

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

67.93%

U.S. Government & Federal Agency Obligations

ALASKA ST	5.6420	85,000	107,186	108,695
AMERICAN MUNI PWR-OHIO INC OH	5.9390	10,000	12,475	14,715
AMERICAN MUNI PWR-OHIO INC OH	7.8340	20,000	28,927	32,550
BAY AREA CA TOLL AUTH TOLL BRI	6.2630	20,000	27,035	34,888
BAY AREA CA TOLL AUTH TOLL BRI	6.9070	20,000	28,241	35,899
CALIFORNIA ST	7.3000	80,000	108,472	133,747
CALIFORNIA ST	7.3500	65,000	88,620	109,341
CALIFORNIA ST	7.5500	80,000	112,946	142,455
CALIFORNIA ST	7.6250	50,000	70,260	88,260
CHICAGO IL TRANSIT AUTH SALES	6.2000	30,000	36,168	40,716
COMMIT TO PUR FNMA SF MTG	2.0000	9,200,000	9,366,813	9,375,516
CURATORS OF THE UNIV OF MISSOU	5.7920	90,000	128,003	137,692
DALLAS TX AREA RAPID TRANSIT S	5.0220	20,000	23,218	30,244
DALLAS-FORT WORTH TX INTERNATI	3.1440	10,000	10,000	10,143
DIST OF COLUMBIA WTR & SWR AUT	3.2070	25,000	25,000	25,756
DUTCHESS CNTY NY LOCAL DEV COR	4.1000	115,000	115,000	115,000
EAST BAY CA MUNI UTILITY DIST	5.8740	30,000	38,193	45,143
FEDERAL HOME LN BK CONS BD	3.0000	70,000	70,420	72,520
FEDERAL HOME LN MTG CORP	2.7500	145,000	145,573	155,855
FEDERAL HOME LN MTG CORP	6.2500	15,000	19,572	23,581
FEDERAL NATL MTG ASSN	2.1250	15,000	14,422	16,347
FEDERAL NATL MTG ASSN	2.8750	40,000	40,328	43,348
FEDERAL NATL MTG ASSN	6.6250	45,000	58,685	69,742
FEDERAL NATL MTG ASSN	7.1250	30,000	39,969	46,522
FEDERAL NATL MTG ASSN	7.2500	25,000	33,643	39,652
FHLMC POOL #G6-1606	4.5000	501,454	518,817	539,541
FHLMC MULTICLASS CT	1.4980	84,704	3,344	1,793
FHLMC MULTICLASS MT	0.6786	484,496	11,053	11,845
FHLMC MULTICLASS MT	1.3100	97,663	6,180	5,463
FHLMC MULTICLASS MT	1.6983	1,282,000	168,561	172,662
FHLMC MULTICLASS MTG	1.0244	6,694,000	614,685	447,643
FHLMC MULTICLASS MTG 100 X1	0.7701	5,433,232	301,430	284,126
FHLMC MULTICLASS MTG 1510 A3	3.7940	280,000	306,093	343,488
FHLMC MULTICLASS MTG 1512 X1	1.0553	1,134,227	106,933	96,627
FHLMC MULTICLASS MTG 1513 A3	2.7970	267,000	280,939	304,864
FHLMC MULTICLASS MTG J22F A2	4.0940	891,000	923,614	984,242
FHLMC MULTICLASS MTG K009 A2	3.8080	13,296	13,307	13,303
FHLMC MULTICLASS MTG K025 A2	2.6820	33,000	33,426	34,398
FHLMC MULTICLASS MTG K025 X1	0.9345	332,002	9,113	5,182
FHLMC MULTICLASS MTG K026 A2	2.5100	20,000	20,196	20,800
FHLMC MULTICLASS MTG K028 X1	0.3843	3,120,835	31,835	17,992
FHLMC MULTICLASS MTG K029 A1	2.8390	15,632	15,744	15,924
FHLMC MULTICLASS MTG K029 A2	3.3200	55,000	56,699	58,490
FHLMC MULTICLASS MTG K031 A1	2.7780	48,938	49,053	50,144
FHLMC MULTICLASS MTG K031 A2	3.3000	33,660	33,992	36,009
FHLMC MULTICLASS MTG K032 A1	3.0160	11,630	11,669	12,024
FHLMC MULTICLASS MTG K032 A2	3.3100	25,740	25,995	27,606
FHLMC MULTICLASS MTG K033 A2	3.0600	213,000	218,708	227,499
FHLMC MULTICLASS MTG K034 A2	3.5310	111,375	113,162	120,499
FHLMC MULTICLASS MTG K042 A2	2.6700	59,355	60,182	64,173
