0.0000%	138,931	134,937	138,642
MADISON IAQ LLC 144A	5.8750%	50,000	45,824	45,744
MADISON IAQ LLC 144A	4.1250%	50,000	50,000	46,245
MAIN STREET CAPITAL CORP	6.9500%	100,000	102,395	101,578
MARATHON OIL CORP	5.7000%	180,000	179,944	179,991
MARATHON OIL CORP	5.3000%	150,000	149,720	149,728
MARATHON PETROLEUM CORP	3.8000%	90,000	87,327	86,351
MARATHON PETROLEUM CORP	5.0000%	48,000	43,414	42,721
MARATHON PETROLEUM CORP	4.5000%	22,000	18,406	18,580
MARATHON PETROLEUM CORP	5.1250%	30,000	30,318	30,018
MARRIOTT INTERNATIONAL INC/MD	5.0000%	300,000	298,354	299,109
MARRIOTT INTERNATIONAL INC/MD	3.7500%	60,000	59,634	58,981
MARRIOTT INTERNATIONAL INC/MD	5.3000%	155,000	152,992	153,306
MARRIOTT INTERNATIONAL INC/MD	2.8500%	503,000	470,455	433,859
MARRIOTT INTERNATIONAL INC/MD	5.4500%	430,000	427,797	432,183
MARRIOTT INTERNATIONAL INC/MD	5.5500%	80,000	79,595	81,689
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	290,000	253,807	265,278
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	80,000	71,792	74,979
MARSH & MCLENNAN COS INC	3.7500%	150,000	149,478	146,667
MARSH & MCLENNAN COS INC	5.7000%	170,000	169,496	176,494
MARSH & MCLENNAN COS INC	4.7500%	73,000	77,903	69,262
MARSH & MCLENNAN COS INC	2.9000%	25,000	24,940	16,080
MARSH & MCLENNAN COS INC	4.2000%	170,000	179,529	143,198
MARSH & MCLENNAN COS INC	4.9000%	355,000	436,839	330,478
MARSH & MCLENNAN COS INC	4.3500%	10,000	9,396	8,554
MARSH & MCLENNAN COS INC	5.4500%	60,000	54,967	60,390
MARTIN MARIETTA MATERIALS INC	3.2000%	26,000	18,091	18,191
MARVELL TECHNOLOGY INC	5.7500%	135,000	134,682	138,174
MARVELL TECHNOLOGY INC	2.9500%	85,000	74,263	73,433
MARVELL TECHNOLOGY INC	5.9500%	35,000	34,781	36,271
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	150,000	150,000	119,425
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	30,000	32,923	27,349
MASSACHUSETTS INSTITUTE OF TEC	2.9890%	18,000	18,000	13,199
MASTERCARD INC	3.8500%	40,000	44,637	33,098
MASTERCARD INC	2.9500%	55,000	51,855	50,640
MASTERCARD INC	3.3500%	37,000	32,754	34,399
MASTR ASSET BACKED SECUR NC1 M1	6.1639%	391,497	382,585	361,841
MASTR ASSET BACKED SECUR NC1 M2	6.1939%	49,238	47,801	48,005
MATADOR RESOURCES CO 144A	6.5000%	270,000	270,000	270,327
MAYO CLINIC	3.1960%	6,000	6,000	4,128
MCDONALD'S CORP	3.6250%	542,000	518,137	414,506
MCKESSON CORP	0.9000%	45,000	44,995	41,868
MCLAREN HEALTH CARE CORP	4.3860%	100,000	121,084	86,935
MDC HOLDINGS INC	6.0000%	10,000	8,942	10,159
MEDLINE BORROWER LP 144A	5.2500%	295,000	291,649	278,825
MEDLINE BORROWER LP 144A	3.8750%	145,000	126,620	131,980
MEDLINE INDUSTRIES/MOZART 10/2	0.0000%	193,523	190,862	193,939
MEMORIAL HEALTH SERVICES	3.4470%	20,000	20,000	15,289
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	32,000	32,365	22,282
MERCEDES-BENZ FINANCE NOR 144A	4.9500%	300,000	299,961	298,782
MERCEDES-BENZ FINANCE NOR 144A	5.3750%	150,000	149,787	150,406
MERCER INTERNATIONAL INC	5.5000%	125,000	123,850	121,515
MERCK & CO INC	5.0000%	85,000	84,663	83,218
MERCK & CO INC	4.0000%	75,000	88,945	62,977
MERCK & CO INC	2.7500%	25,000	19,369	16,344
MERCK & CO INC	3.4000%	80,000	76,925	75,753
MERCK & CO INC	3.7000%	10,000	9,657	8,161
MERCK & CO INC	2.3500%	75,000	75,288	52,742
MERCK & CO INC	2.9000%	25,000	24,930	15,701
MERCK & CO INC	4.9000%	90,000	89,506	87,449
MERCK & CO INC	1.9000%	381,000	343,703	337,914
MERITAGE HOMES CORP 144A	3.8750%	40,000	35,856	36,753
MERRILL LYNCH MORTGAGE WMC1 M1	6.1939%	282,116	286,424	270,891
META PLATFORMS INC	4.4500%	152,000	132,257	135,104
META PLATFORMS INC	5.7500%	265,000	270,189	284,088
META PLATFORMS INC	4.6500%	9,000	8,985	8,081
META PLATFORMS INC	5.6000%	630,240	630,240	665,870
META PLATFORMS INC	4.8000%	34,000	34,110	34,186

	Coupon	Units	Cost	Market Value
METLIFE INC	3.6000%	25,000	25,010	24,989
METLIFE INC	6.4000%	87,000	100,040	89,085
MGIC INVESTMENT CORP	5.2500%	181,000	179,147	175,822
MICROCHIP TECHNOLOGY INC	4.2500%	30,000	30,215	29,507
MICRON TECHNOLOGY INC	6.7500%	30,000	31,939	32,201
MICRON TECHNOLOGY INC	5.3000%	310,000	309,789	311,793
MICROSOFT CORP	2.5250%	55,000	47,168	36,144
MICROSOFT CORP	2.6750%	130,000	130,920	83,695
MICROSOFT CORP	3.0410%	5,000	4,590	3,483
MICROSOFT CORP 144A	2.5000%	20,000	12,197	12,919
MID-AMERICA APARTMENTS LP	4.0000%	210,000	209,803	205,785
MID-AMERICA APARTMENTS LP	1.1000%	100,000	99,782	90,713
MIDAMERICAN ENERGY CO	3.9500%	50,000	48,582	40,161
MIDAMERICAN ENERGY CO	5.7500%	110,000	125,850	115,414
MIDAMERICAN ENERGY CO	5.8500%	10,000	9,395	10,670
MID-ATLANTIC INTERSTATE T 144A	4.1000%	200,000	211,391	192,330
MIDWEST CONNECTOR CAPITAL 144A	4.6250%	100,000	104,076	96,539
MIDWEST CONNECTOR CAPITAL 144A	3.9000%	300,000	300,000	300,000
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	62,342	62,618	59,307
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	622,931	626,597	589,115
MISSISSIPPI POWER CO	3.1000%	20,000	19,800	13,244
MODIVCARE INC 144A	5.8750%	190,000	188,085	185,032
MORGAN STANLEY	5.0000%	90,000	94,528	89,444
MORGAN STANLEY	3.1250%	364,000	354,643	348,162
MORGAN STANLEY	7.2500%	40,000	46,990	45,630
MORGAN STANLEY	3.9500%	3,000	2,820	2,897
MORGAN STANLEY	5.2500%	440,000	427,615	436,561
MORGAN STANLEY	2.1880%	15,000	15,000	14,471
MORGAN STANLEY	2.8020%	35,000	35,101	22,913
MORGAN STANLEY	1.5120%	311,000	302,893	285,436
MORGAN STANLEY	2.2390%	230,000	220,009	187,884
MORGAN STANLEY	1.5930%	735,000	677,252	679,870
MORGAN STANLEY	3.2170%	45,000	46,618	34,418
MORGAN STANLEY	4.4310%	71,000	70,556	68,757
MORGAN STANLEY	3.6220%	5,000	5,504	4,586
MORGAN STANLEY	2.4840%	55,000	55,000	43,499
MORGAN STANLEY	3.7720%	240,000	240,095	228,450
MORGAN STANLEY	2.9430%	155,000	132,139	131,738
MORGAN STANLEY	3.6200%	125,000	125,000	124,860
MORGAN STANLEY	4.6790%	44,000	44,000	43,526
MORGAN STANLEY	5.9480%	35,000	35,000	35,071
MORGAN STANLEY	5.4490%	34,000	33,915	34,298
MORGAN STANLEY	5.1230%	25,000	24,164	24,939
MORGAN STANLEY	5.1640%	3,000	2,903	2,998
MORGAN STANLEY	5.4660%	35,000	35,000	35,313
MORGAN STANLEY ABS CAP HE2 A2C	5.5739%	521,175	263,579	240,197
MORGAN STANLEY ABS CAP HE8 A2C	5.5839%	416,382	230,649	177,283
MORGAN STANLEY ABS CAP WMC4 M6	6.4939%	723,556	696,523	682,661
MORGAN STANLEY ABS CAPI HE3 M1	6.2989%	64,472	63,985	64,193
MORTGAGEIT MORTGAGE LOAN 1 1A2	5.8439%	55,461	48,516	39,971
MOTOROLA SOLUTIONS INC	2.7500%	395,000	396,758	334,738
MOTOROLA SOLUTIONS INC	5.5000%	250,000	253,568	246,392
MOTOROLA SOLUTIONS INC	5.6000%	50,000	50,100	50,682
MOTOROLA SOLUTIONS INC	2.3000%	102,000	96,516	85,621
MOTOROLA SOLUTIONS INC	5.4000%	80,000	79,911	79,842
MOTOROLA SOLUTIONS INC	4.6000%	20,000	19,789	19,726
MOUNT NITTANY MEDICAL CENTER O	3.7990%	5,000	5,000	3,982
MPH ACQUISITION HOLDINGS 144A	5.5000%	250,000	250,346	212,596
MPLX LP	5.0000%	800,000	793,988	776,600
MPLX LP	4.9500%	95,000	87,522	83,445
MPLX LP	4.5000%	15,000	15,777	13,321
MPLX LP	5.5000%	125,000	149,496	118,995
MPLX LP	2.6500%	50,000	43,000	43,005
MPLX LP	4.1250%	265,000	266,941	258,250
MPLX LP	4.9000%	85,000	78,328	71,189
MPLX LP	4.7000%	266,000	261,695	226,916
MPLX LP	4.8750%	123,000	124,843	122,334
MPLX LP	5.2000%	50,000	58,892	45,738
MPT OPERATING PARTNERSHIP LP /	5.0000%	165,000	146,780	138,188
MPT OPERATING PARTNERSHIP LP /	3.5000%	145,000	106,459	99,560
MSCI INC 144A	4.0000%	200,000	182,112	184,943
MYMICHIGAN HEALTH	3.4090%	2,000	2,000	1,455
NABORS INDUSTRIES INC 144A	9.1250%	35,000	34,926	36,388
NARRAGANSETT ELECTRIC CO/ 144A	5.3500%	500,000	499,612	503,845
NASDAQ INC	3.8500%	40,000	39,544	38,918
NASDAQ INC	5.6500%	250,000	249,873	250,782
NATIONAL HEALTH INVESTORS INC	3.0000%	87,000	70,105	71,413
NATIONAL RURAL UTILITIES COOPE	1.0000%	65,000	64,930	59,550
NATIONAL RURAL UTILITIES COOPE	5.0000%	30,000	29,923	29,786
NATIONAL RURAL UTILITIES COOPE	3.9000%	90,000	91,123	86,500
NATIONAL RURAL UTILITIES COOPE	5.8000%	600,000	616,711	624,261
NATIONAL RURAL UTILITIES COOPE	5.0500%	30,000	29,994	30,165
NATIONSTAR MORTGAGE HOLDI 144A	6.0000%	220,000	221,124	216,879
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	95,000	87,589	90,923
NATIONSTAR MORTGAGE HOLDI 144A	5.7500%	70,000	70,056	64,565

	Coupon	Units	Cost	Market Value
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	111,636	107,035	108,285
NCR ATLEOS CORP 144A	9.5000%	235,000	232,279	251,358
NCR VOYIX CORP 144A	5.2500%	35,000	35,002	31,667
NCR VOYIX CORP 144A	5.1250%	215,000	215,004	199,402
NECESSITY RETAIL REIT INC 144A	4.5000%	285,000	273,378	243,924
NEPTUNE BIDCO US INC 144A	9.2900%	445,000	422,236	420,780
NESTLE CAPITAL CORP 144A	4.8750%	300,000	299,860	299,960
NETFLIX INC	3.6250%	400,000	520,170	435,698
NETFLIX INC	4.8750%	200,000	221,245	199,719
NETFLIX INC 144A	4.8750%	300,000	336,588	297,901
NETFLIX INC REGS	3.6250%	400,000	552,842	435,466
NEVADA POWER CO	2.4000%	30,000	29,951	25,849
NEVADA POWER CO	6.0000%	10,000	9,983	10,552
NEW CENTURY HOME EQUITY 2 A2B	5.7639%	101,436	96,203	97,997
NEW CENTURY HOME EQUITY L D M2	6.1489%	1,000,000	963,919	849,056
NEW ENGLAND POWER CO 144A	2.8070%	75,000	60,273	46,727
NEW ENTERPRISE STONE & LI 144A	5.2500%	330,000	329,600	316,137
NEW ENTERPRISE STONE & LI 144A	9.7500%	50,000	52,203	51,154
NEW MOUNTAIN FINANCE CORP	6.8750%	40,000	39,597	39,578
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	384,054	389,845	357,414
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	401,521	417,289	376,825
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	156,638	160,856	144,390
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	190,834	197,064	183,232
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	9,000	9,000	6,648
NEW YORK STATE ELECTRIC & 144A	2.1500%	500,000	499,184	401,042
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	875,000	875,585	745,036
NEXTERA ENERGY CAPITAL HOLDING	3.5500%	110,000	107,942	104,933
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	190,000	160,471	174,318
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	20,000	19,874	19,867
NEXTERA ENERGY OPERATING 144A	7.2500%	215,000	215,012	219,980
NFP CORP 144A	6.8750%	300,000	308,011	303,829
NGL ENERGY 1/24 TL	0.0000%	100,000	99,250	100,200
NGL ENERGY OPERATING LLC 144A	8.3750%	90,000	89,990	92,260
NGL ENERGY OPERATING LLC 144A	8.1250%	180,000	181,034	184,353
NGPL PIPECO LLC 144A	4.8750%	500,000	480,380	487,723
NIAGARA MOHAWK POWER CORP 144A	5.7830%	125,000	124,240	125,142
NISOURCE INC	3.9500%	30,000	27,001	23,478
NISOURCE INC	3.4900%	60,000	58,870	57,230
NISOURCE INC	1.7000%	35,000	33,255	27,955
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	600,000	599,932	542,914
NORDSON CORP	5.6000%	165,000	164,940	168,054
NORDSON CORP	5.8000%	237,000	236,591	247,393
NORFOLK SOUTHERN CORP	2.9000%	30,000	30,303	28,649
NORFOLK SOUTHERN CORP	5.9500%	45,000	44,870	48,059
NORTHERN OIL & GAS INC 144A	8.1250%	85,000	85,937	86,274
NORTHERN OIL & GAS INC 144A	8.7500%	165,000	190,862	174,234
NORTHERN STATES POWER CO/MN	4.0000%	20,000	19,555	16,239
NORTHERN STATES POWER CO/MN	4.5000%	10,000	10,366	8,783
NORTHERN STATES POWER CO/MN	2.6000%	10,000	9,828	6,160
NORTHERN STATES POWER CO/MN	5.1000%	15,000	14,890	14,451
NORTHERN STATES POWER CO/MN	5.4000%	5,000	4,981	5,035
NORTHWESTERN UNIVERSITY	2.6400%	10,000	10,000	6,756
NOVARTIS CAPITAL CORP	3.1000%	34,000	33,834	32,537
NOVARTIS CAPITAL CORP	2.7500%	114,000	84,960	77,170
NOVASTAR MORTGAGE FUNDIN 6 A2C	5.7839%	113,527	79,204	39,313
NOVELIS CORP 144A	4.7500%	170,000	170,004	156,846
NRG ENERGY INC 144A	3.6250%	385,000	310,924	332,239
NRG ENERGY INC 144A	7.0000%	225,000	222,407	240,088
NSTAR ELECTRIC CO	3.1000%	10,000	9,913	6,791
NSTAR ELECTRIC CO	4.9500%	30,000	30,026	28,001
NUCOR CORP	2.7000%	17,000	14,149	15,090
NUCOR CORP	2.9790%	7,000	4,536	4,533
NUSTAR LOGISTICS LP	6.0000%	12,000	12,420	11,946
NUSTAR LOGISTICS LP	6.3750%	54,000	54,008	54,349
NVIDIA CORP	3.7000%	10,000	11,814	7,970
NVR INC	3.0000%	1,051,000	1,069,677	933,304
OCCIDENTAL PETROLEUM CORP	6.6250%	135,000	143,988	143,060
OCCIDENTAL PETROLEUM CORP	5.8750%	115,000	114,967	115,360
OCCIDENTAL PETROLEUM CORP	8.8750%	125,000	146,669	145,210
OCCIDENTAL PETROLEUM CORP	6.1250%	166,000	171,953	171,911
OCCIDENTAL PETROLEUM CORP	6.3750%	100,000	104,352	103,844
OCCIDENTAL PETROLEUM CORP	7.5000%	10,000	10,929	11,131
OCEANEERING INTERNATIONAL INC	6.0000%	365,000	340,047	359,605
OGLETHORPE POWER CORP	5.3750%	30,000	32,607	28,397
OHIOHEALTH CORP	3.0420%	3,000	3,000	2,137
OKLAHOMA DEVELOPMENT FI PSO A2	4.6230%	5,000	5,000	4,793
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	95,000	95,403	91,268
OLD REPUBLIC INTERNATIONAL COR	3.8500%	25,000	19,056	18,105
OLYMPUS WATER US HOLDING 144A	6.2500%	60,000	59,906	54,918
OLYMPUS WATER US HOLDING 144A	7.1250%	170,000	168,783	171,721
OLYMPUS WATER US HOLDING 144A	4.2500%	190,000	187,144	172,376
OLYMPUS WATER US HOLDING 144A	9.7500%	160,000	159,970	170,435
OMEGA HEALTHCARE INVESTORS INC	5.2500%	150,000	150,698	149,023
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	50,000	49,730	39,481
ONCOR ELECTRIC DELIVERY CO LLC	4.9500%	10,000	9,954	9,402