FHLMC MULTICLASS MTG K046 A2	3.2050	150,000	156,007	166,278
FHLMC MULTICLASS MTG K048 A1	2.6890	71,398	72,517	74,505
FHLMC MULTICLASS MTG K048 A2	3.2840	215,000	218,910	239,543
FHLMC MULTICLASS MTG K050 A2	3.3340	173,000	175,276	193,667
FHLMC MULTICLASS MTG K051 A2	3.3080	106,970	108,178	119,887
FHLMC MULTICLASS MTG K052 A1	2.5980	1,287	1,276	1,340
FHLMC MULTICLASS MTG K052 X1	0.7920	7,987,073	238,364	239,355
FHLMC MULTICLASS MTG K053 X1	1.0243	4,289,953	210,811	179,566
FHLMC MULTICLASS MTG K058 A1	2.3400	156,065	152,075	164,444
FHLMC MULTICLASS MTG K059 A2	3.1200	234,000	249,336	263,192
FHLMC MULTICLASS MTG K060 A2	3.3000	142,459	148,094	162,046
FHLMC MULTICLASS MTG K062 X1	0.4349	6,553,693	145,011	121,000
FHLMC MULTICLASS MTG K063 A1	3.0450	269,000	268,709	291,783
FHLMC MULTICLASS MTG K064 A2	3.2240	109,000	116,959	123,952
FHLMC MULTICLASS MTG K064 X1	0.7422	6,103,763	256,650	216,117
FHLMC MULTICLASS MTG K066 A2	3.1170	258,000	267,991	292,876
FHLMC MULTICLASS MTG K066 X1	0.8888	151,183	7,583	6,713
FHLMC MULTICLASS MTG K067 A2	3.1940	268,000	275,988	306,456
FHLMC MULTICLASS MTG K068 A1	2.9520	35,431	35,454	38,144
FHLMC MULTICLASS MTG K068 A2	3.2440	93,000	102,175	106,688
FHLMC MULTICLASS MTG K068 X1	0.5653	7,837,143	250,375	215,763
FHLMC MULTICLASS MTG K069 A1	2.8920	25,498	25,200	27,341
FHLMC MULTICLASS MTG K070 A1	3.0260	133,849	133,135	145,346
FHLMC MULTICLASS MTG K072 A1	3.2520	455,808	457,363	500,456
FHLMC MULTICLASS MTG K073 AM	3.4500	188,100	188,944	218,679
FHLMC MULTICLASS MTG K074 A1	3.6000	133,900	136,423	149,910

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K076 A1	3.7250	477,275	491,903	538,942
FHLMC MULTICLASS MTG K076 A2	3.9000	844,000	953,130	1,010,743
FHLMC MULTICLASS MTG K077 A2	3.8500	191,000	204,019	227,741
FHLMC MULTICLASS MTG K078 A2	3.8540	19,700	21,873	23,492
FHLMC MULTICLASS MTG K078 AM	3.9200	126,000	140,500	150,583
FHLMC MULTICLASS MTG K080 A2	3.9260	266,000	297,284	319,180
FHLMC MULTICLASS MTG K082 A2	3.9200	240,000	264,808	288,368
FHLMC MULTICLASS MTG K083 A2	4.0500	461,000	518,732	560,211
FHLMC MULTICLASS MTG K084 A2	3.7800	831,000	933,214	988,836
FHLMC MULTICLASS MTG K085 A2	4.0600	797,000	885,952	966,998
FHLMC MULTICLASS MTG K090 A2	3.4220	385,000	423,566	452,945
FHLMC MULTICLASS MTG K091 A2	3.5050	142,000	157,497	167,959
FHLMC MULTICLASS MTG K092 A2	3.2980	130,000	139,755	152,260
FHLMC MULTICLASS MTG K095 X1	1.0824	2,296,029	181,382	165,166
FHLMC MULTICLASS MTG K153 A2	3.2940	120,000	130,203	138,545
FHLMC MULTICLASS MTG K154 A1	3.1760	498,870	501,005	556,595
FHLMC MULTICLASS MTG K155 A1	3.7500	390,665	404,197	446,723
FHLMC MULTICLASS MTG K156 A2	3.7000	247,500	247,500	291,684
FHLMC MULTICLASS MTG K157 A2	3.9900	410,000	458,454	507,292
FHLMC MULTICLASS MTG K159 A1	3.9500	494,686	510,000	565,958
FHLMC MULTICLASS MTG K724 A1	2.7760	82,432	82,160	84,441
FHLMC MULTICLASS MTG K725 A2	3.0020	107,000	109,876	114,887
FHLMC MULTICLASS MTG K727 A2	2.9460	21,285	21,259	22,871
FHLMC MULTICLASS MTG K727 AM	3.0370	198,000	198,949	210,596
FHLMC MULTICLASS MTG K728 X1	0.5293	6,377,782	129,157	89,876
FHLMC MULTICLASS MTG K730 A2	3.5900	198,000	201,785	219,842
FHLMC MULTICLASS MTG K731 A1	3.4810	53,776	54,592	56,225
FHLMC MULTICLASS MTG K732 A2	3.7000	101,000	108,577	113,078
FHLMC MULTICLASS MTG K734 A2	3.2080	107,000	111,835	119,608
FHLMC MULTICLASS MTG KBX1 A1	2.9200	614,420	612,594	662,875
FHLMC MULTICLASS MTG KC02 A2	3.3700	296,010	297,815	321,374
FHLMC MULTICLASS MTG KG01 A10	2.9390	267,000	274,272	302,162
FHLMC MULTICLASS MTG KG01 A7	2.8750	113,000	117,534	124,610
FHLMC MULTICLASS MTG KG02 A1	2.0440	266,000	281,587	281,382
FHLMC MULTICLASS MTG KGX1 X	0.2123	11,162,000	106,725	94,826
FHLMC MULTICLASS MTG KHG1 A2	3.3410	717,750	726,514	789,079
FHLMC MULTICLASS MTG KHG1 A4	3.3410	426,294	426,796	488,359
FHLMC MULTICLASS MTG KIR2 A1	2.7480	39,646	39,309	42,105
FHLMC MULTICLASS MTG KIR3 X	0.1994	7,100,000	58,504	50,341
FHLMC MULTICLASS MTG KJ18 A2	3.0650	43,883	44,130	45,596
FHLMC MULTICLASS MTG KJ28 A2	2.3080	280,000	285,354	301,079
FHLMC MULTICLASS MTG KL4F A2AS	3.6830	591,000	600,536	675,132
FHLMC MULTICLASS MTG KPLB A	2.7700	199,000	204,994	216,306
FHLMC MULTICLASS MTG KSMC X1	0.8179	25,700,045	451,971	438,116
FHLMC MULTICLASS MTG KW03 A2	3.0190	50,000	48,805	55,725
FHLMC MULTICLASS MTG KW06 A1	3.8000	535,469	554,571	594,725
FHLMC MULTICLASS MTG KW06 A2	3.8000	198,000	203,506	232,972
FHLMC MULTICLASS MTG KW07 A1	3.6000	790,316	806,339	887,457
FHLMC MULTICLASS MTG KW10 A2	2.6910	100,000	102,930	112,642
FHLMC MULTICLASS MTG W5FX AFX	3.3361	500,000	529,783	568,045
FNMA POOL #0259512	6.0000	116,690	124,571	129,934
FNMA POOL #0259576	6.0000	95,214	101,641	105,935
FNMA POOL #0382294	7.0500	1,091,755	1,090,853	1,091,929
FNMA POOL #0874303	5.9000	931,096	977,441	991,913
FNMA POOL #0874598	5.8200	996,622	1,053,181	1,078,023
FNMA POOL #0957026	5.7000	763,394	810,002	836,067
FNMA POOL #0957414	6.3700	1,073,068	1,172,687	1,213,261
FNMA POOL #0AN9603	3.6300	123,000	123,615	142,326
FNMA POOL #0BD7165	4.0000	243,726	248,401	260,000
FNMA POOL #0CA2204	4.5000	452,758	468,736	486,108
FNMA POOL #0MA3027	4.0000	240,397	245,003	256,288
FNMA POOL #0MA3522	4.5000	456,467	472,313	490,657
FNMA GTD REMIC P/T 10-M7 A2	3.6550	2,187	2,190	2,194
FNMA GTD REMIC P/T 11-M1 A3	3.7630	155,315	156,416	157,818
FNMA GTD REMIC P/T 11-M2 A3	3.7640	36,159	36,358	36,536
FNMA GTD REMIC P/T 11-M4 A2	3.7260	88,763	89,469	90,298
FNMA GTD REMIC P/T 12-M12 2A	2.6800	127,140	127,319	130,967
FNMA GTD REMIC P/T 12-M9 A2	2.4820	19,068	19,167	19,457
FNMA GTD REMIC P/T 14-M6 A2	2.6790	44,569	44,500	44,956
FNMA GTD REMIC P/T 14-M7 1A	3.2360	201,070	203,488	216,456
FNMA GTD REMIC P/T 15-M1 A2	2.5320	11,314	11,106	12,063
FNMA GTD REMIC P/T 15-M10 A2	3.0920	347,000	363,842	386,110