	Coupon	Units	Cost	Market Value
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	325,000	324,451	317,959
ONCOR ELECTRIC DELIVERY CO LLC	2.7000%	10,000	6,312	6,282
ONCOR ELECTRIC DELIVERY CO LLC	4.6000%	10,000	9,911	8,797
ONE GAS INC	4.2500%	30,000	29,793	28,688
ONEMAIN FINANCE CORP	3.5000%	75,000	65,437	69,623
ONEMAIN FINANCE CORP	7.1250%	135,000	133,152	137,450
ONEMAIN FINANCE CORP	6.6250%	335,000	346,093	336,076
ONEMAIN FINANCE CORP	7.8750%	380,000	377,781	391,997
ONEOK INC	6.1000%	151,000	152,604	158,202
ONEOK INC	4.4500%	15,000	13,503	12,143
ONEOK INC	6.6250%	100,000	105,728	110,210
ONEOK INC	3.4000%	435,000	392,486	400,717
ONEOK INC	3.9500%	30,000	21,308	22,124
ONEOK INC	4.5500%	120,000	119,223	117,702
ONEOK INC	6.3500%	800,000	815,786	847,023
ONEOK INC	5.8000%	75,000	74,876	77,264
ONEOK INC	6.0500%	755,000	754,841	787,430
ONEOK INC	5.8500%	50,000	50,647	50,475
ONEOK INC	5.6500%	95,000	94,902	97,109
ONEOK INC	5.5500%	70,000	69,945	70,641
ONEOK PARTNERS LP	6.1250%	2,000	2,175	2,069
OPEN TEXT 8/23 TLB	0.0000%	96,628	94,362	96,738
OPEN TEXT HOLDINGS INC 144A	4.1250%	340,000	293,620	304,598
ORACLE CORP	6.2500%	45,000	46,401	48,147
ORACLE CORP	3.6000%	100,000	76,319	76,853
ORACLE CORP	3.6500%	204,000	179,883	160,180
ORACLE CORP	4.6500%	30,000	29,923	29,419
ORACLE CORP	2.6500%	70,000	66,859	66,237
ORACLE CORP	3.8500%	74,000	67,154	52,667
ORACLE CORP	1.6500%	800,000	793,099	746,661
ORACLE CORP	4.1000%	60,000	65,075	45,056
ORACLE CORP	2.8000%	140,000	133,020	131,298
ORACLE CORP	4.9000%	115,000	114,349	112,591
ORACLE CORP	2.9500%	55,000	48,850	48,942
ORACLE CORP	2.3000%	155,000	139,630	139,954
ORACLE CORP	5.5500%	70,000	69,651	68,476
O'REILLY AUTOMOTIVE INC	3.6000%	18,000	17,076	17,200
O'REILLY AUTOMOTIVE INC	5.7500%	50,000	49,980	50,823
O'REILLY AUTOMOTIVE INC	4.2000%	21,000	19,507	20,084
O'REILLY AUTOMOTIVE INC	4.7000%	4,000	3,759	3,909
ORGANON & CO / ORGANON FO 144A	5.1250%	420,000	410,680	373,425
OTIS WORLDWIDE CORP	2.2930%	15,000	15,000	13,904
OTIS WORLDWIDE CORP	3.3620%	15,000	16,902	10,887
OVINTIV INC	5.6500%	800,000	802,003	803,409
OWENS & MINOR INC 144A	4.5000%	130,000	128,966	119,039
OWENS & MINOR INC 144A	6.6250%	69,000	66,606	68,483
OWENS CORNING	3.9500%	18,000	16,521	17,017
OWENS CORNING	4.4000%	5,000	3,722	4,150
OWENS-BROCKWAY GLASS CONT 144A	7.2500%	355,000	355,724	361,568
PACIFIC GAS AND ELECTRIC CO	6.1000%	230,000	231,346	237,009
PACIFIC GAS AND ELECTRIC CO	3.0000%	1,000,000	996,978	913,401
PACIFIC GAS AND ELECTRIC CO	4.9500%	70,000	69,137	60,213
PACIFIC GAS AND ELECTRIC CO	4.5000%	30,000	34,131	25,617
PACIFIC GAS AND ELECTRIC CO	3.7500%	215,000	227,663	201,223
PACIFIC GAS AND ELECTRIC CO	3.5000%	40,000	33,923	27,330
PACIFIC GAS AND ELECTRIC CO	3.2500%	180,000	178,506	156,291
PACIFIC GAS AND ELECTRIC CO	3.3000%	65,000	48,920	47,588
PACIFIC GAS AND ELECTRIC CO	3.4500%	215,000	220,364	209,140
PACIFIC GAS AND ELECTRIC CO	2.5000%	320,000	319,783	266,105
PACIFIC GAS AND ELECTRIC CO	3.1500%	75,000	76,224	72,103
PACIFIC GAS AND ELECTRIC CO	6.7500%	50,000	51,086	54,463
PACIFIC GAS AND ELECTRIC CO	4.3000%	100,000	105,679	79,018
PACIFIC GAS AND ELECTRIC CO	4.2000%	235,000	223,455	223,015
PACIFIC GAS AND ELECTRIC CO	4.5500%	320,000	344,012	304,167
PACIFIC GAS AND ELECTRIC CO	2.9500%	140,000	132,305	133,659
PACIFIC GAS AND ELECTRIC CO	6.7000%	90,000	86,974	97,411
PACIFIC GAS AND ELECTRIC CO	6.4000%	20,000	19,984	21,059
PACIFIC GAS AND ELECTRIC CO	6.1500%	70,000	69,453	72,152
PACIFIC GAS AND ELECTRIC CO	6.9500%	440,000	438,877	481,696
PACIFIC GAS AND ELECTRIC CO	5.5500%	220,000	219,861	221,921
PACIFICORP	6.0000%	20,000	23,277	20,761
PACIFICORP	2.9000%	40,000	24,873	24,518
PACIFICORP	2.7000%	100,000	84,596	86,547
PACIFICORP	5.3000%	50,000	49,918	50,143
PACKAGING CORP OF AMERICA	5.7000%	416,000	425,254	429,652
PACTIV EVERGREEN GROUP IS 144A	4.3750%	200,000	200,019	186,574
PANTHER ESCROW ISSUER LLC 144A	7.1250%	40,000	40,000	40,668
PARAMOUNT GLOBAL	4.9500%	45,000	36,149	31,990
PARAMOUNT GLOBAL	4.2000%	25,000	21,709	20,769
PARAMOUNT GLOBAL	4.6000%	30,000	22,613	20,666
PARK INTERMEDIATE HOLDING 144A	5.8750%	10,000	9,170	9,800
PARK INTERMEDIATE HOLDING 144A	4.8750%	430,000	412,884	399,866
PARK PLACE SECURITIES WCW3 M2	6.1789%	292,671	300,292	283,042
PEACEHEALTH OBLIGATED GROUP	3.2180%	5,000	5,000	3,432
PECO ENERGY CO	2.8000%	220,000	219,802	143,871

	Coupon	Units	Cost	Market Value
PECO ENERGY CO	4.6000%	15,000	14,892	13,512
PEDIATRIX MEDICAL GROUP I 144A	5.3750%	272,000	263,749	247,122
PENSKE TRUCK LEASING CO L 144A	5.7500%	150,000	148,408	151,085
PENSKE TRUCK LEASING CO L 144A	4.2000%	170,000	168,490	165,081
PENSKE TRUCK LEASING CO L 144A	5.3500%	245,000	244,751	245,177
PENSKE TRUCK LEASING CO L 144A	6.0500%	125,000	128,130	128,611
PEPSICO INC	3.8750%	65,000	64,348	52,834
PEPSICO INC	4.6500%	35,000	34,974	32,871
PERFORMANCE FOOD GROUP IN 144A	5.5000%	190,000	187,876	186,516
PERFORMANCE FOOD GROUP IN 144A	4.2500%	15,000	13,056	13,746
PERFORMANCE FOOD GROUP IN 144A	6.8750%	50,000	50,000	49,999
PERMIAN RESOURCES OPERATI 144A	5.8750%	40,000	40,205	39,334
PERMIAN RESOURCES OPERATI 144A	7.0000%	315,000	314,216	326,785
PERMIAN RESOURCES OPERATI 144A	7.7500%	175,000	174,277	177,267
PFIZER INC	3.0000%	60,000	58,142	57,430
PFIZER INC	1.7500%	60,000	59,848	48,957
PFIZER INC	4.3000%	30,000	30,505	26,651
PFIZER INC	7.2000%	40,000	52,451	48,225
PHINIA INC 144A	6.7500%	140,000	140,000	141,350
PIEDMONT HEALTHCARE INC	2.0440%	4,000	4,000	3,239
PIEDMONT HEALTHCARE INC	2.8640%	3,000	3,000	1,973
PIEDMONT NATURAL GAS CO INC	4.1000%	85,000	92,746	76,567
PIEDMONT NATURAL GAS CO INC	3.3500%	20,000	19,712	13,511
PIEDMONT NATURAL GAS CO INC	5.0500%	10,000	8,515	9,126
PIKE CORP 144A	5.5000%	370,000	371,889	354,144
PILGRIM'S PRIDE CORP	6.2500%	250,000	254,549	255,472
PILGRIM'S PRIDE CORP	3.5000%	85,000	72,388	72,039
PINNACLE WEST CAPITAL CORP	1.3000%	700,000	699,985	663,574
PIONEER NATURAL RESOURCES CO	5.1000%	330,890	329,890	329,584
PLAINS ALL AMERICAN PIPELINE L	3.5500%	75,000	65,728	68,827
PLAINS ALL AMERICAN PIPELINE L	4.9000%	43,000	34,298	37,416
PLAINS ALL AMERICAN PIPELINE L	4.7000%	16,000	11,997	13,580
PNC FINANCIAL SERVICES GROUP I	5.6710%	65,000	65,000	64,988
PNC FINANCIAL SERVICES GROUP I	4.7580%	55,000	55,000	54,486
PNC FINANCIAL SERVICES GROUP I	5.8120%	95,000	95,000	95,316
PNC FINANCIAL SERVICES GROUP I	5.5820%	245,000	248,152	247,984
PNC FINANCIAL SERVICES GROUP I	6.6150%	20,000	20,000	20,591
PNC FINANCIAL SERVICES GROUP I	5.6760%	75,000	75,438	75,683
POST HOLDINGS INC 144A	4.6250%	185,000	183,406	169,831
POST HOLDINGS INC 144A	5.5000%	220,000	223,230	212,597
POTOMAC ELECTRIC POWER CO	5.2000%	55,000	54,792	55,560
PPG INDUSTRIES INC	1.2000%	30,000	29,934	27,811
PPL ELECTRIC UTILITIES CORP	3.0000%	5,000	4,917	3,464
PPL ELECTRIC UTILITIES CORP	5.2500%	30,000	31,103	29,656
PRESIDENT AND FELLOWS OF HARVA	2.5170%	6,000	6,000	3,953
PRIME HEALTHCARE SERVICES 144A	7.2500%	300,000	304,825	298,411
PRIME SECURITY SERVICES B 144A	6.2500%	530,000	540,600	519,177
PRIMERICA INC	2.8000%	85,000	69,828	70,944
PRINCIPAL FINANCIAL GROUP INC	5.5000%	28,000	27,932	27,496
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500%	70,000	69,985	66,618
PROGRESSIVE CORP/THE	3.2000%	38,000	40,225	34,666
PROGRESSIVE CORP/THE	3.9500%	40,000	39,417	32,781
PROLOGIS EURO FINANCE LLC	4.6250%	115,000	126,686	132,440
PROLOGIS LP	5.2500%	31,000	30,943	30,516
PROLOGIS LP	4.8750%	45,000	44,762	45,048
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	15,000	15,000	9,191
PUBLIC SERVICE CO OF COLORADO	4.5000%	15,000	12,688	12,603
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	120,000	119,428	98,073
PUBLIC SERVICE ELECTRIC AND GA	3.0000%	20,000	13,628	13,679
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	55,000	52,352	51,600
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	10,000	9,985	7,122
PUBLIC SERVICE ELECTRIC AND GA	4.6500%	30,000	29,167	29,240
PUBLIC SERVICE ELECTRIC AND GA	3.8500%	40,000	45,150	32,381
PUBLIC SERVICE ELECTRIC AND GA	4.9000%	25,000	24,986	24,886
PUBLIC SERVICE ENTERPRISE GROU	2.8750%	50,000	50,134	49,683
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	10,000	9,974	10,497
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	20,000	19,968	20,037
PUBLIC STORAGE OPERATING CO	2.3000%	145,000	145,291	122,457
PUBLIC STORAGE OPERATING CO	3.0940%	192,000	189,694	181,656
PUBLIC STORAGE OPERATING CO	3.3850%	135,000	136,930	126,428
PUBLIC STORAGE OPERATING CO	1.5000%	15,000	14,987	13,767
PUGET ENERGY INC	2.3790%	10,000	10,000	8,919
PUGET SOUND ENERGY INC	4.2230%	20,000	20,001	16,410
PUGET SOUND ENERGY INC	2.8930%	30,000	22,901	19,282
PULTEGROUP INC	6.3750%	49,000	51,355	52,008
PULTEGROUP INC	7.8750%	80,000	90,485	92,799
QORVO INC	1.7500%	275,000	271,451	266,867
QORVO INC	4.3750%	75,000	70,959	70,298
QUANTA SERVICES INC	2.3500%	60,000	48,422	48,754
QUANTA SERVICES INC	3.0500%	122,000	121,432	87,164
QUANTA SERVICES INC	2.9000%	137,000	120,419	119,784
QVC INC	4.7500%	275,000	260,233	244,830
QVC INC	4.3750%	250,000	236,896	200,361
RADIAN GROUP INC	6.2000%	110,000	109,800	111,632
RAILWORKS HOLDINGS LP / R 144A	8.2500%	315,000	299,078	312,532

	Coupon	Units	Cost	Market Value
RALI SERIES 2007-QH8 TRU QH8 A	6.0085%	131,333	184,422	108,426
READY CAPITAL MORT FL10 A 144A	7.8814%	675,813	715,878	680,363
REALTY INCOME CORP	5.7500%	315,000	396,786	411,329
REALTY INCOME CORP	3.8750%	35,000	35,486	34,461
REALTY INCOME CORP	4.7500%	80,000	79,404	79,014
REGAL REXNORD CORP 144A	6.0500%	361,000	356,263	365,229
REGENERON PHARMACEUTICALS INC	1.7500%	490,000	441,892	401,020
REGENERON PHARMACEUTICALS INC	2.8000%	460,000	316,204	289,693
REINSURANCE GROUP OF AMERICA I	3.1500%	300,000	298,974	267,520
REPUBLIC SERVICES INC	5.0000%	175,000	174,030	173,806
RHP HOTEL PROPERTIES LP / 144A	6.5000%	215,000	215,000	215,726
ROCHE HOLDINGS INC 144A	2.3140%	1,200,000	1,200,000	1,121,234
ROCKEFELLER FOUNDATION/THE	2.4920%	5,000	5,000	3,211
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	215,000	169,421	182,125
ROPER TECHNOLOGIES INC	2.0000%	20,000	15,705	16,693
ROPER TECHNOLOGIES INC	1.7500%	38,000	28,721	30,592
ROPER TECHNOLOGIES INC	4.2000%	99,000	94,701	96,135
RPM INTERNATIONAL INC	4.2500%	90,000	73,602	74,101
RPM INTERNATIONAL INC	2.9500%	48,000	38,909	40,625
RYDER SYSTEM INC	6.6000%	104,000	103,771	112,803
RYDER SYSTEM INC	5.3000%	80,000	79,915	80,556
RYDER SYSTEM INC	5.6500%	10,000	9,984	10,191
S&P GLOBAL INC	4.7500%	160,000	174,028	159,747
S&P GLOBAL INC	2.3000%	95,000	82,564	52,120
S&P GLOBAL INC	2.4500%	95,000	93,859	88,915
S&P GLOBAL INC 144A	5.2500%	85,000	84,912	86,857
SABINE PASS LIQUEFACTION LLC	4.5000%	800,000	857,157	769,369
SABINE PASS LIQUEFACTION LLC	5.6250%	150,000	150,752	149,869
SABRA HEALTH CARE LP	3.2000%	200,000	198,360	166,137
SAN DIEGO GAS & ELECTRIC CO	3.0000%	400,000	399,077	347,479
SAN DIEGO GAS & ELECTRIC CO	4.1000%	10,000	9,990	8,149
SAN DIEGO GAS & ELECTRIC CO	2.9500%	25,000	24,852	16,834
SAN DIEGO GAS & ELECTRIC CO	5.3500%	10,000	9,897	9,849
SAN DIEGO GAS & ELECTRIC CO	3.3200%	10,000	7,075	7,081
SANTANDER HOLDINGS USA INC	4.5000%	240,000	239,486	235,933
SANTANDER HOLDINGS USA INC	3.4500%	40,000	39,982	38,883
SANTANDER HOLDINGS USA INC	6.4990%	20,000	20,000	20,456
SANTANDER HOLDINGS USA INC	6.1740%	50,000	50,000	50,451
SANTANDER HOLDINGS USA INC	7.6600%	5,000	5,000	5,435
SASOL FINANCING USA LLC	4.3750%	200,000	179,362	188,619
SASOL FINANCING USA LLC REGS	8.7500%	600,000	603,493	611,216
SBA COMMUNICATIONS CORP	3.1250%	300,000	300,002	264,752
SBA TOWER TRUST 144A	2.3280%	600,000	609,199	527,282
SBA TOWER TRUST 144A	2.8360%	300,000	300,000	292,808
SCIL IV LLC / SCIL USA HO 144A	5.3750%	310,000	311,537	300,864
SEALED AIR CORP 144A	1.5730%	600,000	565,280	541,964
SEALED AIR CORP/SEALED AI 144A	7.2500%	190,000	189,999	197,540
SEATTLE CHILDREN'S HOSPITAL	2.7190%	10,000	10,000	6,568
SEMPRA	3.4000%	90,000	86,340	85,037
SEMPRA	3.2500%	500,000	524,028	471,252
SEMPRA	3.3000%	70,000	69,959	68,485
SEMPRA	3.7000%	20,000	19,946	18,698
SEMPRA	5.5000%	30,000	29,918	30,080
SERVICE PROPERTIES TRUST 144A	8.6250%	260,000	269,786	277,274
SERVICENOW INC	1.4000%	16,000	15,679	12,945
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	175,000	176,557	165,794
SIERRA PACIFIC POWER CO	2.6000%	20,000	19,246	19,003
SIERRA PACIFIC POWER CO 144A	5.9000%	10,000	9,937	10,347
SIMON PROPERTY GROUP LP	1.3750%	70,000	69,952	63,669
SIMON PROPERTY GROUP LP	3.5000%	40,000	40,729	39,054
SIMON PROPERTY GROUP LP	4.2500%	18,000	15,113	14,821
SIMON PROPERTY GROUP LP	2.4500%	34,000	28,604	29,875
SIMON PROPERTY GROUP LP	5.8500%	102,000	106,216	105,050
SIMON PROPERTY GROUP LP	6.6500%	25,000	24,707	28,604
SIRIUS XM RADIO INC 144A	5.5000%	430,000	411,793	409,558
SIRIUS XM RADIO INC 144A	3.8750%	385,000	305,686	321,018
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	355,000	352,371	359,654
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	30,000	30,321	29,305
SIXTH STREET SPECIALTY LENDING	6.1250%	35,000	34,676	34,798
SKYWORKS SOLUTIONS INC	3.0000%	96,000	78,373	80,514
SLM CORP	3.1250%	200,000	177,890	185,752
SLM STUDENT LOAN TRUST 20 REGS	4.4900%	55,819	61,897	55,954
SNAP-ON INC	3.1000%	80,000	70,212	56,746
SNAP-ON INC	3.2500%	55,000	56,177	53,057
SOLVENTUM CORP 144A	5.9000%	40,000	39,831	39,902
SOLVENTUM CORP 144A	5.6000%	20,000	19,987	20,065
SOLVENTUM CORP 144A	5.4000%	35,000	34,947	35,071
SOUNDVIEW HOME LOAN T OPT4 2A4	5.9039%	701,166	671,871	663,001
SOUNDVIEW HOME LOAN TRU WF2 M2	5.8489%	334,983	331,800	325,857
SOUTHERN CALIFORNIA EDISON CO	4.0000%	25,000	25,893	19,787
SOUTHERN CALIFORNIA EDISON CO	2.7500%	200,000	199,947	169,215
SOUTHERN CALIFORNIA EDISON CO	3.6000%	40,000	35,063	29,946
SOUTHERN CALIFORNIA EDISON CO	3.4500%	40,000	31,443	28,259
SOUTHERN CALIFORNIA EDISON CO	3.6500%	300,000	293,419	222,065
SOUTHERN CALIFORNIA EDISON CO	5.5000%	40,000	42,223	39,799