FNMA GTD REMIC P/T 16-M10 AV1	2.3500	38,256	37,447	39,688
FNMA GTD REMIC P/T 16-M11 A2	2.3690	28,000	28,549	30,139
FNMA GTD REMIC P/T 16-M6 A2	2.4880	15,000	14,517	16,193
FNMA GTD REMIC P/T 17-M10 AV2	2.5550	297,000	299,428	312,632
FNMA GTD REMIC P/T 17-M11 A2	2.9800	99,000	95,638	111,267
FNMA GTD REMIC P/T 17-M12 A1	2.8150	54,913	55,898	57,722
FNMA GTD REMIC P/T 17-M14 A2	2.8760	1,521,000	1,600,924	1,697,377
FNMA GTD REMIC P/T 17-M15 ATS2	3.1360	9,000	9,458	9,851
FNMA GTD REMIC P/T 17-M3 A2	2.4830	32,000	30,896	34,708
FNMA GTD REMIC P/T 17-M3 AV1	2.5200	45,902	45,846	46,581
FNMA GTD REMIC P/T 17-M5 A2	3.1740	101,000	106,039	115,588
FNMA GTD REMIC P/T 17-M7 A2	2.9610	236,000	236,922	261,477
FNMA GTD REMIC P/T 18-M1 A2	2.9850	17,000	16,825	19,053

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 18-M10 A1	3.3700	789,526	829,465	870,738
FNMA GTD REMIC P/T 18-M12 A1	3.5400	127,306	132,588	144,603
FNMA GTD REMIC P/T 18-M14 A2	3.5780	250,000	288,894	292,046
FNMA GTD REMIC P/T 18-M15 A1	3.2500	485,973	492,537	535,770
FNMA GTD REMIC P/T 18-M2 A1	2.8020	231,546	232,006	248,789
FNMA GTD REMIC P/T 18-M4 A2	3.0450	530,900	535,907	599,011
FNMA GTD REMIC P/T 18-M7 A1	3.0520	458,023	460,153	500,052
FNMA GTD REMIC P/T 18-M8 A2	3.3250	242,000	264,201	276,083
FNMA GTD REMIC P/T 18-M8 RL	3.3700	273,000	279,569	314,120
FNMA GTD REMIC P/T 19-M10 A1	2.0000	962,658	950,613	996,556
FNMA GTD REMIC P/T 19-M22 A2	2.5220	494,000	503,253	538,773
FNMA GTD REMIC P/T 19-M31 X2A	1.4231	2,810,000	252,461	252,461
FNMA GTD REMIC P/T 19-M4 A2	3.6300	1,391,000	1,632,326	1,657,726
FNMA GTD REMIC P/T 19-M5 A2	3.2730	1,420,000	1,499,237	1,634,795
FNMA GTD REMIC P/T 19-M9 A2	2.9370	396,000	414,619	436,675
FNMA GTD REMIC P/T 2013-M14 A2	3.3290	25,941	27,054	27,678
FNMA GTD REMIC P/T 2014-M2 A2	3.5130	127,031	130,324	136,403
FNMA GTD REMIC P/T 20-M1 A2	2.4440	822,000	837,731	885,860
GNMA GTD REMIC P/T 12-123 IO	0.7478	522,616	25,727	20,901
GNMA GTD REMIC P/T 12-147 AK	2.6006	63,076	62,766	66,187
GNMA GTD REMIC P/T 13-105 IO	0.4168	1,707,064	32,670	21,650
GNMA GTD REMIC P/T 13-175 VA	2.9019	443,357	467,008	475,931
GNMA GTD REMIC P/T 13-21 IO	0.4971	2,439,448	85,175	66,773
GNMA GTD REMIC P/T 13-68 IO	0.9913	2,795,442	86,484	115,136
GNMA GTD REMIC P/T 14-135 AG	2.4000	162,542	158,123	165,677
GNMA GTD REMIC P/T 14-70 BE	3.4000	680,247	680,139	702,896
GNMA GTD REMIC P/T 15-78 AC	3.0000	115,326	115,252	119,508
GNMA GTD REMIC P/T 16-125 IO	0.9753	297,576	23,356	18,398
GNMA GTD REMIC P/T 16-165 IO	0.9579	3,527,182	282,738	222,935
GNMA GTD REMIC P/T 16-36 IO	0.8518	387,263	26,690	22,067
GNMA GTD REMIC P/T 16-67 IO	1.0498	564,667	45,321	34,491
GNMA GTD REMIC P/T 16-98 VA	2.1000	142,970	131,349	150,015
GNMA GTD REMIC P/T 17-127 IO	0.7281	2,201,954	157,921	128,968
GNMA GTD REMIC P/T 17-171 IO	0.6941	1,847,832	116,788	106,533
GNMA GTD REMIC P/T 17-181 VA	2.5000	321,563	305,870	341,360
GNMA GTD REMIC P/T 17-190 AD	2.6000	88,139	83,323	92,480
GNMA GTD REMIC P/T 18-123 V	3.1000	164,257	164,997	179,946
GNMA GTD REMIC P/T 18-143 V	3.1000	217,880	218,704	238,713
GNMA GTD REMIC P/T 18-170 V	3.2500	40,640	40,758	44,314
GNMA GTD REMIC P/T 18-25 V	2.6000	147,495	141,784	159,859
GNMA GTD REMIC P/T 18-99 V	3.1000	194,142	190,143	221,786
GNMA GTD REMIC P/T 19-147 V	2.0000	113,907	109,703	117,136
GNMA GTD REMIC P/T 19-53 V	2.7500	252,023	256,942	272,895
GNMA GTD REMIC P/T 19-7 V	3.0000	97,361	101,258	108,259
GNMA GTD REMIC P/T 20-40 IO	1.2059	2,941,730	248,783	274,741
GNMA II POOL #OMA5529	4.5000	394,384	407,997	424,685
GREAT LAKES MI WTR AUTH WTR SP	3.4730	5,000	5,224	5,224
HOUSTON TX CMNTY CLG REVENUE	3.0700	80,000	80,830	81,229
ILLINOIS ST	7.3500	60,000	66,149	68,067
LOS ANGELES CA CMNTY CLG DIST	6.7500	10,000	14,347	17,666
LOS ANGELES CA DEPT WTR & PWR	5.7160	20,000	24,433	30,249
LOS ANGELES CA UNIF SCH DIST	5.7500	50,000	58,511	69,135
MASSACHUSETTS ST	2.5140	10,000	10,000	10,037
MASSACHUSETTS ST SCH BLDG AUTH	5.7150	30,000	36,414	41,563
MASSACHUSETTS ST TRANSPRTN FUN	5.7310	10,000	12,098	14,276
MET TRANSPRTN AUTH NY REVENUE	6.8140	20,000	26,290	26,081
MIAMI-DADE CNTY FL WTR & SWR R	3.4900	10,000	10,000	10,599
MICHIGAN ST FIN AUTH REVENUE	3.3840	120,000	119,998	132,332
NEW JERSEY ST ECON DEV AUTH LE	7.4250	90,000	106,743	108,756
NEW JERSEY ST TRANSPRTN TRUST	6.1040	30,000	30,251	30,697
NEW JERSEY ST TURNPIKE AUTH	7.1020	80,000	108,066	132,175
NEW YORK CITY NY MUNI WTR FIN	5.9520	40,000	51,423	61,342
NEW YORK CITY NY TRANSITIONAL	5.5080	30,000	34,937	41,984
NEW YORK CITY NY TRANSITIONAL	5.5720	10,000	11,641	13,824
NEW YORK ST DORM AUTH ST PERSO	5.6280	20,000	23,563	25,945
NEW YORK ST THRUWAY AUTH	3.5000	5,000	5,000	5,102
NORTH CAROLINA ST UNIV AT RALE	4.0000	85,000	96,803	98,245
OHIO ST	4.9220	85,000	94,966	97,883
OHIO ST WTR DEV AUTH WTR POLL	4.8790	60,000	65,505	70,993
OREGON ST DEPT OF TRANSPRTN HI	5.8340	30,000	36,775	43,660
PENNSYLVANIA ST UNIV	2.8400	5,000	5,000	5,212
PHILADELPHIA PA AUTH FOR INDL	3.9640	175,000	175,107	189,487
PORT AUTH OF NEW YORK & NEW JE	4.4580	20,000	20,345	26,551
PORT AUTH OF NEW YORK & NEW JE	5.6470	130,000	157,088	185,539
PORT AUTH OF NEW YORK & NEW JE	3.2870	20,000	20,000	21,171
POSTAL SQUARE LP	8.9500	4,329	4,628	4,763
RIVER CITY INC KY PKG AUTH REV	2.7500	70,000	71,520	74,191
RUTGERS NJ ST UNIV	3.2700	5,000	5,000	5,260
SAN ANTONIO TX ELEC & GAS REVE	5.8080	20,000	25,125	29,968
SAN DIEGO CNTY CA REGL TRANSPR	5.9110	5,000	6,590	8,016
SAN FRANCISCO CITY & CNTY CA P	6.0000	30,000	36,555	42,218
SANTA CLARA VLY CA TRANSPRTN A	5.8760	20,000	23,244	25,307
SOUTH CAROLINA ST PUBLIC SVC A	6.4540	10,000	12,615	15,632
SOUTH CAROLINA ST PUBLIC SVC A	4.1220	187,000	185,632	210,444
TEXAS ST	4.6810	10,000	11,162	13,209

	Coupon	Units	Cost	Market Value