	Coupon	Units	Cost	Market Value
SOUTHERN CALIFORNIA EDISON CO	5.7500%	10,000	9,944	10,143
SOUTHERN CALIFORNIA EDISON CO	4.1250%	20,000	19,043	16,144
SOUTHERN CALIFORNIA EDISON CO	4.2000%	100,000	99,951	98,633
SOUTHERN CALIFORNIA EDISON CO	2.9500%	15,000	14,027	9,741
SOUTHERN CALIFORNIA EDISON CO	5.2000%	20,000	19,980	19,800
SOUTHERN CALIFORNIA EDISON CO	5.3500%	800,000	800,000	801,267
SOUTHERN CALIFORNIA EDISON CO	5.9500%	36,000	35,123	37,571
SOUTHERN CALIFORNIA EDISON CO	5.8500%	945,000	944,580	970,110
SOUTHERN CALIFORNIA EDISON CO	5.6500%	120,000	119,854	123,444
SOUTHERN CALIFORNIA GAS CO	5.7500%	25,000	24,921	25,417
SOUTHERN CALIFORNIA GAS CO	5.6000%	5,000	4,968	5,003
SOUTHERN CALIFORNIA GAS CO	4.3000%	10,000	11,677	8,270
SOUTHERN CALIFORNIA GAS CO	6.3500%	10,000	9,963	11,005
SOUTHERN CO GAS CAPITAL CORP	3.2500%	70,000	68,511	67,007
SOUTHERN CO GAS CAPITAL CORP	3.1500%	10,000	9,917	6,533
SOUTHERN CO GAS CAPITAL CORP	5.7500%	40,000	39,959	41,406
SOUTHERN CO GAS CAPITAL CORP	4.4000%	10,000	11,003	8,315
SOUTHERN CO/THE	5.7000%	75,000	74,786	77,351
SOUTHERN CO/THE	5.5000%	155,000	155,000	157,946
SOUTHERN CO/THE	5.2000%	50,000	49,920	49,961
SOUTHERN POWER CO	0.9000%	49,000	48,957	45,328
SOUTHERN POWER CO	5.1500%	40,000	39,795	37,374
SOUTHWEST GAS CORP	4.0500%	25,000	24,924	22,896
SOUTHWEST GAS CORP	5.4500%	200,000	199,760	202,851
SOUTHWEST GAS CORP	3.1800%	10,000	9,998	6,534
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	30,000	29,997	27,979
SOUTHWESTERN ELECTRIC POWER CO	4.1000%	100,000	95,286	95,886
SOUTHWESTERN ENERGY CO	5.7000%	4,000	3,904	3,981
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,432	36,859
SOUTHWESTERN PUBLIC SERVICE CO	3.1500%	10,000	10,780	6,561
SPECTRUM BRANDS INC 144A	5.5000%	120,000	118,298	117,531
SPECTRUM BRANDS INC 144A	3.8750%	165,000	137,632	158,939
SPIRIT AEROSYSTEMS INC 144A	9.7500%	310,000	310,284	346,755
SPIRIT AEROSYSTEMS INC 144A	9.3750%	200,000	200,008	218,157
SPIRIT AIRLINES PASS THROUGH T	3.3750%	296,033	282,135	262,396
SPRINT CAPITAL CORP	6.8750%	296,000	314,544	315,429
SPRINT CAPITAL CORP	8.7500%	115,000	140,894	139,443
SPRINT LLC	7.6250%	100,000	103,461	101,182
SRS DISTRIBUTION 6/21 COV-LITE	0.0000%	409,140	398,884	411,632
SS&C TECHNOLOGIES INC 144A	5.5000%	215,000	217,150	210,218
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	1	1	1
STANDARD INDUSTRIES INC/N 144A	4.7500%	475,000	435,573	453,331
STANDARD INDUSTRIES INC/N 144A	4.3750%	45,000	38,680	40,435
STARBUCKS CORP	4.7500%	70,000	69,946	69,564
STATE STREET CORP	5.2720%	105,000	105,000	105,566
STATION CASINOS LLC 144A	6.6250%	200,000	200,000	202,034
STEEL DYNAMICS INC	3.2500%	190,000	159,561	157,930
STEEL DYNAMICS INC	3.4500%	125,000	115,366	114,674
STERIGENICS-NORDION/SOTERA 1/2	0.0000%	10,000	10,000	9,946
STERIGENICS-NORDION/SOTERA 2/2	0.0000%	104,475	101,341	104,018
STETSON MIDSTREAM 10/23 TLB	0.0000%	183,919	181,161	184,425
STRYKER CORP	2.9000%	200,000	200,403	137,907
SUMMIT MATERIALS LLC / SU 144A	7.2500%	90,000	90,005	93,545
SUMMIT MATERIALS LLC / SU 144A	5.2500%	155,000	154,994	151,038
SUN COMMUNITIES OPERATING LP	2.7000%	90,000	75,196	74,115
SUTTER HEALTH	3.3610%	7,000	7,000	5,154
SYNCHRONY BANK	5.4000%	250,000	249,875	247,717
SYNCHRONY FINANCIAL	5.1500%	600,000	652,810	576,455
SYSCO CORP	3.7500%	50,000	49,696	48,758
SYSCO CORP	2.4000%	200,000	198,572	173,056
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	98,931	99,179	99,232
TALEN ENERGY 4/23 COV-LITE TLC	0.0000%	80,571	80,773	80,816
TALEN ENERGY SUPPLY LLC 144A	8.6250%	235,000	236,852	251,298
TALLGRASS ENERGY PARTNERS 144A	6.0000%	200,000	176,354	189,987
TAMPA ELECTRIC CO	3.4500%	10,000	7,096	7,108
TAMPA ELECTRIC CO	3.8750%	400,000	399,978	397,673
TAMPA ELECTRIC CO	4.3000%	20,000	19,200	16,719
TANGER PROPERTIES LP	2.7500%	80,000	59,586	65,509
TAPESTRY INC	7.3500%	130,000	131,873	136,981
TAPESTRY INC	3.0500%	280,000	231,607	229,938
TAPESTRY INC	7.0000%	300,000	299,472	309,097
TAPESTRY INC	7.7000%	40,000	39,889	42,657
TAPESTRY INC	7.8500%	309,000	328,357	335,354
TARGA RESOURCES CORP	4.9500%	295,000	246,423	258,461
TARGA RESOURCES CORP	6.5000%	180,000	181,040	193,015
TARGA RESOURCES CORP	5.2000%	1,200,000	1,198,815	1,198,262
TARGA RESOURCES CORP	6.1500%	600,000	618,301	625,325
TARGA RESOURCES PARTNERS LP /	5.0000%	66,000	67,320	65,058
TARGA RESOURCES PARTNERS LP /	4.8750%	185,000	178,369	177,098
TD SYNnex CORP	1.7500%	1,000,000	998,413	914,167
TD SYNnex CORP	1.2500%	200,000	198,978	196,757
TD SYNnex CORP	2.3750%	2,000	1,699	1,767
TELEDYNE FLIR LLC	2.5000%	150,000	130,183	127,477
TELEDYNE TECHNOLOGIES INC	1.6000%	20,000	18,802	18,607
TENET HEALTHCARE CORP	6.1250%	350,000	346,224	349,197

	Coupon	Units	Cost	Market Value
TENET HEALTHCARE CORP 144A	6.7500%	165,000	165,000	168,008
TENNESSEE GAS PIPELINE CO LLC	7.0000%	600,000	691,435	641,906
TEXAS HEALTH RESOURCES	2.3280%	5,000	5,000	3,019
TEXAS INSTRUMENTS INC	4.1500%	16,000	20,262	13,775
TEXAS INSTRUMENTS INC	2.7000%	85,000	78,296	55,373
THERMO FISHER SCIENTIFIC INC	5.0000%	80,000	79,832	80,758
TIBCO SOFTWARE/CITRIX 9/22 COV	0.0000%	227,676	209,220	226,471
TIME WARNER CABLE LLC	4.5000%	210,000	181,499	155,359
T-MOBILE USA INC	3.0000%	80,000	58,399	58,924
T-MOBILE USA INC	3.5000%	300,000	302,647	294,129
T-MOBILE USA INC	3.4000%	10,000	7,797	7,093
T-MOBILE USA INC	2.4000%	50,000	44,307	44,305
T-MOBILE USA INC	3.3000%	65,000	46,503	45,450
T-MOBILE USA INC	3.6000%	159,000	115,528	111,486
T-MOBILE USA INC	5.5000%	85,000	84,912	84,837
T-MOBILE USA INC	5.1500%	30,000	29,896	29,900
T-MOBILE USA INC	4.8500%	500,000	499,280	496,296
T-MOBILE USA INC	2.0500%	80,000	72,620	71,681
T-MOBILE USA INC	4.3750%	123,000	115,728	109,549
T-MOBILE USA INC	2.5500%	1,090,000	1,061,420	928,481
TMS INTERNATIONAL CORP/DE 144A	6.2500%	345,000	339,282	314,895
TOLEDO EDISON CO/THE	6.1500%	10,000	11,536	10,585
TOLL BROTHERS FINANCE CORP	3.8000%	215,000	190,077	200,466
TOWD POINT MORTGA HY3 A1A 144A	6.4439%	465,264	549,034	468,614
TOWD POINT MORTGAG HY2 A1 144A	6.4439%	201,878	286,801	205,229
TOWD POINT MORTGAGE 3 A1 144A	2.7500%	18,795	18,339	18,453
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	450,802	463,389	431,479
TOWD POINT MORTGAGE 5 A1 144A	6.0439%	24,262	40,032	24,653
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	400,000	399,899	400,620
TOYOTA MOTOR CREDIT CORP	5.0000%	140,000	139,855	140,229
TOYOTA MOTOR CREDIT CORP	3.9500%	20,000	19,992	19,717
TOYOTA MOTOR CREDIT CORP	3.6500%	95,000	94,960	93,210
TOYOTA MOTOR CREDIT CORP	0.8000%	51,000	50,873	47,427
TOYOTA MOTOR CREDIT CORP	5.9082%	10,000	10,000	10,030
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	125,000	137,187	143,035
TPG OPERATING GROUP II LP	5.8750%	300,000	299,711	304,239
TRANSCONTINENTAL GAS PIPE LINE	7.8500%	122,000	127,452	126,554
TRAVELERS COS INC/THE	5.4500%	40,000	39,843	41,431
TRINITY HEALTH CORP	3.4340%	5,000	5,000	3,895
TRINITY HEALTH CORP	2.6320%	3,000	3,000	2,166
TRONOX INC 144A	4.6250%	210,000	210,685	188,357
TRUIST BANK	2.1500%	250,000	249,941	244,252
TRUIST FINANCIAL CORP	4.2600%	65,000	65,000	63,943
TRUIST FINANCIAL CORP	6.0470%	65,000	65,000	65,877
TRUIST FINANCIAL CORP	5.8670%	85,000	86,104	86,042
TRUSTEES OF PRINCETON UNIVERSI	2.5160%	16,000	16,000	10,700
TUCSON ELECTRIC POWER CO	3.2500%	15,000	14,876	10,139
TUCSON ELECTRIC POWER CO	1.5000%	25,000	24,935	20,185
TUTOR PERINI CORP 144A	6.8750%	219,000	215,851	216,757
TYSON FOODS INC	5.4000%	25,000	24,960	25,224
UBER TECHNOLOGIES INC 144A	6.2500%	55,000	55,024	55,225
UKG INC 144A	6.8750%	185,000	184,999	188,465
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	5,000	5,000	4,858
UNION ELECTRIC CO	3.9000%	10,000	9,264	7,909
UNION ELECTRIC CO	2.9500%	20,000	19,983	17,863
UNION ELECTRIC CO	5.2000%	10,000	9,969	10,016
UNION PACIFIC RAILROAD CO 2014	3.2270%	86,300	87,358	82,990
UNITED AIRLINES 2014-1 CLASS A	4.0000%	107,011	100,205	103,659
UNITED AIRLINES 2016-2 CLASS A	2.8750%	481,495	487,871	436,113
UNITED AIRLINES 2023-1 CLASS A	5.8000%	300,000	300,006	305,040
UNITED AIRLINES INC 144A	4.3750%	500,000	499,996	483,369
UNITEDHEALTH GROUP INC	3.5000%	25,000	25,092	20,594
UNITEDHEALTH GROUP INC	5.5000%	40,000	39,908	40,696
UNITEDHEALTH GROUP INC	5.2500%	85,000	84,968	86,558
UNITEDHEALTH GROUP INC	3.0500%	10,000	7,427	7,569
UNITEDHEALTH GROUP INC	3.8750%	140,000	142,921	135,027
UNITEDHEALTH GROUP INC	3.8500%	75,000	74,164	72,660
UNITEDHEALTH GROUP INC	5.3750%	90,000	89,743	91,535
UNITEDHEALTH GROUP INC	4.2000%	30,000	29,832	25,624
UNITEDHEALTH GROUP INC	4.7000%	50,000	49,719	49,828
UNITEDHEALTH GROUP INC	6.5000%	115,000	140,165	129,633
UNITEDHEALTH GROUP INC	5.2000%	30,000	29,781	29,182
UNITEDHEALTH GROUP INC	5.0500%	200,000	193,785	194,244
UNITEDHEALTH GROUP INC	6.0500%	40,000	43,708	43,984
UNITEDHEALTH GROUP INC	4.6000%	55,000	54,620	54,682
UNIVAR/WINDSOR 3/24 (USD) TLB	0.0000%	124,688	122,582	124,922
UNIVERSAL HEALTH SERVICES INC	2.6500%	630,000	517,402	524,272
UNIVERSITY OF CHICAGO/THE	2.5470%	9,000	9,000	6,154
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	20,000	20,000	13,870
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	10,000	10,000	7,070
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	10,000	9,999	10,069
UNIVISION COMMUNICATIONS 144A	6.6250%	250,000	256,072	244,509
UNUM GROUP	4.0000%	82,000	74,666	77,354
UNUM GROUP	5.7500%	20,000	17,132	19,577
UNUM GROUP	4.1250%	145,000	124,233	109,618

	Coupon	Units	Cost	Market Value
US AIRWAYS 2012-1 CLASS A PASS	5.9000%	57,777	58,979	57,669
US AIRWAYS 2013-1 CLASS A PASS	3.9500%	117,929	114,137	115,098
US BANCORP	4.5480%	60,000	60,000	58,805
US BANCORP	4.6530%	35,000	35,000	34,303
US BANCORP	5.6780%	40,000	40,000	40,389
US FOODS INC 144A	4.6250%	60,000	52,769	55,661
US FOODS INC 144A	7.2500%	270,000	270,719	280,997
US FOODS INC 144A	4.7500%	110,000	102,512	104,418
USA COMPRESSION PARTNERS 144A	7.1250%	305,000	305,000	308,799
USA COMPRESSION PARTNERS LP /	6.8750%	135,000	135,014	135,321
UTAH ACQUISITION SUB INC	3.9500%	100,000	97,452	96,613
VENTAS REALTY LP	4.1250%	300,000	299,312	292,993
VENTURE GLOBAL CALCASIEU 144A	3.8750%	700,000	684,340	594,722
VENTURE GLOBAL LNG INC 144A	9.5000%	320,000	320,138	344,916
VENTURE GLOBAL LNG INC 144A	8.3750%	705,000	701,427	727,045
VENTURE GLOBAL LNG INC 144A	8.1250%	570,000	564,332	581,506
VERALTO CORP 144A	5.5000%	160,000	159,978	160,626
VERALTO CORP 144A	5.3500%	145,000	144,915	146,882
VERALTO CORP 144A	5.4500%	75,000	74,781	75,928
VERISIGN INC	5.2500%	119,000	120,979	118,495
VERISIGN INC	4.7500%	121,000	122,378	119,174
VERISIGN INC	2.7000%	360,000	315,304	301,500
VERISK ANALYTICS INC	5.5000%	75,000	81,554	73,093
VERISK ANALYTICS INC	5.7500%	32,000	30,948	33,264
VERIZON COMMUNICATIONS INC	3.0000%	10,000	6,360	6,236
VERIZON COMMUNICATIONS INC	2.8750%	10,000	6,604	6,532
VERIZON COMMUNICATIONS INC	5.5000%	100,000	99,067	101,079
VERIZON COMMUNICATIONS INC	4.7500%	30,000	29,218	28,420
VERIZON COMMUNICATIONS INC	2.6500%	26,000	17,795	18,321
VERIZON COMMUNICATIONS INC	2.1000%	60,000	54,517	54,016
VERIZON COMMUNICATIONS INC	4.1250%	275,000	264,144	269,162
VERIZON COMMUNICATIONS INC	4.4000%	10,000	9,714	9,427
VERIZON COMMUNICATIONS INC	2.5500%	336,000	335,012	287,052
VERIZON COMMUNICATIONS INC	2.8500%	8,000	5,614	5,759
VERIZON COMMUNICATIONS INC	2.9870%	112,000	70,333	71,642
VERIZON COMMUNICATIONS INC	4.3290%	47,000	46,104	45,954
VERIZON COMMUNICATIONS INC	4.2720%	162,000	142,117	148,846
VERTIV GROUP CORP 144A	4.1250%	165,000	165,009	153,523
VIATRIS INC	4.0000%	40,000	33,615	27,557
VIRGINIA ELECTRIC AND POWER CO	2.8750%	25,000	24,991	22,684
VIRGINIA ELECTRIC AND POWER CO	3.3000%	10,000	10,994	7,069
VIRGINIA ELECTRIC AND POWER CO	6.0000%	80,000	92,385	83,927
VIRGINIA ELECTRIC AND POWER CO	8.8750%	50,000	78,308	66,947
VIRGINIA ELECTRIC AND POWER CO	2.4500%	15,000	13,700	8,808
VIRGINIA ELECTRIC AND POWER CO	5.3500%	15,000	14,962	14,703
VIRGINIA ELECTRIC AND POWER CO	5.4500%	10,000	8,570	9,894
VISA INC	2.0000%	9,000	8,910	5,303
VISA INC	3.6500%	70,000	84,382	56,479
VISTRA OPERATIONS CO LLC 144A	5.0000%	445,000	453,900	430,905
VITAL ENERGY INC	10.1250%	190,000	192,096	199,387
VITAL ENERGY INC 144A	7.8750%	325,000	326,087	330,157
VMWARE LLC	2.2000%	800,000	798,827	651,028
VMWARE LLC	4.5000%	35,000	36,130	34,661
VMWARE LLC	3.9000%	410,000	391,124	392,689
VMWARE LLC	4.7000%	200,000	224,038	194,683
VOLKSWAGEN GROUP OF AMERI 144A	3.3500%	200,000	199,949	195,228
VONTIER CORP	2.4000%	39,000	32,787	34,434
VONTIER CORP	2.9500%	135,000	108,522	112,846
WAKEMED	3.2860%	6,000	6,000	4,288
WALGREENS BOOTS ALLIANCE INC	4.1000%	105,000	74,574	76,994
WALGREENS BOOTS ALLIANCE INC	4.8000%	35,000	28,566	29,441
WALMART INC	4.5000%	81,000	69,774	74,976
WALMART INC	2.6500%	5,000	4,982	3,304
WAND NEWCO 3 INC 144A	7.6250%	125,000	125,000	129,278
WARNERMEDIA HOLDINGS INC	5.0500%	360,000	296,445	309,418
WARNERMEDIA HOLDINGS INC	3.7550%	500,000	500,016	477,164
WARNERMEDIA HOLDINGS INC	4.0540%	535,000	493,261	500,827
WARNERMEDIA HOLDINGS INC	4.2790%	40,000	35,582	35,730
WARNERMEDIA HOLDINGS INC	5.1410%	30,000	24,231	24,900
WASH MULTIFAMILY ACQUISIT 144A	5.7500%	435,000	429,131	425,157
WASHINGTON GAS LIGHT CO	3.6500%	10,000	11,151	7,430
WASHINGTON MUTUAL MORTG OC1 A1	5.9239%	21,606	17,354	19,615
WASTE MANAGEMENT INC	2.0000%	4,000	3,424	3,509
WASTE MANAGEMENT INC	4.6250%	46,000	43,742	45,028
WATCO COS LLC / WATCO FIN 144A	6.5000%	455,000	454,996	449,728
WEC ENERGY GROUP INC	5.0000%	10,000	9,995	9,943
WEC ENERGY GROUP INC	4.7500%	20,000	19,986	19,815
WEC ENERGY GROUP INC	5.1500%	10,000	9,985	10,017
WEC ENERGY GROUP INC	5.6000%	15,000	14,998	15,173
WEEKLEY HOMES LLC / WEEKL 144A	4.8750%	230,000	211,474	212,635
WELLS FARGO & CO	2.5720%	50,000	50,252	43,101
WELLS FARGO & CO	3.5500%	500,000	496,636	487,593
WELLS FARGO & CO	5.6060%	30,000	32,229	29,554
WELLS FARGO & CO	2.4060%	200,000	193,652	196,190
WELLS FARGO & CO	5.0130%	45,000	50,805	42,250