TEXAS ST TECH UNIV REVENUES	2.9390	70,000	72,460	73,983
TEXAS ST TRANSPRTN COMMISSIONS	4.0000	80,000	99,190	99,250
TEXAS ST TRANSPRTN COMMISSIONS	5.1780	20,000	22,418	25,625
U S TREASURY BOND	1.1250	143,000	142,304	141,665
U S TREASURY BOND	1.2500	3,153,000	3,024,094	3,029,466
U S TREASURY BOND	2.0000	7,707,000	8,788,129	8,826,321
U S TREASURY BOND	2.2500	3,014,000	3,346,638	3,610,064
U S TREASURY BOND	2.3750	400,000	495,734	494,063
U S TREASURY BOND	2.5000	4,981,000	5,341,197	6,170,368
U S TREASURY BOND	2.7500	630,000	637,184	807,230
U S TREASURY BOND	2.8750	1,682,000	1,653,838	2,210,868
U S TREASURY BOND	3.0000	681,000	699,469	919,037
U S TREASURY BOND	3.1250	1,535,000	1,565,500	2,091,017
U S TREASURY BOND	3.3750	965,000	1,025,281	1,364,872
U S TREASURY BOND	3.5000	370,000	402,756	523,463
U S TREASURY BOND	3.6250	225,000	248,046	328,641
U S TREASURY BOND	3.7500	473,000	674,088	697,345
U S TREASURY BOND	3.8750	340,000	387,874	506,680
U S TREASURY BOND	4.3750	1,087,000	1,329,211	1,715,651
U S TREASURY BOND	4.5000	554,000	708,837	861,364
U S TREASURY BOND	4.6250	30,000	37,600	48,653
U S TREASURY BOND	5.0000	450,000	586,044	738,018
U S TREASURY NOTE	0.5000	2,496,000	2,515,966	2,520,008
U S TREASURY NOTE	1.5000	12,154,000	12,981,550	13,138,664
U S TREASURY NOTE	1.7500	3,424,000	3,647,205	3,653,247
UNIV OF CALIFORNIA CA REVENUES	5.9460	20,000	24,686	29,432
UNIV OF CALIFORNIA CA REVENUES	4.8580	10,000	12,604	13,861
UNIV OF CALIFORNIA CA RGTS MED	6.5480	85,000	111,396	135,827
UNIV OF CALIFORNIA CA RGTS MED	3.0060	10,000	10,000	10,126
UNIV OF CALIFORNIA CA RGTS MED	3.2560	10,000	10,000	10,396
UNIV OF CALIFORNIA CA RGTS MED	3.7060	5,000	5,000	5,182
UNIV OF MICHIGAN MI	2.5620	10,000	10,000	10,356
UNIV OF MICHIGAN MI	2.4370	90,000	91,067	92,855
UNIV OF TEXAS TX UNIV REVENUES	2.4390	15,000	15,000	14,768
UNIV OF VIRGINIA VA UNIV REVEN	3.2270	10,000	10,000	10,611
US TREAS-CPI INFLAT	0.5000	187,137	180,086	205,139
US TREAS-CPI INFLAT	0.7500	2,120,495	2,083,029	2,390,665
US TREAS-CPI INFLAT	0.1250	226,608	225,559	229,662
Total of U.S. Government & Federal Agency Obligations			114,937,996	122,288,679

Domestic Corporate & Other Bonds

3M CO	2.6500	50,000	49,961	54,073
ABBOTT LABORATORIES	3.4000	110,000	111,284	119,802
ABBVIE INC	2.3000	25,000	25,078	25,336
ABBVIE INC	2.9000	50,000	50,720	52,454
ABBVIE INC	3.2000	40,000	39,627	42,031
ABBVIE INC	4.7000	75,000	93,877	94,275
ABBVIE INC 144A	2.3000	235,000	234,815	243,079
ABBVIE INC 144A	2.6000	365,000	364,713	387,488
ABBVIE INC 144A	2.9500	330,000	330,324	358,924
ABBVIE INC 144A	3.2500	60,000	62,529	62,878
ABBVIE INC 144A	4.0500	75,000	74,740	87,709
ABBVIE INC 144A	4.2500	140,000	152,743	169,704
ACADIA HEALTHCARE CO INC	5.6250	285,000	275,022	285,100
ACADIA HEALTHCARE CO INC	6.5000	105,000	102,267	106,856
ACADIA HEALTHCARE CO INC 144A	5.5000	115,000	115,586	115,288
ACCO BRANDS CORP 144A	5.2500	290,000	266,025	293,625
ACE SECURITIES CORP HOM HE3 M4	1.1295	300,000	267,385	264,600
ACRISURE LLC / ACRISURE F 144A	7.0000	45,000	44,798	43,031
ACRISURE LLC / ACRISURE F 144A	10.1250	160,000	165,062	172,000
ACTIVISION BLIZZARD INC	2.6000	60,000	58,957	62,262
ADIENT 5/19 COV-LITE TLB	0.0000	103,541	101,880	99,184
ADOBE INC	2.1500	200,000	199,877	214,699
ADOBE INC	2.3000	180,000	179,478	194,398
AEP TEXAS INC	4.1500	45,000	44,939	53,184
AEP TRANSMISSION CO LLC	3.1000	40,000	38,876	44,759
AES CORP/THE	4.5000	123,000	120,957	121,991
AES CORP/THE	5.5000	65,000	64,408	64,838
AETNA INC	2.8000	120,000	116,652	126,508
AFFILIATED MANAGERS GROUP INC	3.3000	90,000	89,962	91,789
AGILENT TECHNOLOGIES INC	2.1000	100,000	99,813	102,475
AGILENT TECHNOLOGIES INC	2.7500	134,000	133,053	145,644
AIR LEASE CORP	2.6250	40,000	38,771	39,658
AIR LEASE CORP	3.0000	65,000	62,214	64,414
AIR LEASE CORP	3.3750	45,000	44,540	45,077
AIR LEASE CORP	3.5000	40,000	39,668	40,416
AIR LEASE CORP	3.6250	35,000	36,298	34,328
AIR LEASE CORP	3.8750	90,000	89,022	91,600
AIR PRODUCTS AND CHEMICALS INC	2.8000	90,000	94,361	94,557
ALABAMA POWER CO	2.8000	25,000	24,090	26,976
ALABAMA POWER CO	3.4500	70,000	69,770	76,404
ALABAMA POWER CO	5.2000	20,000	21,536	24,977

	Coupon	Units	Cost	Market Value
ALASKA AIRLINES 2020-1 CL 144A	4.8000	100,000	101,250	101,250
ALBERTSONS COS INC / SAFE 144A	4.6250	255,000	255,143	255,000
ALBERTSONS COS INC / SAFE 144A	4.8750	245,000	245,003	250,667
ALBERTSONS COS INC / SAFE 144A	5.8750	200,000	200,000	206,354
ALEXANDRIA REAL ESTATE EQUITIE	3.9000	340,000	341,404	367,822
ALEXANDRIA REAL ESTATE EQUITIE	4.0000	120,000	120,997	132,625
ALLEGHANY CORP	4.9000	10,000	9,772	11,820
ALLEGION US HOLDING CO INC	3.2000	120,000	114,810	125,187
ALLEGION US HOLDING CO INC	3.5500	160,000	150,319	167,535
ALLIED UNIVERSAL HOLDCO L 144A	6.6250	140,000	142,655	147,000
ALLY FINANCIAL INC	3.0500	130,000	129,111	131,562
ALLY FINANCIAL INC	8.0000	90,000	99,138	116,129
ALPHABET INC	1.9980	150,000	138,783	160,705
ALTERNATIVE LOAN TRUS OA11 A1B	0.3745	152,214	129,186	137,754
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000	282,478	164,838	203,966
ALTERNATIVE LOAN TRUST 2 58 A1	0.5100	340,112	318,900	305,334
ALTERNATIVE LOAN TRUST 27 2A1	2.8538	66,378	60,108	57,399
ALTERNATIVE LOAN TRUST OA1 2A1	0.6100	67,040	52,772	55,725
ALTERNATIVE LOAN TRUST OH1 A1D	0.3945	292,389	185,647	207,039
AMAZON.COM INC	1.5000	405,000	404,554	409,901
AMAZON.COM INC	4.0500	10,000	12,842	13,009
AMAZON.COM INC	4.2500	115,000	143,451	153,496
AMEREN ILLINOIS CO	3.2500	20,000	19,901	22,080
AMEREN ILLINOIS CO	4.5000	15,000	15,839	19,616
AMERICAN AIRLINES 2016-2 CLASS	3.2000	66,560	63,030	62,690
AMERICAN AIRLINES 2016-3 CLASS	3.2500	101,599	97,259	83,020
AMERICAN AIRLINES 2017-1 CLASS	3.6500	80,988	79,823	77,551
AMERICAN AIRLINES 2019-1 CLASS	3.1500	196,921	181,664	181,195
AMERICAN AIRLINES GROUP I 144A	5.0000	45,000	41,363	26,100