	Coupon	Units	Cost	Market Value
WELLS FARGO & CO	2.3930%	250,000	244,655	228,826
WELLS FARGO & CO	3.5840%	1,141,000	1,093,252	1,084,763
WELLS FARGO & CO	5.1980%	30,000	30,000	29,937
WELLS FARGO & CO	3.5260%	127,000	126,865	120,877
WELLS FARGO & CO	3.9080%	276,000	276,000	270,882
WELLS FARGO & CO	4.6110%	35,000	35,000	30,926
WELLS FARGO & CO	3.0680%	75,000	56,300	56,116
WELLS FARGO & CO	4.8080%	157,000	156,935	154,695
WELLS FARGO & CO	4.8970%	415,000	404,159	399,918
WELLS FARGO & CO	5.3890%	165,000	165,558	163,973
WELLS FARGO & CO	5.5740%	255,000	255,000	258,022
WELLS FARGO & CO	5.5570%	355,000	355,000	356,371
WELLS FARGO & CO	6.3030%	495,000	495,000	515,562
WELLS FARGO & CO	6.4910%	40,000	40,000	42,903
WELLS FARGO & CO	2.8790%	41,000	36,076	36,244
WELLS FARGO & CO	5.4990%	290,000	290,116	290,683
WELLS FARGO & CO REGS	2.0000%	100,000	109,993	104,425
WELLS FARGO & CO REGS	0.5000%	200,000	216,732	215,516
WELLS FARGO BANK NA	6.1800%	60,000	72,525	60,275
WELLS FARGO BANK NA	5.4500%	250,000	249,983	251,680
WELLTOWER OP LLC	3.1000%	166,000	149,866	149,232
WELLTOWER OP LLC	4.0000%	18,000	17,612	17,694
WELLTOWER OP LLC	4.2500%	152,000	150,923	147,368
WESCO DISTRIBUTION INC 144A	6.6250%	205,000	212,471	208,319
WESTERN DIGITAL CORP	3.1000%	22,000	16,122	17,714
WESTERN DIGITAL CORP	4.7500%	400,000	409,502	390,753
WESTERN MIDSTREAM OPERATING LP	4.5000%	55,000	50,977	53,152
WESTERN MIDSTREAM OPERATING LP	5.5000%	100,000	94,913	88,436
WESTERN MIDSTREAM OPERATING LP	5.3000%	240,000	207,722	210,565
WESTERN MIDSTREAM OPERATING LP	4.0500%	190,000	179,152	177,275
WESTERN MIDSTREAM OPERATING LP	6.3500%	275,000	281,507	285,200
WESTINGHOUSE AIR BRAKE TECHNOL	3.2000%	270,000	267,916	262,220
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	200,000	191,526	191,515
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	100,000	100,000	101,294
WEYERHAEUSER CO	4.0000%	1,100,000	1,096,603	1,037,763
WEYERHAEUSER CO	7.3750%	192,000	226,559	218,125
WHEELS SPV 2 LLC 1A 144A	5.7232%	74,561	74,560	74,532
WILLIAMS COS INC/THE	3.7500%	30,000	31,309	28,870
WILLIAMS COS INC/THE	4.9000%	475,000	472,735	471,855
WILLIAMS COS INC/THE	4.5500%	150,000	150,000	149,600
WILLIAMS COS INC/THE	5.8000%	20,000	24,434	19,950
WILLIAMS SCOTSMAN INC 144A	7.3750%	140,000	140,004	145,510
WILLIS NORTH AMERICA INC	5.9000%	170,000	169,171	172,097
WILLIS NORTH AMERICA INC	4.6500%	75,000	74,731	73,791
WINDSOR HOLDINGS III LLC 144A	8.5000%	80,000	79,994	83,881
WISCONSIN ELECTRIC POWER CO	4.7500%	10,000	9,981	9,848
WISCONSIN POWER AND LIGHT CO	3.0000%	50,000	49,920	45,882
WISCONSIN POWER AND LIGHT CO	3.9500%	25,000	24,747	23,188
WISCONSIN PUBLIC SERVICE CORP	3.3000%	20,000	21,608	14,146
WP CAREY INC	4.0000%	250,000	249,019	246,424
WP CAREY INC	4.2500%	220,000	218,255	215,066
WR GRACE 9/21 COV-LITE TLB	0.0000%	137,200	137,966	137,200
WR GRACE HOLDINGS LLC 144A	5.6250%	140,000	140,009	125,285
WR GRACE HOLDINGS LLC 144A	4.8750%	120,000	121,953	114,046
WRKCO INC	4.6500%	1,220,000	1,226,327	1,204,732
XCEL ENERGY INC	1.7500%	100,000	91,959	90,033
XCEL ENERGY INC	3.5000%	10,000	9,957	6,930
XCEL ENERGY INC	3.3500%	600,000	566,610	569,682
XEROX HOLDINGS CORP 144A	5.0000%	106,000	106,120	104,594
XILINX INC	2.9500%	70,000	70,000	69,729
YALE UNIVERSITY	2.4020%	3,000	3,000	1,936
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	6,000	6,000	3,644
ZAYO 4/22 INCREMENTAL TLB	0.0000%	294,750	287,381	262,572
ZAYO GROUP HOLDINGS INC 144A	4.0000%	170,000	157,311	139,934
ZF NORTH AMERICA CAPITAL 144A	7.1250%	75,000	74,728	79,029
ZF NORTH AMERICA CAPITAL 144A	6.8750%	75,000	74,805	77,790
ZIMMER BIOMET HOLDINGS INC	5.3500%	70,000	69,977	71,006
ZOETIS INC	4.4500%	30,000	31,993	26,485
ZOETIS INC	4.5000%	160,000	160,982	157,946
ZOETIS INC	3.9000%	90,000	92,281	86,598
ZOETIS INC	4.7000%	84,000	98,198	76,898
ZOETIS INC	5.4000%	120,000	119,951	120,157
Total of Domestic Corporate & Other Bonds			305,431,665	291,789,813
Positive Social Purpose Investments				4.18%
CDT-BREW HOUSE APTS (AHF)	4.9500%	1,639,769	1,633,410	1,588,766
CDT-CEDARBROOK APTS (AHF)	5.0400%	1,400,477	1,396,038	1,341,339
CDT-HOMES OF RENAISSANCE (AHF)	4.7700%	906,066	896,303	870,728
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700%	1,211,662	1,194,036	1,141,790
CDT-MADISON HEIGHTS I (AHF)	4.9500%	1,155,634	1,151,395	1,114,399
CDT-RETREAT AT MILLS CRK (AHA)	4.9500%	1,406,201	1,403,501	1,347,844
CDT-STRONG HOUSING (AHF)	4.7700%	1,332,802	1,313,077	1,261,570
CIN-21ST ST SENIOR (AHA)	6.0300%	946,868	975,389	946,143

	Coupon	Units	Cost	Market Value
CIN-CITY CENTER APTS (AHF)	4.0700%	1,450,004	1,450,004	1,251,027
CIN-MILDRED HOUSING (AHA)	5.9800%	111,970	111,970	111,945
CIN-SWIFT LANE (AHF)	5.1600%	2,335,240	2,335,240	2,203,718
CIN-WALDRON MANOR APTS (AHF)	6.1600%	121,279	124,799	121,230
CPC-ADAM CLAYTON POWELL (AHF)	4.2700%	714,934	682,740	648,046
CPC-CAMBRA Y COURT (AHA)	4.5000%	900,024	867,697	837,968
CPC-CRANNELL SQUARE	4.9000%	5,471,024	5,471,389	5,167,719
CPCDOMINIC HOLLOW APARTMENTS	4.6300%	3,900,000	3,904,678	3,403,699
CPC-HUNTLEY BUILDING (AHF)	4.7300%	1,341,360	1,319,727	1,228,268
CPC-POLLOCK GARDENS (AHF)	4.4500%	2,641,292	2,608,741	2,472,652
CPC-WEST END HEIGHTS (AHS)	4.3700%	1,825,631	1,825,635	1,560,170
CRF-BUNCE GREEN (AHF)	6.5500%	534,955	569,694	534,001
CRF-GLENWOOD PLACE (AHF)	6.5500%	1,206,051	1,284,003	1,201,525
CRF-WEATHERSTONE SPRING (AHA)	6.5500%	466,148	497,250	465,028
NHHFA - VILLAGE STREET (AHF)	4.4700%	3,056,595	3,060,487	2,611,156
Total of Positive Social Purpose Investments			36,077,202	33,430,730

Total of Domestic Fixed Income Securities

573,243,545

544,997,558

International Securities

28.60%

International Fixed Income Securities

ANGOLA

ANGOLAN GOVERNMENT INTERN REGS	9.5000%	400,000	391,687	406,150
ANGOLAN GOVERNMENT INTERN REGS	8.2500%	600,000	570,354	576,604
ANGOLAN GOVERNMENT INTERN REGS	9.3750%	200,000	164,819	172,172
ANGOLAN GOVERNMENT INTERN REGS	9.1250%	500,000	383,094	422,625

ARGENTINA

ARGENTINA TREASURY BOND BONCER	0.0000%	2,460,000	4,314	4,332
ARGENTINA TREASURY BOND BONCER	3.7500%	2,883,000	8,721	9,834
ARGENTINE REPUBLIC GOVERNMENT	1.0000%	145,668	114,440	78,413
ARGENTINE REPUBLIC GOVERNMENT	3.0000%	120,000	72,431	44,918
ARGENTINE REPUBLIC GOVERNMENT	0.5000%	1,716	1,379	897
ARGENTINE REPUBLIC GOVERNMENT	0.7500%	1,172,219	702,407	614,594
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	1,742,000	832,217	702,127
ARGENTINE REPUBLIC GOVERNMENT	3.6250%	1,879,354	1,213,286	784,799
PROVINCIA DE BUENOS AIRES 144A	106.5875%	127,000	1,798	181

AUSTRALIA

AUSTRALIA GOVERNMENT BOND REGS	1.0000%	650,000	473,846	344,371
AUSTRALIA GOVERNMENT BOND REGS	3.0000%	2,800,000	1,654,793	1,686,051
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	1,542,000	547,718	589,268
AUSTRALIA GOVERNMENT BOND REGS	0.5000%	1,062,000	669,420	642,310
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	654,000	326,355	348,877
AUSTRALIA GOVERNMENT BOND REGS	3.2500%	1,147,000	717,951	734,706
BHP BILLITON FINANCE USA LTD	5.2500%	9,000	8,751	9,152
CCP_IRS_P AUD-BBR-BBSW 3M CME	3.8438%	477,000	0	284
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5000%	2,800,000	15,312	44,006
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	152,000	0	390
CCP_IRS_P AUD-BBR-BBSW 6M CME	3.9688%	317,000	0	420
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5938%	383,000	0	484
CCP_IRS_R AUD-BBR-BBSW 3M CME	4.3510%	935,000	0	-2,194
CCP_IRS_P AUD-BBR-BBSW 3M CME	0.0100%	-477,000	-456	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.0100%	-852,000	-1,187	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.4930%	-2,800,000	-10,067	0
CCP_IRS_R AUD-BBR-BBSW 3M CME	3.9400%	-935,000	-50	0
NEW SOUTH WALES TREASURY REGS	4.2500%	407,000	248,527	252,169
QUEENSLAND TREASURY CORP 144A	4.5000%	348,000	237,020	227,322
QUEENSLAND TREASURY CORP 144A	5.2500%	270,000	165,560	183,739
RIO TINTO FINANCE USA LTD	2.7500%	45,000	32,840	28,979
SANTOS FINANCE LTD 144A	3.6490%	400,000	400,529	348,541
TRANSURBAN FINANCE CO PTY 144A	4.1250%	300,000	297,863	292,686
TREASURY CORP OF VICTORIA	2.0000%	1,069,000	491,437	507,124
WESTPAC BANKING CORP	2.9630%	80,000	49,117	56,462
WOODSIDE FINANCE LTD 144A	4.5000%	500,000	501,516	482,185
WOODSIDE FINANCE LTD 144A	3.7000%	410,000	395,057	385,662

AUSTRIA

REPUBLIC OF AUSTRIA GOVER 144A	2.9000%	252,000	253,924	274,283
REPUBLIC OF AUSTRIA GOVER 144A	2.1000%	54,000	41,677	44,963
REPUBLIC OF AUSTRIA GOVER 144A	1.5000%	122,000	85,130	99,044

BELGIUM

KINGDOM OF BELGIUM GOVERN 144A	3.5000%	85,000	91,823	93,994
KINGDOM OF BELGIUM GOVERN 144A	3.4500%	169,000	186,457	187,996
KINGDOM OF BELGIUM GOVERN 144A	0.9000%	187,000	175,795	185,305
KINGDOM OF BELGIUM GOVERN 144A	2.8500%	316,166	345,881	340,593

BENIN

BENIN GOVERNMENT INTERNAT REGS	4.8750%	310,000	286,999	281,286
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BERMUDA

AIRCASTLE LTD 144A	6.5000%	500,000	499,774	510,029
AIRCASTLE LTD 144A	2.8500%	10,000	9,901	8,976
ARCH CAPITAL GROUP LTD	7.3500%	42,000	44,773	47,514
ARCH CAPITAL GROUP LTD	3.6350%	100,000	100,206	74,282
BACARDI LTD 144A	2.7500%	100,000	95,188	94,274

	Coupon	Units	Cost	Market Value
ENSTAR GROUP LTD	3.1000%	297,000	266,323	246,580
ENSTAR GROUP LTD	4.9500%	70,000	66,241	68,372
GEOPARK LTD REGS	5.5000%	850,000	749,267	771,982
NABORS INDUSTRIES LTD 144A	7.2500%	245,000	243,071	243,483
NABORS INDUSTRIES LTD 144A	7.5000%	70,000	68,559	65,654
RENAISSANCERE HOLDINGS LTD	5.7500%	115,000	115,091	115,951
SIRIUSPOINT LTD	7.0000%	120,000	119,557	119,983
VOC ESCROW LTD 144A	5.0000%	100,000	91,373	96,208
WEATHERFORD INTERNATIONAL 144A	8.6250%	235,000	221,592	245,333
BRAZIL				
BANCO BTG PACTUAL SA/CAYM 144A	4.5000%	600,000	602,192	592,007
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	15,800,000	3,133,008	3,081,495
BRAZIL NOTAS DO TESOURO NACION	10.0000%	23,099,000	4,418,314	4,507,228
BRAZIL NOTAS DO TESOURO NACION	6.0000%	1,134,000	857,292	986,092
BRAZILIAN GOVERNMENT INTERNATI	7.1250%	200,000	199,397	201,310
CCP_ZCS. P BRL-CDI 1D CME	10.2650%	628,739	0	-1,472
CCP_ZCS. P BRL-CDI 1D CME	10.2473%	668,228	0	-1,656
CCP_ZCS. P BRL-CDI 1D CME	9.8421%	1,700,000	0	-2,406
CCP_ZCS. P BRL-CDI 1D CME	9.8150%	7,500,000	0	-11,600
CCP_ZCS. P BRL-CDI 1D CME	9.8352%	11,800,000	0	13,648
CCP_ZCS. P BRL-CDI 1D CME	9.8324%	6,800,000	0	-9,898
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-29,096,968	0	0
BULGARIA				
BULGARIA GOVERNMENT INTER 144A	4.5000%	30,000	31,765	34,415
CAMEROON				
REPUBLIC OF CAMEROON INTE REGS	9.5000%	133,333	138,026	130,341
CANADA				
1375209 BC LTD 144A	9.0000%	26,000	45,193	25,480
AIR CANADA	4.6250%	300,000	238,717	211,297
AIR CANADA 2013-1 CLASS A 144A	4.1250%	209,223	200,552	204,521
AIR CANADA 2015-1 CLASS A 144A	3.6000%	119,675	112,141	113,409
ARIS MINING CORP REGS	6.8750%	250,000	201,114	225,313
BANK OF MONTREAL	3.7000%	55,000	54,995	53,961
BANK OF MONTREAL	2.6500%	35,000	34,955	32,806
BANK OF MONTREAL	5.9200%	60,000	60,000	60,610
BANK OF MONTREAL	5.7170%	70,000	70,000	71,890
BANK OF NOVA SCOTIA/THE	1.3000%	35,000	34,998	31,956
BANK OF NOVA SCOTIA/THE	3.4500%	100,000	99,961	98,017
BANK OF NOVA SCOTIA/THE	1.3500%	130,000	129,954	119,811
BANK OF NOVA SCOTIA/THE	1.0500%	35,000	34,983	32,369
BAUSCH HEALTH COS INC 144A	6.1250%	190,000	190,221	118,387
BAUSCH HEALTH COS INC 144A	4.8750%	205,000	206,092	111,869
BAUSCH HEALTH COS INC 144A	11.0000%	46,000	60,726	30,705
BAUSCH HEALTH COS INC 144A	14.0000%	9,000	8,440	5,178
BOMBARDIER INC 144A	7.2500%	490,000	489,288	490,998
BOMBARDIER INC 144A	6.0000%	40,000	40,000	39,347
BOMBARDIER INC 144A	8.7500%	295,000	301,691	314,994
BROOKFIELD FINANCE INC	4.8500%	200,000	199,832	198,441
BROOKFIELD FINANCE INC	4.3500%	900,000	1,002,124	859,302
BROOKFIELD FINANCE INC	5.9680%	325,000	325,000	336,181
CANADA HOUSING TRUST NO 1	4.1500%	160,000	118,093	121,065
CANADIAN IMPERIAL BANK OF COMM	3.3000%	95,000	94,982	92,967
CANADIAN NATIONAL RAILWAY CO	4.4000%	40,000	38,937	35,721
CANADIAN NATIONAL RAILWAY CO	4.5000%	80,000	93,934	70,910
CANADIAN NATURAL RESOURCES LTD	3.8500%	11,000	10,441	10,608
CANADIAN NATURAL RESOURCES LTD	6.5000%	143,000	152,434	151,007
CANADIAN PACIFIC RAILWAY CO	3.5000%	5,000	3,859	3,744
CANADIAN PACIFIC RAILWAY CO	4.3000%	35,000	30,929	30,387
CANADIAN PACIFIC RAILWAY CO	4.2000%	5,000	4,038	3,951
CANADIAN PACIFIC RAILWAY CO	4.7000%	5,000	4,739	4,462
CANADIAN PACIFIC RAILWAY CO	5.9500%	50,000	65,521	52,150
CASCADES INC/CASCADES USA 144A	5.3750%	380,000	375,126	364,819
CCP_IRS. P CAD-CORRA-OIS-COMPO	3.4063%	328,000	0	-361
CCP_IRS. R CAD-CORRA-OIS-COMPO	0.0100%	1,158,000	3,847	2,120
CCP_IRS. R CAD-CORRA-OIS-COMPO	5.1127%	280,000	0	-1,252
CCP_IRS. R CAD-CORRA-OIS-COMPO	5.1045%	1,000,000	0	-17,082
CCP_IRS. R CAD-CORRA-OIS-COMPO	5.0727%	1,900,000	155	-2,858
CCP_IRS_P CAD-CORRA-OIS-COMPO	0.0100%	-328,000	-842	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-426,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	-1,000,000	-25,979	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-1,900,000	-26,645	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.3438%	-133,000	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5600%	-280,000	-54	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.3125%	-599,000	0	0
CDP FINANCIAL 144A	1.1250%	809,000	846,623	825,028
CGI INC	1.4500%	100,000	92,487	91,049
CGI INC	2.3000%	130,000	129,588	104,654
CNOOC PETROLEUM NORTH AMERICA	6.4000%	20,000	23,787	22,373
CPPIB CAPITAL INC REGS	0.2500%	787,000	969,602	784,029
ENBRIDGE INC	5.9000%	1,000,000	999,807	1,018,577
ENBRIDGE INC	6.2000%	25,000	24,960	26,486
ENBRIDGE INC	6.7000%	180,000	182,295	203,441
FEDERATION DES CAISSES DE 144A	5.7000%	200,000	199,958	203,041
FIRST QUANTUM MINERALS LT 144A	9.3750%	200,000	200,000	207,183
GOEASY LTD 144A	4.3750%	180,000	180,000	172,607

	Coupon	Units	Cost	Market Value
GOEASY LTD 144A	9.2500%	15,000	15,987	15,993
GOVERNMENT OF CANADA	3.2500%	1,515,000	1,099,666	1,105,821
GOVERNMENT OF CANADA	2.0000%	522,000	338,102	346,019
GOVERNMENT OF CANADA	3.5000%	1,385,000	1,043,218	1,020,700
HUSKY INJECTION MOLDING S 144A	9.0000%	180,000	180,000	186,141
INTELLIGENT PACKAGING LTD 144A	6.0000%	240,000	242,813	227,619
OMERS FINANCE TRUST 144A	4.0000%	250,000	249,435	243,259
OMERS FINANCE TRUST 144A	3.5000%	425,000	424,054	388,494
OMERS FINANCE TRUST 144A	5.5000%	279,000	278,217	292,827
OMERS FINANCE TRUST 144A	3.1250%	250,000	269,846	268,260
ONTARIO TEACHERS' FINANC	0.1000%	678,000	651,635	647,857
ONTARIO TEACHERS' FINANCE 144A	2.0000%	683,000	681,351	574,611
ONTARIO TEACHERS' FINANCE 144A	1.2500%	712,000	709,485	577,458
ONTARIO TEACHERS' FINANCE REGS	0.5000%	337,000	399,098	351,750
PRECISION DRILLING CORP 144A	7.1250%	84,000	82,106	84,087
PRECISION DRILLING CORP 144A	6.8750%	10,000	9,951	9,981
PROV OF ALBERTA	3.1000%	105,000	87,904	62,371
PROV OF BRITISH COLUMBIA	2.9500%	100,000	84,678	57,978
PROV OF ONTARIO	3.7500%	42,000	29,452	28,219
PROV OF ONTARIO	3.4500%	280,000	212,646	180,954
PROV OF ONTARIO	3.6500%	229,000	166,509	163,548
PROV OF ONTARIO	2.6500%	300,000	227,132	217,948
PROV OF ONTARIO	2.1500%	130,000	104,397	85,398
PROV OF ONTARIO	1.9000%	55,000	37,029	25,133
PROV OF QUEBEC	3.1000%	191,000	120,090	113,898
PROV OF QUEBEC	3.5000%	175,000	134,865	113,423
PROV OF QUEBEC	2.7500%	352,000	273,073	252,884
PROV OF QUEBEC	4.4000%	75,000	59,117	56,175
PROVINCE OF ONTARIO CANAD REGS	0.2500%	492,000	670,715	554,051
PROVINCE OF ONTARIO CANADA	3.2000%	70,000	70,022	69,804
PROVINCE OF ONTARIO CANADA	2.5000%	95,000	94,002	90,694
PROVINCE OF QUEBEC CANADA	4.5000%	165,000	164,399	163,283
PROVINCE OF QUEBEC CANADA	2.7500%	95,000	93,962	89,948
PROVINCE OF QUEBEC CANADA	2.5000%	70,000	69,314	66,856
ROGERS COMMUNICATIONS INC	5.0000%	190,000	189,471	188,680
ROYAL BANK OF CANADA	4.9500%	15,000	14,987	15,036
ROYAL BANK OF CANADA	3.6250%	80,000	79,972	76,966
ROYAL BANK OF CANADA	6.0000%	20,000	19,971	20,670
ROYAL BANK OF CANADA	5.2000%	55,000	54,979	55,548
ROYAL BANK OF CANADA	1.1500%	71,000	70,940	67,726
SCHLUMBERGER FINANCE CANADA LT	1.4000%	25,000	24,992	23,707
STRATHCONA RESOURCES LTD/ 144A	6.8750%	185,000	184,288	185,323
THOMSON REUTERS CORP	3.3500%	70,000	68,380	67,381
TORONTO-DOMINION BANK/THE	1.2500%	80,000	79,920	72,997
TORONTO-DOMINION BANK/THE	3.7660%	40,000	40,000	39,293
TORONTO-DOMINION BANK/THE	5.1030%	170,000	170,123	170,294
TORONTO-DOMINION BANK/THE 144A	4.7010%	800,000	800,014	794,739
TRANSCANADA TRUST	5.5000%	200,000	200,017	183,892
WASTE CONNECTIONS INC	3.2000%	50,000	49,969	44,079
WASTE CONNECTIONS INC	3.0500%	65,000	61,243	44,483
CAYMAN ISLANDS				
AVOLON HOLDINGS FUNDING L 144A	2.5280%	1,468,000	1,488,272	1,305,625
CK HUTCHISON INTERNATIONA 144A	4.8750%	200,000	199,136	198,186
ECAF I LTD 1A A1 144A	3.4730%	50,888	50,500	33,584
KAISA GROUP HOLDINGS LTD REGS	8.5000%	0	0	0
KAISA GROUP HOLDINGS LTD REGS	11.9500%	0	0	0
KAISA GROUP HOLDINGS LTD REGS	11.2500%	0	0	0
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
PFP 2022-9 LTD 9 A 144A	7.5996%	400,000	420,401	401,080
SEAGATE HDD CAYMAN	4.1250%	37,000	36,968	32,759
SEAGATE HDD CAYMAN	9.6250%	50,400	60,494	57,421
TENCENT HOLDINGS LTD REGS	3.2400%	200,000	136,446	136,058
CHILE				
ALFA DESARROLLO SPA REGS	4.5500%	273,059	180,662	208,690
BONOS DE LA TESORERIA DE 144A	5.0000%	345,000,000	356,242	348,752
BONOS DE LA TESORERIA DE 144A	6.0000%	25,000,000	26,530	26,586
BONOS DE LA TESORERIA DE 144A	2.8000%	10,000,000	12,725	8,140
BONOS DE LA TESORERIA DE 144A	5.3000%	150,000,000	184,749	147,757
BONOS DE LA TESORERIA DE LA RE	5.0000%	15,000,000	14,794	14,290
BONOS DE LA TESORERIA DE LA RE	1.9000%	424,219,570	431,206	419,174
CCP_IRS_R CL-CLICP-BLOOMBERG	0.0100%	145,462,000	0	389
CCP_IRS_R CL-CLICP-BLOOMBERG	5.1060%	-145,462,000	0	0
CHILE GOVERNMENT INTERNATIONAL	3.1000%	200,000	132,759	125,857
CHILE GOVERNMENT INTERNATIONAL	4.9500%	300,000	297,419	289,954
CHILE GOVERNMENT INTERNATIONAL	3.5000%	500,000	539,465	363,962
CHILE GOVERNMENT INTERNATIONAL	0.8300%	1,200,000	1,401,141	1,064,197
CHILE GOVERNMENT INTERNATIONAL	4.3400%	210,000	209,845	182,957
EMPRESA NACIONAL DE TELECOMUNICACIONES 144A	3.0500%	150,000	150,641	119,461
CHINA				
CCP_IRS_P CNY-FIXING REPO RAT	2.3280%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	2.4367%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	2.5127%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	2.2857%	0	0	0
CCP_IRS_P CNY-FIXING REPO RAT	2.2860%	2,901,000	1,380	3,177
CCP_IRS_P CNY-FIXING REPO RAT	2.1730%	0	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS. P CNY-FIXING REPO RAT	2.3130%	0	0	0
CCP_IRS. P CNY-FIXING REPO RAT	2.0815%	0	0	0
CCP_IRS._P CNY-CNREPOFIX=CFXS-	0.0100%	0	0	0
CCP_IRS._P CNY-FIXING REPO RAT	0.0100%	-2,901,000	0	0
CHINA GOVERNMENT BOND REGS	4.0000%	3,000,000	524,944	465,230
CHINA GOVERNMENT BOND REGS	4.5000%	500,000	78,428	80,896
CHINA GOVERNMENT BOND REGS	3.6000%	2,000,000	325,160	289,871
CHINA GOVERNMENT BOND REGS	3.9000%	500,000	79,129	76,349
CHINA GOVERNMENT BOND REGS	3.9500%	1,000,000	176,548	157,253
CHINA GOVERNMENT BOND REGS	4.1500%	2,500,000	434,702	385,112
CHINA GOVERNMENT BOND REGS	3.3900%	500,000	74,836	70,022
CHINA GOVERNMENT BOND REGS	2.4400%	1,500,000	211,035	207,614
IRS. P CNY-7D FIXING REPO RATE	2.8600%	0	0	0
IRS. P CNY-FIXING REPO RATE 1W	2.4750%	0	0	0
IRS. P CNY-FIXING REPO RATE 1W	2.3700%	0	0	0
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	4.1250%	200,000	170,431	123,744
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	200,000	195,593	209,965
COLOMBIA GOVERNMENT INTERNATIO	7.3750%	300,000	339,521	298,474
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	1,600,000	1,627,199	1,634,243
COLOMBIAN TES	7.2500%	2,729,300,000	591,536	509,325
COLOMBIAN TES	6.0000%	793,500,000	178,787	182,540
COLOMBIAN TES	7.0000%	400,000,000	101,406	89,091
COLOMBIAN TES	9.2500%	6,132,600,000	1,243,542	1,401,050
COLOMBIAN TES	13.2500%	245,600,000	58,619	74,743
COLOMBIAN TES	3.7500%	853,510,637	203,413	196,549
ECOPETROL SA	8.8750%	220,000	218,686	232,701
ECOPETROL SA	7.3750%	174,000	166,487	160,471
EMPRESAS PUBLICAS DE MEDE REGS	0.0022%	1,338,000,000	229,721	306,719
FINANCIERA DE DESARROLLO 144A	0.0020%	1,053,000,000	329,979	265,902
FINANCIERA DE DESARROLLO REGS	0.0020%	100,000,000	23,587	25,250
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	305,000	338,408	303,740
IVORY COAST GOVERNMENT IN 144A	4.8750%	240,000	292,436	222,912
IVORY COAST GOVERNMENT IN REGS	6.8750%	100,000	89,570	93,257
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.5000%	125,000	156,599	120,353
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	2.0000%	1,660,000	62,613	60,166
CZECH REPUBLIC GOVERNMENT BOND	1.7500%	810,000	30,247	29,376
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	2,960,000	118,885	114,575
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	3,600,000	160,834	165,308
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	5,740,000	218,358	206,256
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	6,250,000	215,613	210,086
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	7,020,000	278,992	281,205
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	4,870,000	207,130	197,708
CZECH REPUBLIC GOVERNMENT REGS	3.8500%	0	0	0
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	1,630,000	57,630	58,884
DENMARK				
DANSKE BANK A/S 144A	1.5490%	500,000	500,000	455,873
DANSKE BANK A/S 144A	6.2590%	300,000	300,000	302,900
DANSKE BANK A/S REGS	4.7500%	280,000	301,351	316,581
DANSKE BANK A/S REGS	4.1250%	100,000	111,741	111,273
DENMARK GOVERNMENT BOND	4.5000%	542,000	119,527	98,603
JYSKE REALKREDIT A/S	1.5000%	2,026,129	307,790	230,891
NORDEA KREDIT REALKREDITAKTIES	1.5000%	2,004,687	305,001	231,526
NYKREDIT REALKREDIT A/S REGS	1.5000%	3,721,232	564,922	428,316
REALKREDIT DANMARK A/S REGS	1.0000%	277,680	40,919	31,224
REALKREDIT DANMARK A/S REGS	1.5000%	694,199	104,348	77,413
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	6.0000%	150,000	150,000	145,573
DOMINICAN REPUBLIC INTERN 144A	5.8750%	200,000	199,263	169,910
DOMINICAN REPUBLIC INTERN 144A	0.2302%	12,300,000	217,235	255,499
DOMINICAN REPUBLIC INTERN REGS	5.8750%	395,000	317,594	335,573
DOMINICAN REPUBLIC INTERN REGS	6.8500%	100,000	101,485	98,981
DOMINICAN REPUBLIC INTERN REGS	0.1896%	0	0	0
EGYPT				
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	470,000	371,618	375,413
EGYPT GOVERNMENT INTERNAT REGS	7.6250%	500,000	414,384	425,300
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	275,000	219,302	225,451
EGYPT GOVERNMENT INTERNAT REGS	5.6250%	100,000	85,781	88,322
EGYPT GOVERNMENT INTERNAT REGS	7.5000%	220,000	161,714	157,727
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	200,000	131,371	161,500
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	530,000	467,116	404,708
EGYPT GOVERNMENT INTERNAT REGS	8.5000%	210,000	164,872	166,324
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	200,000	178,408	182,238
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	300,000	288,700	219,000
EURO CURRENCY GEOGRAPHIC				
CCP_IRS P EUR006M	0.0000%	-2,600,000	-5,304	-3,293
CCP_OIS P EUR006M	0.0000%	-400,000	-1,225	-902
CCP_IRS. P EUR-EURIBOR-REUTERS	2.7500%	1,200,000	19,157	27,127
CCP_IRS. P EUR-EURIBOR-REUTERS	2.4375%	267,000	0	1,013
CCP_IRS. P EUR-EURIBOR-REUTERS	2.5313%	195,000	0	266

	Coupon	Units	Cost	Market Value
CCP_IRS_P EUR-EURIBOR-REUTERS	2.5625%	92,000	0	468
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	4,179,000	0	-147,518
CCP_IRS_R EUR-EURIBOR-REUTERS	3.9500%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	4.0500%	200,000	0	-4,499
CCP_IRS_R EUR-EURIBOR-REUTERS	3.8850%	200,000	0	-2,531
CCP_IRS_R EUR-EURIBOR-REUTERS	3.9550%	400,000	0	-4,317
CCP_IRS_R EUR-EURIBOR-REUTERS	4.0580%	100,000	0	-2,588
CCP_IRS_R EUR-EURIBOR-REUTERS	3.9120%	300,000	0	-2,515
CCP_IRS_R EUR-EURIBOR-REUTERS	3.9090%	220,000	0	-5,957
CCP_IRS_R EUR-EURIBOR-REUTERS	3.9030%	3,100,000	488,625	827,649
CCP_IRS_R EUR-EURIBOR-REUTERS	3.8610%	200,000	0	-737
CCP_IRS_R EUR-EURIBOR-REUTERS	3.8510%	100,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-1,754,000	-549	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000%	-900,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7500%	-100,000	-1,172	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.9200%	-400,000	-4,320	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7200%	-1,170,000	-606	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.5000%	-2,720,000	-130,462	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.6500%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.9500%	-200,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7600%	-200,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.6700%	-100,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.8800%	-300,000	-2,982	0
CCP_IRS_R EUR-EURIBOR-REUTERS	-0.1500%	-2,200,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.6600%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	3.2550%	-100,000	-3,766	0
CCP_IRS_R EUR-EURIBOR-REUTERS	3.1790%	-200,000	-6,803	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.9100%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.0900%	-409,000	-1,434	0
IFS_P EUR HICP ALL ITEMS 3M	2.4050%	310,000	0	3,156
IFS_P EUR HICP ALL ITEMS 3M	2.3100%	300,000	0	1,524
IFS_P EUR HICP ALL ITEMS 3M	2.4030%	310,000	0	3,122
IFS_P EUR HICP ALL ITEMS 3M	2.4780%	305,000	0	4,304
IFS_R EUR HICP ALL ITEMS 3M	0.0100%	1,225,000	0	-20,304
IFS_P EUR HICP ALL ITEMS 3M	0.0100%	-1,225,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.4480%	-305,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.3245%	-300,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.3950%	-310,000	0	0
IFS_R EUR HICP ALL ITEMS 3M	2.3800%	-310,000	0	0
IRS R 2.49000% P EUR006M	0.0000%	-100,000	-310	-80
IRS R 2.81000% P EUR006M	0.0000%	-100,000	-310	-5
FINLAND				
DANSKE MORTGAGE BANK PLC REGS	3.5000%	230,000	251,819	253,384
FINLAND GOVERNMENT BOND 144A	3.0000%	153,000	163,076	168,078
FINLAND GOVERNMENT BOND 144A	0.1250%	60,000	27,997	30,942
FRANCE				
BANQUE FEDERATIVE DU CRED REGS	3.8750%	200,000	204,923	213,507
BANQUE FEDERATIVE DU CRED REGS	4.7500%	200,000	226,675	229,561
BNP PARIBAS SA 144A	3.3750%	800,000	783,829	786,805
BNP PARIBAS SA 144A	5.1250%	500,000	500,000	499,086
BNP PARIBAS SA 144A	5.1760%	200,000	200,000	200,014
BNP PARIBAS SA 144A	1.9040%	200,000	177,729	177,935
BNP PARIBAS SA 144A	5.7380%	270,000	271,551	271,885
BNP PARIBAS SA REGS	3.8750%	200,000	216,596	220,905
BPCE SA 144A	1.6520%	435,000	435,000	408,406
BPCE SA 144A	5.2030%	600,000	600,000	601,222
BPCE SA REGS	4.7500%	200,000	214,370	230,505
BPCE SFH SA REGS	3.0000%	300,000	326,139	324,248
BPCE SFH SA REGS	0.3750%	400,000	357,211	354,740
BPCE SFH SA REGS	3.2500%	100,000	104,072	108,847
BPCE SFH SA REGS	1.1250%	400,000	378,491	388,701
CIE DE FINANCEMENT FONCIE REGS	1.2500%	400,000	377,414	375,522
CIE DE FINANCEMENT FONCIE REGS	3.3750%	200,000	207,789	221,584
CIE DE FINANCEMENT FONCIE REGS	0.8750%	400,000	397,568	394,203
CREDIT AGRICOLE SA REGS	3.8750%	100,000	108,989	112,059
CREDIT AGRICOLE SA REGS	5.7500%	300,000	366,093	383,647
CREDIT AGRICOLE SA/LONDON REGS	1.3750%	200,000	225,759	211,294
CREDIT MUTUEL HOME LOAN S REGS	3.2500%	300,000	325,417	328,105
ELECTRICITE DE FRANCE SA 144A	4.5000%	200,000	212,985	193,558
ELECTRICITE DE FRANCE SA 144A	5.7000%	500,000	499,364	507,254
FRENCH REPUBLIC GOVERNMENT 144A	3.0000%	1,469,365	1,509,365	1,593,037
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	1,021,000	1,066,054	1,107,422
FRENCH REPUBLIC GOVERNMENT 144A	3.2500%	420,000	440,821	448,021
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	1,150,000	1,205,511	1,232,044
FRENCH REPUBLIC GOVERNMENT 144A	0.6000%	427,731	463,315	463,599
SCHNEIDER ELECTRIC SE REGS	1.5000%	100,000	91,579	102,210
SOCIETE GENERALE SA REGS	1.2500%	200,000	211,730	221,648
GABON				
GABON GOVERNMENT INTERNAT REGS	7.0000%	800,000	669,510	680,832
GERMANY				
ALLIANZ SE REGS	5.8240%	200,000	219,257	239,839
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	1,817,000	1,610,222	1,627,189
BUNDESREPUBLIK DEUTSCHLAN REGS	1.8000%	131,000	129,489	122,421
BUNDESREPUBLIK DEUTSCHLAN REGS	2.3000%	1,263,000	1,351,472	1,368,800
DEUTSCHE BANK AG/NEW YORK NY	2.1290%	2,600,000	2,600,000	2,451,828

	Coupon	Units	Cost	Market Value
DEUTSCHE BANK AG/NEW YORK NY	5.7060%	150,000	150,000	149,782
KREDITANSTALT FUER WIEDERAUFBA	2.0000%	573,000	574,201	554,719
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	25,000	24,870	24,633
KREDITANSTALT FUER WIEDERAUFBA	0.3750%	300,000	343,276	313,964
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	80,000	79,943	80,013
STATE OF NORTH RHINE-WEST REGS	1.5500%	175,000	198,566	140,935
STATE OF NORTH RHINE-WEST REGS	0.1250%	425,000	508,105	382,913
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500%	200,000	199,995	103,122
GHANA GOVERNMENT INTERNAT REGS	7.6250%	285,000	173,504	145,730
GREECE				
EUROBANK ERGASIAS SERVICE REGS	10.0000%	115,000	141,795	140,974
EUROBANK SA REGS	5.8750%	245,000	278,542	278,227
HELLENIC REPUBLIC GOVERNMENT 144A	3.3750%	205,000	220,224	221,334
GUERNSEY CI				
AMDOCS LTD	2.5380%	427,000	392,402	365,690
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	335,000	334,667	322,750
HONDURAS GOVERNMENT INTER 144A	5.6250%	150,000	138,847	133,094
HONDURAS GOVERNMENT INTER REGS	5.6250%	250,000	206,438	221,824
HONG KONG				
CCP_IRS_R HKD-HIBOR-HKAB 3M C	4.7114%	0	0	0
CCP_IRS_R HKD-HIBOR-HKAB 3M C	5.0300%	0	0	0
HUNGARY				
HUNGARY GOVERNMENT BOND	2.0000%	12,760,000	29,488	27,945
HUNGARY GOVERNMENT BOND	3.2500%	41,090,000	95,667	89,860
HUNGARY GOVERNMENT BOND	2.5000%	56,060,000	153,402	149,876
HUNGARY GOVERNMENT BOND	5.5000%	59,030,000	150,318	159,622
HUNGARY GOVERNMENT BOND	6.7500%	93,050,000	257,624	254,721
HUNGARY GOVERNMENT BOND	4.7500%	25,340,000	63,024	60,592
HUNGARY GOVERNMENT INTERN 144A	5.5000%	320,000	313,335	310,400
HUNGARY GOVERNMENT INTERN 144A	5.2500%	200,000	198,119	197,600
HUNGARY GOVERNMENT INTERN REGS	4.0000%	140,000	149,989	150,656
HUNGARY GOVERNMENT INTERN REGS	5.3750%	376,000	383,871	427,934
HUNGARY GOVERNMENT INTERN REGS	6.1250%	200,000	198,418	204,762
MFB MAGYAR FEJLESZTESI BA REGS	6.5000%	400,000	398,145	406,109
INDIA				
ADANI PORTS & SPECIAL ECO REGS	5.0000%	200,000	164,303	159,939
BHARTI AIRTEL LTD REGS	4.3750%	300,000	306,828	295,178
HDFC BANK LTD REGS	0.0971%	30,000,000	413,079	359,966
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	200,000	199,835	202,300
RENEW PVT LTD 144A	5.8750%	200,000	205,105	194,750
INDONESIA				
INDONESIA GOVERNMENT INTE REGS	8.5000%	100,000	124,501	127,625
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,314	180,779
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	140,814	132,500
INDONESIA TREASURY BOND	7.1250%	9,251,000,000	611,373	594,530
INDONESIA TREASURY BOND	6.6250%	4,316,000,000	277,202	271,274
INDONESIA TREASURY BOND	6.5000%	6,766,000,000	462,180	422,870
INDONESIA TREASURY BOND	6.1250%	581,000,000	39,028	36,060
INDONESIA TREASURY BOND	6.3750%	15,098,000,000	992,836	939,281
INDONESIA TREASURY BOND	6.8750%	1,460,000,000	95,707	91,266
INDONESIA TREASURY BOND	5.1250%	1,219,000,000	79,799	74,068
INDONESIA TREASURY BOND	7.0000%	1,142,000,000	78,340	73,426
INDONESIA TREASURY BOND	8.3750%	6,812,000,000	511,973	482,305
INDONESIA TREASURY BOND	7.5000%	1,903,000,000	134,045	126,722
INDONESIA TREASURY BOND	8.2500%	21,174,000,000	1,539,783	1,443,734
INDONESIA TREASURY BOND	8.7500%	9,069,000,000	685,178	637,946
PERUSAHAAN PENERBIT SBSN 144A	2.8000%	200,000	200,000	176,755
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	500,000	501,400	371,675
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.8500%	150,000	114,617	118,808
AERCAP IRELAND CAPITAL DAC / A	1.6500%	400,000	399,908	390,243
AERCAP IRELAND CAPITAL DAC / A	2.4500%	1,350,000	1,348,819	1,253,690
ALLEGION PLC	3.5000%	20,000	20,309	18,440
IRELAND GOVERNMENT BOND REGS	1.3000%	186,000	164,184	178,907
IRELAND GOVERNMENT BOND REGS	1.5000%	53,000	55,775	41,682
PERMANENT TSB GROUP HOLDI REGS	6.6250%	200,000	214,223	232,307
PERRIGO FINANCE UNLIMITED CO	4.6500%	500,000	503,846	459,629
TRANE TECHNOLOGIES FINANCING L	4.5000%	15,000	17,787	13,237
TRANE TECHNOLOGIES FINANCING L	3.5500%	35,000	35,129	34,617
ISRAEL				
ISRAEL GOVERNMENT BOND - FIXED	1.3000%	1,365,000	293,815	301,562
ISRAEL GOVERNMENT BOND - FIXED	3.7500%	165,000	51,536	44,505
ISRAEL GOVERNMENT INTERNATIONA	2.7500%	220,000	228,449	189,319
ISRAEL GOVERNMENT INTERNATIONA	5.5000%	350,000	345,111	345,398
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	600,000	596,845	601,350
STATE OF ISRAEL REGS	3.8000%	200,000	236,199	137,487
ITALY				
AUTOSTRADA PER L'ITALIA S REGS	2.0000%	280,000	262,594	277,293
AUTOSTRADA PER L'ITALIA S REGS	2.2500%	100,000	88,496	95,170
AUTOSTRADA PER L'ITALIA S REGS	5.1250%	135,000	153,829	155,512
BANCA MONTE DEI PASCHI DI REGS	1.8750%	1,000,000	1,181,965	1,024,747
BPER BANCA REGS	3.7500%	245,000	270,152	269,556
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	200,000	217,153	220,236

	Coupon	Units	Cost	Market Value
INTESA SANPAOLO SPA 144A	5.0170%	1,600,000	1,608,951	1,594,715
ITALY BUONI POLIENNALI DE 144A	3.1000%	152,000	142,489	147,429
ITALY BUONI POLIENNALI DE 144A	4.5000%	188,000	178,306	213,960
ITALY BUONI POLIENNALI DE 144A	3.5000%	1,197,000	1,300,716	1,302,844
ITALY BUONI POLIENNALI DE 144A	4.1500%	599,000	649,082	657,947
ITALY BUONI POLIENNALI DE 144A	2.4500%	282,000	249,522	278,142
ITALY BUONI POLIENNALI DE REGS	3.8500%	1,112,000	1,166,516	1,219,813
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	60,000	67,653	59,123
UNICREDIT SPA 144A	5.4590%	500,000	539,465	469,527
JAPAN				
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.7188%	40,688,000	0	129
CCP_IRS_P JPY-TONA-OIS-COMPOU	1.0938%	11,551,000	0	1,641
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0906%	169,000,000	7,769	-5,432
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0307%	110,000,000	30,186	38,794
CCP_IRS_P JPY-TONA-OIS-COMPOU	0.0100%	-52,239,000	-142	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	1.0000%	-110,000,000	0	0
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.3800%	-169,000,000	0	0
JAPAN BANK FOR INTERNATIONAL C	0.6250%	200,000	191,711	188,709
JAPAN GOVERNMENT THIRTY YEAR B	0.4000%	131,550,000	654,339	643,439
MITSUBISHI HC CAPITAL INC 144A	5.0800%	500,000	500,000	497,416
MITSUBISHI UFJ FINANCIAL GROUP	2.3090%	900,000	900,000	748,245
MITSUBISHI UFJ FINANCIAL GROUP	2.3410%	200,000	200,000	185,486
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	300,000	300,000	301,448
MIZUHO FINANCIAL GROUP INC	2.2260%	300,000	300,011	289,199
MIZUHO FINANCIAL GROUP INC	5.7480%	250,000	250,000	258,164
NIPPON LIFE INSURANCE CO 144A	3.4000%	300,000	306,736	265,409
NISSAN MOTOR CO LTD 144A	4.8100%	485,000	427,891	452,881
NOMURA HOLDINGS INC	2.6480%	200,000	200,000	195,289
NOMURA HOLDINGS INC	1.6530%	700,000	700,000	643,668
NOMURA HOLDINGS INC	5.3860%	1,400,000	1,400,000	1,402,056
RENASAS ELECTRONICS CORP 144A	2.1700%	800,000	785,411	731,388
RENASAS ELECTRONICS CORP 144A	1.5430%	200,000	193,863	194,151
SUMITOMO MITSUI FINANCE & REGS	2.5120%	500,000	485,910	486,465
SUMITOMO MITSUI FINANCIAL GROU	2.1420%	200,000	200,000	165,659
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	1,500,000	1,543,439	1,256,346
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	400,000	400,000	320,871
SUMITOMO MITSUI FINANCIAL GROU	3.0400%	200,000	179,504	181,349
JERSEY C I				
GALAXY PIPELINE ASSETS BI 144A	2.1600%	254,832	254,834	219,069
JORDAN				
JORDAN GOVERNMENT INTERNA REGS	7.3750%	200,000	176,630	176,140
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0245%	112,000,000	260,381	228,606
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.2500%	400,000	400,001	403,184
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	200,000	199,934	211,806
ARCELORMITTAL SA	6.5500%	105,000	109,962	108,952
ARCELORMITTAL SA	6.8000%	35,000	37,250	37,430
COSAN LUXEMBOURG SA 144A	7.5000%	200,000	200,000	207,377
DANA FINANCING LUXEMBOURG 144A	5.7500%	146,000	144,108	145,248
DH EUROPE FINANCE II SARL	3.4000%	30,000	33,405	22,469
DH EUROPE FINANCE II SARL	3.2500%	40,000	33,065	32,308
EUROPEAN FINANCIAL STABIL REGS	0.0000%	130,000	147,603	133,890
EUROPEAN FINANCIAL STABIL REGS	1.4500%	250,000	269,750	215,689
EUROPEAN FINANCIAL STABIL REGS	0.4000%	120,000	137,087	123,612
FORESEA HOLDING SA 144A	7.5000%	338	306	316
FORESEA HOLDING SA REGS	7.5000%	20,187	17,876	18,901
INTELSAT JACKSON HOLDINGS 144A	8.0000%	0	0	0
INTELSAT JACKSON HOLDINGS 144A	6.5000%	180,000	182,339	167,233
MINERVA LUXEMBOURG SA 144A	8.8750%	600,000	595,412	631,293
MINERVA LUXEMBOURG SA REGS	8.8750%	400,000	412,836	420,862
NVENT FINANCE SARL	5.6500%	225,000	224,606	226,790
PENTAIR FINANCE SARL	4.5000%	54,000	50,292	52,264
PETRRORIO LUXEMBOURG TRADI REGS	6.1250%	200,000	198,864	196,937
TIERRA MOJADA LUXEMBOURG REGS	5.7500%	859,436	688,241	789,707
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	390,000	76,215	76,571
MALAYSIA GOVERNMENT BOND	3.7330%	810,000	196,413	172,079
MALAYSIA GOVERNMENT BOND	4.1270%	747,000	178,784	160,752
MALAYSIA GOVERNMENT BOND	3.8440%	32,000	8,189	6,758
MALAYSIA GOVERNMENT BOND	3.8850%	200,000	49,614	42,714
MALAYSIA GOVERNMENT BOND	4.6420%	2,253,000	609,687	505,252
MALAYSIA GOVERNMENT BOND	4.8930%	1,577,000	381,873	365,349
MALAYSIA GOVERNMENT BOND	4.9210%	300,000	84,303	70,604
MALAYSIA GOVERNMENT BOND	3.8280%	1,625,000	408,158	342,123
MALAYSIA GOVERNMENT BOND	3.7570%	229,000	51,975	46,995
MALAYSIA GOVERNMENT BOND	4.0590%	305,000	70,145	64,682
MALAYSIA GOVERNMENT BOND	4.7620%	208,000	53,590	47,413
MALAYSIA GOVERNMENT BOND	3.5820%	287,000	63,082	59,490
MALAYSIA GOVERNMENT BOND	3.8990%	750,000	171,673	160,484
MALAYSIA GOVERNMENT BOND	4.0650%	577,000	120,431	119,496
MALAYSIA GOVERNMENT BOND	4.2540%	1,060,000	239,078	230,671
MALAYSIA GOVERNMENT BOND	4.4570%	271,000	63,086	59,662
MALAYSIA GOVERNMENT BOND	3.5190%	385,000	82,308	81,080

	Coupon	Units	Cost	Market Value
MALAYSIA GOVERNMENT INVESTMENT	4.4440%	240,000	58,446	50,786
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	520,000	118,501	113,355
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	333,000	74,610	74,450
MALAYSIA GOVERNMENT INVESTMENT	4.6380%	744,000	167,575	167,161
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	715,000	175,026	177,597
MALAYSIA GOVERNMENT INVESTMENT	3.4650%	270,000	58,126	56,078
MEXICO				
AMERICA MOVIL SAB DE CV	9.5000%	13,000,000	749,643	753,561
AMERICA MOVIL SAB DE CV	10.1250%	3,400,000	202,885	204,189
BBVA BANCOMER SA/TEXAS 144A	8.4500%	220,000	220,000	232,317
BRASKEM IDESA SAPI 144A	7.4500%	300,000	299,369	245,402
BRASKEM IDESA SAPI REGS	7.4500%	200,000	194,149	163,601
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	200,000	199,985	216,534
CCP_IRS_P MXN-TIIE-BANXICO 28	8.2243%	2,321,000	0	-3,434
CCP_IRS_P MXN-TIIE-BANXICO 28	9.7295%	744,000	0	2,931
CCP_IRS_P MXN-TIIE-BANXICO 28	8.9000%	1,168,000	0	113
CCP_IRS_P MXN-TIIE-BANXICO 28	8.3250%	1,470,000	0	-2,509
CCP_IRS_P MXN-TIIE-BANXICO 28	8.5155%	1,504,000	0	-877
CCP_IRS_P MXN-TIIE-BANXICO 28	8.4845%	3,700,000	0	0
CCP_IRS_P MXN-TIIE-BANXICO 28	8.4950%	2,933,000	0	-1,950
CCP_IRS_P MXN-TIIE-BANXICO 28	0.0100%	-8,137,000	0	0
CCP_IRS_P MXN-TIIE-BANXICO 28	11.5015%	0	0	0
CCP_IRS_P MXN-TIIE-BANXICO 28	11.4850%	-2,321,000	0	0
CCP_IRS_P MXN-TIIE-BANXICO 28	11.4748%	-1,912,000	0	0
CCP_IRS_P MXN-TIIE-BANXICO 28	11.4775%	-1,470,000	0	0
CIBANCO SA INSTITUCION DE 144A	4.3750%	200,000	169,616	162,720
COCA-COLA FEMSA SAB DE CV	2.7500%	159,000	162,222	141,190
MEXICAN BONOS	10.0000%	3,245,000	201,848	205,435
MEXICAN BONOS	5.5000%	3,414,900	171,529	184,617
MEXICAN BONOS	5.7500%	4,021,100	222,037	223,728
MEXICAN BONOS	8.0000%	51,375,900	2,567,902	2,649,850
MEXICAN BONOS	7.7500%	6,135,300	323,344	327,790
MEXICAN BONOS	7.5000%	12,574,800	668,924	695,286
MEXICAN BONOS	8.5000%	14,600,000	792,049	815,977
MEXICAN UDIBONOS	4.0000%	5,535,542	291,596	320,637
MEXICAN UDIBONOS	3.0000%	3,560,552	187,930	198,893
MEXICAN UDIBONOS	2.7500%	19,824,279	972,591	1,030,294
MEXICO CITY AIRPORT TRUST REGS	3.8750%	200,000	178,460	187,662
MEXICO GOVERNMENT INTERNATIONA	3.7500%	200,000	134,869	127,273
MEXICO GOVERNMENT INTERNATIONA	3.2500%	248,000	247,173	220,882
MEXICO GOVERNMENT INTERNATIONA	6.0000%	400,000	396,766	400,823
MEXICO GOVERNMENT INTERNATIONA	4.7500%	200,000	189,559	189,489
MEXICO GOVERNMENT INTERNATIONA	4.3500%	200,000	174,101	155,544
MEXICO GOVERNMENT INTERNATIONA	6.0500%	40,000	45,002	39,481
MEXICO GOVERNMENT INTERNATIONA	1.1250%	1,300,000	1,445,698	1,202,638
MEXICO GOVERNMENT INTERNATIONA	6.3380%	226,000	201,489	222,971
PETROLEOS MEXICANOS	10.0000%	500,000	489,474	497,950
PETROLEOS MEXICANOS	6.5000%	180,000	184,003	160,837
PETROLEOS MEXICANOS	5.3500%	150,000	128,105	132,883
PETROLEOS MEXICANOS	5.9500%	500,000	489,121	401,002
PETROLEOS MEXICANOS	6.9500%	234,000	137,026	154,614
PETROLEOS MEXICANOS	7.4700%	8,300,000	375,151	442,258
PETROLEOS MEXICANOS	6.4900%	1,700,000	1,540,077	1,603,465
PETROLEOS MEXICANOS REGS	4.8750%	100,000	111,752	94,957
PETROLEOS MEXICANOS REGS	0.4320%	2,330,000	118,995	136,005
TRUST FIBRA UNO REGS	6.9500%	200,000	248,220	175,722
TRUST FIBRA UNO REGS	6.3900%	200,000	211,147	162,291
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	9.0000%	950,000	878,853	809,191
NETHERLANDS				
ABN AMRO BANK NV 144A	6.3390%	500,000	500,000	508,579
ABN AMRO BANK NV REGS	0.4000%	100,000	66,010	67,934
BRASKEM NETHERLANDS FINAN REGS	8.5000%	400,000	369,713	414,795
COOPERATIEVE RABOBANK UA	4.3750%	250,000	258,879	245,653
COOPERATIEVE RABOBANK UA REGS	0.7500%	200,000	181,287	183,949
COOPERATIEVE RABOBANK UA REGS	4.6250%	200,000	226,876	211,680
E.ON INTERNATIONAL FINANCE BV	6.3750%	50,000	68,360	68,667
ENEL FINANCE INTERNATIONA 144A	3.5000%	470,000	437,288	442,973
ENEL FINANCE INTERNATIONA 144A	4.6250%	500,000	499,316	491,550
ENEL FINANCE INTERNATIONA 144A	2.2500%	900,000	895,822	728,633
ENEL FINANCE INTERNATIONA REGS	0.8750%	190,000	153,003	156,101
ING GROEP NV	6.0830%	200,000	200,000	202,470
ING GROEP NV	5.3350%	800,000	800,000	798,045
KONINKLIJKE KPN NV REGS	3.8750%	300,000	318,681	333,323
LKQ DUTCH BOND BV	4.1250%	170,000	183,043	186,101
LYB INTERNATIONAL FINANCE II B	3.5000%	30,000	28,900	28,622
MV24 CAPITAL BV 144A	6.7480%	322,544	333,274	302,674
NE PROPERTY BV REGS	3.3750%	200,000	240,373	208,052
NEDERLANDSE WATERSCHAPSBA REGS	0.0000%	832,000	933,272	833,278
NETHERLANDS GOVERNMENT BO 144A	0.0000%	570,000	563,281	403,942
NETHERLANDS GOVERNMENT BO 144A	2.5000%	335,000	349,812	361,637
NXP BV / NXP FUNDING LLC / NXP	3.4000%	80,000	73,440	72,611
NXP BV / NXP FUNDING LLC / NXP	2.5000%	130,000	109,966	108,844
NXP BV / NXP FUNDING LLC / NXP	4.3000%	200,000	210,910	192,718

	Coupon	Units	Cost	Market Value
SANDOZ FINANCE BV REGS	4.2200%	530,000	586,218	591,926
SHELL INTERNATIONAL FINANCE BV	3.0000%	26,000	19,585	17,752
SHELL INTERNATIONAL FINANCE BV	6.3750%	50,000	60,644	56,573
SIEMENS FINANCIERINGSMAAT REGS	0.5000%	200,000	175,106	177,338
NEW ZEALAND				
CCP_IRS_P NZD-BBR-FRA 3M CME	4.6250%	417,000	0	1,961
CCP_IRS_P NZD-BBR-FRA 3M CME	4.6563%	161,000	0	2,459
CCP_IRS_R NZD-BBR-FRA 3M CME	0.0100%	2,545,000	0	-11,104
CCP_IRS_P NZD-BBR-FRA 3M CME	0.0100%	-578,000	-1,110	0
CCP_IRS_R NZD-BBR-FRA 3M CME	4.4100%	-1,793,000	-2,561	0
CCP_IRS_R NZD-BBR-FRA 3M CME	4.5625%	-752,000	-5,575	0
NEW ZEALAND GOVERNMENT BO REGS	4.5000%	0	0	0
NEW ZEALAND GOVERNMENT BO REGS	3.5000%	0	0	0
NEW ZEALAND GOVERNMENT BOND	3.0000%	0	0	0
NEW ZEALAND GOVERNMENT BOND	4.5000%	235,000	145,419	141,272
NEW ZEALAND GOVERNMENT BOND	2.7500%	3,208,000	1,314,930	1,307,707
NEW ZEALAND GOVERNMENT BOND	4.2500%	211,000	123,493	122,657
NIGERIA				
NIGERIA GOVERNMENT INTERN REGS	8.2500%	610,000	463,898	498,821
NIGERIA GOVERNMENT INTERN REGS	7.6960%	375,000	305,065	307,500
NORWAY				
AKER BP ASA 144A	2.0000%	200,000	184,708	184,830
AKER BP ASA 144A	3.1000%	200,000	190,724	170,928
AKER BP ASA 144A	6.0000%	300,000	298,244	309,774
AKER BP ASA 144A	5.6000%	425,000	429,437	430,410
CCP_IRS_P NOK-NIBOR-NIBR 6M C	3.7800%	29,113,000	8,190	-12,174
CCP_IRS_P NOK-NIBOR-NIBR 6M C	3.9100%	2,186,000	205	3,519
CCP_IRS_P NOK-NIBOR-NIBR 6M C	3.5625%	2,222,000	0	-1,528
CCP_IRS_R NOK-NIBOR-NIBR 6M C	0.0100%	4,281,000	278	-3,470
CCP_IRS_P NOK-NIBOR-NIBR 6M C	0.0100%	-2,222,000	-392	0
CCP_IRS_P NOK-NIBOR-NIBR 6M C	4.8200%	-31,299,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.9375%	-3,184,000	0	0
CCP_IRS_R NOK-NIBOR-NIBR 6M C	3.6875%	-1,097,000	0	0
EQUINOR ASA	2.8750%	145,000	142,322	141,621
EQUINOR ASA	2.3750%	135,000	134,505	118,214
EQUINOR ASA	3.2500%	30,000	29,257	21,854
NORWAY GOVERNMENT BOND 144A	3.0000%	696,000	63,097	61,175
PAKISTAN				
PAKISTAN GOVERNMENT INTER REGS	8.8750%	200,000	79,611	150,140
PANAMA				
CARNIVAL CORP 144A	10.5000%	390,000	384,593	426,567
CARNIVAL CORP 144A	4.0000%	500,000	462,059	465,748
CARNIVAL CORP 144A	6.0000%	600,000	585,377	592,026
CARNIVAL CORP 144A	7.6250%	235,000	218,454	237,763
PANAMA BONOS DEL TESORO 144A	6.3750%	277,000	273,807	258,857
PANAMA GOVERNMENT INTERNATIONA	4.5000%	400,000	353,756	262,667
PANAMA GOVERNMENT INTERNATIONA	8.0000%	400,000	416,610	419,044
PANAMA GOVERNMENT INTERNATIONA	7.8750%	1,000,000	991,200	1,010,509
PANAMA GOVERNMENT INTERNATIONA	3.8700%	200,000	107,516	115,744
PANAMA GOVERNMENT INTERNATIONA	6.8530%	800,000	781,009	725,500
PERU				
PERU GOVERNMENT BOND	5.3500%	277,000	69,841	59,680
PERU GOVERNMENT BOND	5.4000%	551,000	141,447	127,395
PERU GOVERNMENT BOND	6.1500%	1,088,000	311,453	274,587
PERU GOVERNMENT BOND	5.9400%	326,000	83,321	87,105
PERUVIAN GOVERNMENT INTER REGS	1.8644%	340,000	94,969	91,792
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	50,000	60,759	54,250
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	55,000	53,248	39,738
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	85,000	104,225	104,869
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	15,000	12,461	8,569
PERUVIAN GOVERNMENT INTERNATIO	2.7830%	75,000	64,152	64,299
POLAND				
REPUBLIC OF POLAND GOVERNMENT	3.7500%	2,090,000	416,733	502,617
REPUBLIC OF POLAND GOVERNMENT	1.7500%	395,000	73,584	75,914
REPUBLIC OF POLAND GOVERNMENT	1.2500%	453,000	97,817	88,520
REPUBLIC OF POLAND GOVERNMENT	2.2500%	2,830,000	648,048	698,644
REPUBLIC OF POLAND GOVERNMENT	3.2500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	6.0000%	7,345,000	1,892,549	1,915,813
REPUBLIC OF POLAND GOVERNMENT	2.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	5.5000%	215,000	213,666	216,961
REPUBLIC OF POLAND GOVERNMENT	5.7500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	1.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	4.8750%	100,000	99,302	98,381
REPUBLIC OF POLAND GOVERNMENT	5.1250%	115,000	114,659	114,489
REPUBLIC OF POLAND GOVERNMENT	6.6800%	0	0	0
PORTUGAL				
BANCO BPI SA REGS	3.6250%	600,000	663,002	658,701
EDP - ENERGIAS DE PORTUGA REGS	3.8750%	200,000	221,968	219,535
PORTUGAL OBRIGACOES DO TE 144A	2.8750%	127,000	137,638	135,489
PORTUGAL OBRIGACOES DO TE 144A	1.9500%	204,000	200,164	213,418
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.4000%	250,000	250,011	220,625
QATARENERGY 144A	3.1250%	400,000	398,694	298,000
QATARENERGY 144A	2.2500%	200,000	198,410	167,402
QATARENERGY REGS	1.3750%	200,000	184,605	183,064

	Coupon	Units	Cost	Market Value
QATARENERGY REGS	3.3000%	300,000	206,168	211,350
ROMANIA				
ROMANIA GOVERNMENT BOND	3.6500%	765,000	169,039	161,247
ROMANIA GOVERNMENT BOND	4.7500%	580,000	107,721	108,858
ROMANIA GOVERNMENT BOND	6.7000%	240,000	41,994	52,621
ROMANIA GOVERNMENT BOND	8.2500%	245,000	59,180	58,828
ROMANIAN GOVERNMENT INTER 144A	3.0000%	78,000	80,315	72,683
ROMANIAN GOVERNMENT INTER 144A	1.7500%	200,000	235,902	177,120
ROMANIAN GOVERNMENT INTER 144A	6.6250%	66,000	65,805	67,947
ROMANIAN GOVERNMENT INTER 144A	5.8750%	120,000	119,384	119,886
ROMANIAN GOVERNMENT INTER 144A	7.6250%	36,000	35,807	39,830
ROMANIAN GOVERNMENT INTER 144A	2.6250%	800,000	946,638	588,635
ROMANIAN GOVERNMENT INTER 144A	5.3750%	465,000	500,292	504,711
ROMANIAN GOVERNMENT INTER 144A	6.3750%	46,000	45,620	46,595
ROMANIAN GOVERNMENT INTER REGS	2.7500%	400,000	292,027	294,408
ROMANIAN GOVERNMENT INTER REGS	2.1240%	104,000	120,315	91,619
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.1000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.0000%	10,423,000	149,439	38,281
RUSSIAN FEDERAL BOND - OFZ	8.1500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.0500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.6500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.7000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	6.9000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	8.5000%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	5.2500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.7500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.2500%	0	0	0
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.7500%	200,000	219,556	194,189
SENEGAL GOVERNMENT INTERN REGS	6.7500%	200,000	150,893	148,000
SENEGAL GOVERNMENT INTERN REGS	4.7500%	150,000	173,035	145,642
SENEGAL GOVERNMENT INTERN REGS	5.3750%	100,000	79,251	78,322
SINGAPORE				
FLEX LTD	3.7500%	76,000	74,987	73,707
FLEX LTD	6.0000%	96,000	98,187	97,647
FLEX LTD	4.8750%	179,000	167,104	175,203
IBM INTERNATIONAL CAPITAL PTE	5.3000%	100,000	98,341	97,649
PFIZER INVESTMENT ENTERPRISES	4.4500%	150,000	149,874	148,441
PFIZER INVESTMENT ENTERPRISES	4.7500%	100,000	99,861	98,458
PFIZER INVESTMENT ENTERPRISES	4.6500%	73,000	73,075	72,292
PFIZER INVESTMENT ENTERPRISES	5.3400%	20,000	19,615	19,598
SINGAPORE GOVERNMENT BOND	1.8750%	73,000	47,675	42,750
SINGAPORE GOVERNMENT BOND	3.5000%	74,000	55,790	55,247
SINGAPORE GOVERNMENT BOND	2.8750%	71,000	54,326	52,215
SINGAPORE GOVERNMENT BOND	2.3750%	56,000	41,934	40,918
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	68,000	51,913	52,153
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250%	20,000	27,360	20,817
SOUTH AFRICA				
ESKOM HOLDINGS SOC LTD REGS	8.4500%	200,000	200,002	198,352
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	1,624,000	91,909	63,258
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	200,000	180,953	180,000
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	3,955,000	176,570	166,502
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	10,000,000	585,060	468,889
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	15,570,000	489,566	469,166
REPUBLIC OF SOUTH AFRICA GOVER	7.0000%	2,042,371	91,503	86,856
REPUBLIC OF SOUTH AFRICA GOVER	8.2500%	2,754,000	150,410	121,308
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	91,116,000	3,788,914	3,322,495
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	5,365,000	287,210	208,863
REPUBLIC OF SOUTH AFRICA GOVER	2.0000%	0	0	0
SOUTH KOREA				
EXPORT-IMPORT BANK OF KOREA	5.1250%	200,000	198,401	203,573
KOREA NATIONAL OIL CORP 144A	4.8750%	300,000	297,822	297,893
KOREA TREASURY BOND	3.7500%	258,660,000	254,901	197,648
KOREA TREASURY BOND	2.7500%	202,450,000	183,793	136,603
KOREA TREASURY BOND	3.1250%	44,220,000	34,920	31,825
KOREA TREASURY BOND	2.8750%	2,090,000	1,612	1,551
KOREA TREASURY BOND	2.3750%	282,710,000	223,056	197,651
KOREA TREASURY BOND	2.1250%	290,020,000	259,984	189,232
KOREA TREASURY BOND	3.2500%	129,730,000	96,111	94,634
KOREA TREASURY BOND	2.5000%	521,930,000	323,906	331,416
KOREA TREASURY BOND	2.6250%	510,750,000	374,392	368,975
KOREA TREASURY BOND	4.2500%	15,300,000	12,909	12,101
KOREA TREASURY BOND	1.5000%	188,450,000	167,336	133,456
POSCO 144A	5.7500%	700,000	697,299	710,047
SK HYNIX INC 144A	5.5000%	200,000	199,129	199,392
SPAIN				
AI CANDELARIA SPAIN SA REGS	7.5000%	701,249	681,601	686,864
BANCO BILBAO VIZCAYA ARGENTARI	6.1380%	200,000	203,923	204,292
BANCO DE SABADELL SA REGS	4.0000%	200,000	218,873	218,881
BANCO SANTANDER SA	6.9210%	200,000	200,000	209,294

	Coupon	Units	Cost	Market Value
BANCO SANTANDER SA	6.9380%	200,000	200,000	220,908
CAIXABANK SA 144A	6.0370%	200,000	199,996	201,781
CAIXABANK SA 144A	5.6730%	400,000	400,000	399,768
CAIXABANK SA REGS	5.1250%	100,000	113,762	116,702
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	1,000,000	738,378	829,295
LORCA TELECOM BONDCO SA REGS	4.0000%	300,000	284,929	313,854
SPAIN GOVERNMENT BOND	3.5000%	529,000	572,679	589,303
SPAIN GOVERNMENT BOND	2.8000%	1,210,000	1,254,123	1,300,444
SPAIN GOVERNMENT BOND 144A	3.2500%	653,000	717,063	710,868
SPAIN GOVERNMENT BOND 144A	3.4500%	271,000	264,074	285,664
SPAIN GOVERNMENT BOND 144A	1.9000%	188,000	143,580	139,016
SRI LANKA				
SRI LANKA GOVERNMENT INTE REGS	7.5500%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.1250%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.8500%	0	0	0
SUPRANATIONAL GEOGRAPHIC FOCUS				
AFRICAN DEVELOPMENT BANK	4.6250%	70,000	69,866	70,092
ASIAN DEVELOPMENT BANK	4.5000%	320,000	323,246	321,690
ASIAN DEVELOPMENT BANK	2.7500%	30,000	29,840	28,226
ASIAN DEVELOPMENT BANK	0.0743%	20,000,000	237,370	236,734
ASIAN INFRASTRUCTURE INVESTMEN	0.5000%	130,000	127,948	126,422
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	170,000	169,628	170,884
EUROPEAN INVESTMENT BANK	4.5000%	250,000	251,755	251,553
EUROPEAN INVESTMENT BANK	0.1250%	380,000	433,862	397,284
EUROPEAN INVESTMENT BANK	2.3750%	45,000	44,279	42,267
EUROPEAN INVESTMENT BANK	0.6250%	23,000	22,998	21,735
EUROPEAN INVESTMENT BANK	3.8750%	250,000	246,586	245,118
EUROPEAN INVESTMENT BANK	4.1250%	508,000	502,965	499,185
EUROPEAN INVESTMENT BANK REGS	0.0000%	170,000	191,246	166,601
EUROPEAN INVESTMENT BANK REGS	3.0000%	295,000	294,380	325,185
EUROPEAN INVESTMENT BANK REGS	2.8750%	280,000	302,070	305,470
EUROPEAN INVESTMENT BANK REGS	1.1250%	150,000	182,139	132,581
EUROPEAN STABILITY MECHAN REGS	0.0000%	257,500	290,768	261,964
EUROPEAN UNION REGS	0.0000%	305,000	330,450	273,355
EUROPEAN UNION REGS	1.0000%	225,000	209,199	211,986
EUROPEAN UNION REGS	0.7000%	440,000	256,162	263,318
EUROPEAN UNION REGS	0.2000%	240,000	283,053	188,319
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	125,000	124,923	124,487
INTER-AMERICAN DEVELOPMENT BAN	2.1250%	60,000	60,756	58,592
INTER-AMERICAN DEVELOPMENT BAN	0.8750%	120,000	115,410	115,057
INTER-AMERICAN DEVELOPMENT BAN	0.0839%	27,000,000	328,902	325,341
INTERNATIONAL BANK FOR RECONST	0.7500%	300,000	288,933	288,037
INTERNATIONAL BANK FOR RECONST	3.1250%	130,000	129,952	124,769
INTERNATIONAL BANK FOR RECONST	1.6250%	530,000	534,628	515,367
INTERNATIONAL BANK FOR RECONST	0.0821%	23,000,000	280,706	275,172
INTERNATIONAL BANK FOR RECONST	0.0815%	27,000,000	325,296	322,073
INTERNATIONAL BANK FOR RECONST	0.0809%	9,000,000	107,517	106,847
INTERNATIONAL FINANCE CORP	2.8750%	125,000	150,469	155,386
INTERNATIONAL FINANCE CORP	3.6250%	305,000	304,255	299,602
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	250,000	263,746	272,579
ASSA ABLOY AB REGS	3.8750%	515,000	554,439	574,929
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4063%	3,212,000	0	250
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4688%	2,373,000	0	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	4.0080%	18,883,000	0	6,150
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.0100%	-5,585,000	-2,087	-1,994
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.6600%	-18,883,000	-7,714	0
SWEDEN GOVERNMENT BOND REGS	1.7500%	1,165,000	95,472	103,116
SWITZERLAND				
CREDIT SUISSE AG/NEW YORK NY	3.6250%	340,000	339,457	336,813
CREDIT SUISSE AG/NEW YORK NY	7.9500%	800,000	799,354	813,264
SWISS CONFEDERATION GOVER REGS	0.0000%	124,000	140,579	132,556
SWISS CONFEDERATION GOVER REGS	3.2500%	50,000	56,575	59,766
SWISS CONFEDERATION GOVER REGS	1.5000%	120,000	151,488	152,207
UBS AG REGS	5.1250%	470,000	469,944	468,825
UBS AG/LONDON	1.2500%	200,000	199,660	184,126
UBS GROUP AG 144A	4.4880%	800,000	800,000	788,590
UBS GROUP AG 144A	5.9590%	400,000	400,000	410,396
UBS GROUP AG 144A	6.2460%	200,000	200,000	206,342
UBS GROUP AG 144A	1.3050%	1,100,000	1,015,002	1,015,439
UBS GROUP AG REGS	0.6250%	100,000	92,328	82,209
UBS GROUP AG REGS	4.7500%	200,000	227,037	227,174
UBS GROUP AG REGS	7.7500%	100,000	121,946	123,137
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	9.0250%	200,000	242,578	229,121
BANGKOK BANK PCL/HONG KON REGS	3.7330%	205,000	183,249	182,530
GC TREASURY CENTER CO LTD 144A	4.4000%	200,000	199,021	181,314
KASIKORN BANK PCL/HONG KON REGS	3.3430%	200,000	201,732	185,920
THAILAND GOVERNMENT BOND	1.0000%	1,376,000	37,662	36,288
THAILAND GOVERNMENT BOND	2.0000%	15,135,000	353,043	362,929
THAILAND GOVERNMENT BOND	4.0000%	1,783,000	53,694	55,655
THAILAND GOVERNMENT BOND	0.7500%	6,995,000	196,915	191,004
THAILAND GOVERNMENT BOND	2.7500%	920,000	22,731	22,786
THAILAND GOVERNMENT BOND	2.8750%	7,370,000	232,029	204,976
THAILAND GOVERNMENT BOND	2.1250%	7,855,000	241,742	214,988

	Coupon	Units	Cost	Market Value
THAILAND GOVERNMENT BOND	3.3000%	5,261,000	162,419	153,142
THAILAND GOVERNMENT BOND	3.4500%	1,350,000	39,771	39,239
THAILAND GOVERNMENT BOND	3.3500%	9,486,000	281,559	276,799
THAILAND GOVERNMENT BOND	0.9500%	3,715,000	102,031	100,316
THAILAND GOVERNMENT BOND	4.6750%	1,422,000	56,162	48,226
THAILAND GOVERNMENT BOND	1.6000%	2,053,000	63,200	53,530
THAILAND GOVERNMENT BOND	3.3900%	5,427,000	176,217	159,587
THAILAND GOVERNMENT BOND	3.7750%	1,000,000	30,238	29,990
THAILAND GOVERNMENT BOND REGS	1.2500%	5,594,650	160,182	145,554
TURKEY				
TURKIYE GOVERNMENT BOND	12.6000%	35,475,000	854,759	750,850
TURKIYE GOVERNMENT BOND	17.3000%	41,075,000	1,006,325	976,661
TURKIYE GOVERNMENT INTERNATION	11.8750%	270,000	343,160	335,591
UKRAINE				
UKRAINE GOVERNMENT BOND	15.5000%	690,000	19,139	13,888
UKRAINE GOVERNMENT BOND	9.9900%	950,000	25,652	24,018
UKRAINE GOVERNMENT BOND	12.7000%	300,000	8,216	7,502
UKRAINE GOVERNMENT INTERN 144A	6.7500%	228,000	275,483	73,872
UKRAINE GOVERNMENT INTERN REGS	4.3750%	100,000	107,509	28,890
UKRAINE GOVERNMENT INTERN REGS	9.7500%	800,000	774,670	277,909
UKRAINE GOVERNMENT INTERN REGS	8.9940%	800,000	797,447	296,358
UNITED ARAB EMIRATES				
ABU DHABI CRUDE OIL PIPEL REGS	4.6000%	342,000	295,329	306,447
ABU DHABI GOVERNMENT INTE REGS	3.1250%	2,500,000	2,708,167	2,297,480
ABU DHABI GOVERNMENT INTE REGS	3.8750%	945,000	755,645	753,827
DAE SUKUK DIFC LTD 144A	3.7500%	700,000	706,405	675,052
UNITED KINGDOM				
ASTRAZENECA PLC	0.7000%	800,000	798,835	735,791
ASTRAZENECA PLC	3.0000%	50,000	41,935	35,090
ASTRAZENECA PLC	3.3750%	150,000	146,428	146,176
ASTRAZENECA PLC	4.3750%	40,000	39,363	35,836
BARCLAYS PLC	4.9720%	800,000	862,429	784,017
BARCLAYS PLC	5.6900%	600,000	600,000	603,124
BP CAPITAL MARKETS PLC REGS	1.1040%	100,000	121,587	84,788
BUPA FINANCE PLC REGS	5.0000%	220,000	255,402	251,329
CCP_IRS_P GBP-SONIA-COMPOUND	3.7800%	1,110,000	3,731	16,575
CCP_IRS_P GBP-SONIA-COMPOUND	3.5313%	207,000	0	399
CCP_IRS_R GBP-SONIA-COMPOUND	0.0100%	666,000	70	-3,892
CCP_IRS_P GBP-SONIA-COMPOUND	0.0100%	-1,317,000	-147	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.5000%	-245,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7000%	-100,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.8125%	-344,000	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7188%	-77,000	0	0
CSL FINANCE PLC 144A	3.8500%	300,000	299,818	289,524
FERGUSON FINANCE PLC 144A	3.2500%	200,000	199,420	178,912
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	300,000	363,923	194,400
HSBC HOLDINGS PLC	4.5830%	1,030,000	1,109,766	999,527
HSBC HOLDINGS PLC	2.3570%	700,000	700,000	583,430
HSBC HOLDINGS PLC	2.9990%	200,000	196,492	194,830
HSBC HOLDINGS PLC	2.0130%	200,000	178,184	178,819
HSBC HOLDINGS PLC	5.5460%	600,000	600,000	603,585
LLOYDS BANK PLC REGS	0.0000%	200,000	171,467	129,265
LLOYDS BANKING GROUP PLC	5.4620%	500,000	500,000	500,110
NATIONAL GAS TRANSMISSION REGS	1.6250%	100,000	125,090	69,358
NATIONAL GRID PLC	5.8090%	40,000	40,000	40,863
NATIONAL GRID PLC	5.4180%	15,000	15,000	14,894
NATIONAL GRID PLC REGS	2.9490%	365,000	367,584	381,475
NATIONWIDE BUILDING SOCIE 144A	5.2640%	800,000	800,000	804,966
NATIONWIDE BUILDING SOCIE 144A	6.5570%	800,000	800,000	820,738
NATIONWIDE BUILDING SOCIE REGS	6.1780%	100,000	120,462	128,931
NATWEST GROUP PLC	5.7780%	1,500,000	1,500,001	1,520,900
ROLLS-ROYCE PLC REGS	5.7500%	100,000	144,819	127,588
ROYALTY PHARMA PLC	1.7500%	100,000	86,852	89,302
SANTANDER UK GROUP HOLDINGS PL	6.8330%	600,000	601,528	609,898
SANTANDER UK GROUP HOLDINGS PL	2.4690%	200,000	177,939	183,794
SOCIETY OF LLOYD'S REGS	4.7500%	120,000	153,534	150,575
UNITED KINGDOM GILT REGS	4.0000%	34,000	41,195	40,103
UNITED KINGDOM GILT REGS	3.7500%	854,000	948,997	962,191
UNITED KINGDOM GILT REGS	4.2500%	456,000	620,584	563,484
UNITED KINGDOM GILT REGS	4.3750%	960,000	1,217,181	1,203,867
UNITED KINGDOM GILT REGS	3.7500%	821,000	957,105	991,233
UNITED KINGDOM GILT REGS	0.8750%	891,000	870,364	861,737
UNITED KINGDOM GILT REGS	4.5000%	740,000	947,718	955,184
UNITED KINGDOM INFLATION- REGS	0.7500%	374,838	493,454	494,520
VMED O2 UK FINANCING I PL 144A	4.2500%	400,000	400,092	338,711
WEIR GROUP PLC/THE 144A	2.2000%	400,000	399,610	371,295
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.7500%	200,000	221,164	210,900
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	95,000	15,200	13,600
VENEZUELA GOVERNMENT INTE REGS	6.0000%	110,000	15,015	14,594
VENEZUELA GOVERNMENT INTE REGS	7.7500%	165,000	22,688	22,177
VENEZUELA GOVERNMENT INTE REGS	8.2500%	90,000	14,760	12,645
VENEZUELA GOVERNMENT INTE REGS	9.2500%	45,000	7,605	7,155
Total of International Fixed Income Securities			239,074,951	228,689,017

	Coupon	Units	Cost	Market Value
Futures Contracts & Derivatives				0.00%
AUST 10Y BOND FUTURE (SFE)	0.0000%	-24	0	-13,549
AUSTRALIAN 3 YR BOND FUT (SFE)	0.0000%	2	0	115
CAN 10YR BOND FUTURE (MSE)	0.0000%	33	0	9,991
CAN 5YR BOND FUTURE (MSE)	0.0000%	-6	0	244
EURO-BOBL FUTURE (EUX)	0.0000%	-24	0	-13,554
EURO-BUND FUTURE (EUX)	0.0000%	-31	0	-38,772
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-6	0	-12,182
EURO-OAT FUTURE (EUX)	0.0000%	-7	0	-5,573
EURO-SCHATZ FUTURE (EUX)	0.0000%	23	0	724
JPN 10Y BOND FUTURE (OSE)	0.0000%	-9	0	-11,472
JAPAN 10YR MINI BD FUT (SGX)	4.0000%	-66	0	-8,339
LONG GILT FUTURE (ICF)	0.0000%	-46	0	-33,527
3 MONTH SOFR FUT (CME)	0.0000%	-8	0	50
US 10YR NOTE FUTURE (CBT)	0.0000%	89	0	79,647
US 10YR ULTRA FUTURE (CBT)	0.0000%	8	0	22,617
US 2YR NOTE FUTURE (CBT)	0.0000%	76	0	-9,234
US 5YR NOTE FUTURE (CBT)	0.0000%	179	0	51,324
US LONG BOND FUTURE (CBT)	0.0000%	19	0	8,693
US ULTRA BOND (CBT)	0.0000%	-14	0	-24,833
Total Futures Contracts & Derivatives			0	2,369
Credit Default Swaps				0.12%
CCP_CDS.SP UL AT&T INC. CME	1.0000%	1,200,000	13,493	14,586
CCP_CDS.SP UL GE CME	1.0000%	800,000	11,201	14,252
CCP_CDS.SP UL AT&T INC. CME	0.0000%	-1,200,000	-794	0
CCP_CDS.SP UL GE CME	0.0000%	-800,000	0	0
CCP_CDX.SP UL CDX.EM.36 CME	1.0000%	1,196,000	0	-7,213
CCP_CDX.SP UL CDX.EM.40_V1 CM	1.0000%	1,500,000	0	-35,607
CCP_CDX.SP UL CDX.NA.HY.41 CM	5.0000%	1,881,000	128,183	138,480
CCP_CDX.SP UL CDX.NA.HY.42_V1	5.0000%	300,000	21,339	21,754
CCP_CDX.SP UL CDX.NA.IG.40_V1	1.0000%	5,700,000	21,547	61,747
CCP_CDX.SP UL CDX.NA.IG.41 CM	1.0000%	9,600,000	191,566	219,142
CCP_CDX.SP UL CDX.NA.IG.41_V1	1.0000%	21,700,000	104,509	188,788
CCP_CDX.SP UL CDX.NA.IG.42_V1	1.0000%	16,000,000	357,358	362,352
CCP_CDX.SP UL CDX-EMS34V1-5Y	1.0000%	2,024,000	0	-22,948
CCP_CDX.SP UL CDX.EM.36 CME	0.0000%	-1,196,000	-23,690	0
CCP_CDX.SP UL CDX.EM.40_V1 CM	0.0000%	-1,500,000	-56,350	0
CCP_CDX.SP UL CDX.NA.HY.41 CM	0.0000%	-1,881,000	0	0
CCP_CDX.SP UL CDX.NA.HY.42_V1	0.0000%	-300,000	0	0
CCP_CDX.SP UL CDX.NA.IG.40_V1	0.0000%	-5,700,000	-28,805	0
CCP_CDX.SP UL CDX.NA.IG.41 CM	0.0000%	-9,600,000	0	0
CCP_CDX.SP UL CDX.NA.IG.41_V1	0.0000%	-21,700,000	0	0
CCP_CDX.SP UL CDX.NA.IG.42_V1	0.0000%	-16,000,000	0	0
CCP_CDX.SP UL CDX-EMS34V1-5Y	0.0000%	-2,024,000	-66,704	0
CDX.SP UL CMBX.NA.AAA.9_1	0.5000%	198,440	1,202	-102
CDX.SP UL CMBX.NA.AAA.10_1	0.5000%	500,000	0	-272
CDX.SP UL CMBX.NA.AAA.10_1	0.0000%	-500,000	-465	0
CDX.SP UL CMBX.NA.AAA.9_1	0.0000%	-198,440	0	0
Total Credit Default Swaps			673,590	954,960
Convertibles				0.02%
ABU DHABI NATIONAL OIL CO REGS	0.7000%	200,000	198,052	197,310
Total Convertibles			198,052	197,310
Alternatives				0.43%
BLACKSTONE REAL ESTATE DEBT IV	0.0000%	3,131,602	3,143,073	3,131,602
BLACKSTONE GREEN PRIVATE	0.0000%	343,122	346,324	343,122
BLACKSTONE REAL ESTATE DEBT	0.0000%	-23,708	-480	-23,708
Total Alternatives			3,488,917	3,451,016
Cash Equivalent Securities				2.60%
Master Notes/Money Markets				
BELL CANADA DISC	0.0000%	575,000	566,260	566,260
EGYPT TREASURY BILLS	0.0000%	54,975,000	932,869	931,742
NIGERIA OMO BILL	0.0000%	186,004,000	113,809	118,726
NIGERIA TREASURY BILL	0.0000%	898,957,000	478,868	558,145
BNP PARIBAS REV REPO	5.4300%	32,000,000	32,000,000	32,000,000
BNY MELLON CASH RESERVE	0.0000%	159,609	159,609	159,609

	Coupon	Units	Cost	Market Value
CASH COLLATERAL HELD AT HSBC	0.0000%	60,000	60,000	60,000
CASH HELD AT HSBC MAURITIUS	0.0000%	-150,000	-150,000	-150,000
CASH HELD AT MORGAN STANLEY	0.0000%	58,000	58,000	58,000
CITIBANK CASH COLLATERAL	0.0100%	0	0	0
CME CCP COLL HELD AT GSC	0.0000%	187,000	187,000	187,000
CROWN CASTLE DISC	0.0000%	1,175,000	1,167,996	1,167,996
FUTURES CASH COLLATERAL HELD	0.0000%	773,000	773,000	773,000
GS ICE CCP COLLAT	0.0100%	540,000	540,000	540,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	397,000	397,000	397,000
MSI CASH COLLATERAL	0.0100%	10,000	10,000	10,000
OTC COLLATERAL WITH HSBC	0.0000%	90,000	90,000	90,000
SAL CCP COLLATERAL	0.0100%	0	0	0
SAL ICE CCP COLLATERAL	0.0100%	0	0	0
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	0	0	0
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	10,000	10,000	10,000
SWAP/ISDA DB CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	10,000	10,000	10,000
SWAPS HSBC CASH COLLATERAL	0.0100%	30,000	30,000	30,000
TBA CASH COLL BCY	1.5500%	0	0	0
TBA CASH COLL BOA	0.0100%	0	0	0
TBA CASH COLL MSC	1.5500%	118,000	118,000	118,000
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	1,000,000	992,109	992,109
VW CREDIT INC DISC	0.0000%	250,000	248,844	248,844
WTU CASH SWEEP ACCOUNT	6.2178%	22,989,021	22,989,021	22,989,021
Others (Payables, Receivables, etc.)	0.0000%	0	-41,075,329	-41,110,052
Total of Cash Equivalent Securities			20,707,056	20,755,399
Preferred Securities				0.01%
AGFC CAPITAL TRUST I 144A	7.3256%	100,000	39,983	57,000
Total of Preferred Securities			39,983	57,000
Common Equity				0.06%
DRILLCO HLDG LUX S A	0.0000%	32	0	744
FORSEA HLDG S A NPV	0.0000%	7,175	137,737	166,819
FORSEA HLDGS S A	0.0000%	797	15,300	18,530
GUARANTEED RATE INC	0.0000%	48	5,808	0
PHI GROUP INC/DE		10,134	204,617	271,895
STEARNS HOLDINGS LLC		9,836	0	0
Total of Common Equity			363,462	457,988
Total of FIXED INCOME FUND-I			837,591,504	799,562,618