AMERICAN AXLE & MANUFACTURING	6.8750	255,000	254,180	252,450
AMERICAN BUILDERS & CONTR 144A	5.8750	180,000	172,160	178,200
AMERICAN CAMPUS COMMUNITIES OP	2.8500	25,000	21,837	24,147
AMERICAN CAMPUS COMMUNITIES OP	3.8750	190,000	188,378	199,417
AMERICAN CREDIT ACCEP 4 A 144A	2.1800	48,505	48,505	48,732
AMERICAN CREDIT ACCEP 4 B 144A	2.4300	115,000	114,988	116,507
AMERICAN ELECTRIC POWER CO INC	2.3000	10,000	9,996	10,040
AMERICAN ELECTRIC POWER CO INC	3.2500	20,000	19,966	20,635
AMERICAN EQUITY INVESTMENT LIF	5.0000	65,000	64,474	70,572
AMERICAN EXPRESS CO	2.2000	160,000	158,981	160,735
AMERICAN EXPRESS CO	2.5000	15,000	14,688	15,535
AMERICAN EXPRESS CREDIT CORP	2.2500	115,000	114,092	116,580
AMERICAN EXPRESS CREDIT CORP	1.0371	245,000	243,626	245,972
AMERICAN HOME MORTGAGE 3 2A11	2.4438	1,838,056	1,613,817	1,462,163
AMERICAN HONDA FINANCE CORP	1.6500	420,000	413,591	424,727
AMERICAN HONDA FINANCE CORP	2.0500	90,000	89,974	93,097
AMERICAN HONDA FINANCE CORP	2.1500	50,000	49,988	52,234
AMERICAN HONDA FINANCE CORP	2.9000	75,000	76,837	79,847
AMERICAN INTERNATIONAL GROUP I	2.5000	25,000	26,287	26,465
AMERICAN INTERNATIONAL GROUP I	3.4000	400,000	434,124	432,465
AMERICAN INTERNATIONAL GROUP I	3.7500	75,000	79,449	82,998
AMERICAN INTERNATIONAL GROUP I	4.7500	50,000	57,675	60,286
AMERICAN TOWER CORP	2.7500	170,000	169,746	182,575
AMERICAN TOWER CORP	3.3750	530,000	521,569	578,867
AMERICAN TOWER CORP	3.5500	200,000	189,479	222,809
AMERICAN TOWER CORP	3.7000	3,000	2,955	3,262
AMERICAN TOWER CORP	3.8000	25,000	28,032	28,294
AMERICAN TOWER CORP	1.3000	1,520,000	1,515,902	1,524,828
AMERICAN TRANSMISSION SYS 144A	5.0000	75,000	79,943	92,891
AMERICAN UNIVERSITY/THE	3.6720	32,000	31,999	35,216
AMERICAN WATER CAPITAL CORP	2.8000	50,000	52,254	54,469
AMERICAN WATER CAPITAL CORP	2.9500	30,000	28,596	33,029
AMERICAN WATER CAPITAL CORP	3.4500	25,000	26,639	28,064
AMERICAN WATER CAPITAL CORP	4.1500	30,000	29,845	37,178
AMERIPRISE FINANCIAL INC	3.0000	125,000	124,805	130,074
AMERIPRISE FINANCIAL INC	3.7000	60,000	63,569	66,954
AMERISOURCEBERGEN CORP	2.8000	85,000	84,753	89,541
AMERISOURCEBERGEN CORP	3.2500	140,000	152,523	152,642
AMERISOURCEBERGEN CORP	4.3000	10,000	11,002	11,221
AMGEN INC	2.2000	115,000	114,767	121,275
AMGEN INC	2.4500	105,000	104,965	111,020
AMGEN INC	2.6000	400,000	369,820	435,678
AMGEN INC	3.1500	115,000	118,986	123,510
AMGEN INC	3.3750	40,000	39,985	44,604
AMGEN INC	4.5630	50,000	63,576	65,110
AMPHENOL CORP	2.8000	15,000	14,789	15,949
AMSTED INDUSTRIES INC 144A	4.6250	165,000	164,994	163,164
ANHEUSER-BUSCH INBEV WORLDWIDE	4.1500	400,000	447,706	453,901
ANHEUSER-BUSCH INBEV WORLDWIDE	4.7500	115,000	132,714	138,954
ANHEUSER-BUSCH INBEV WORLDWIDE	5.5500	50,000	65,936	66,659
ANTHEM INC	2.5000	750,000	756,100	755,948
ANTHEM INC	2.9500	60,000	59,059	63,232
ANTHEM INC	4.6250	800,000	974,356	995,692
AON CORP	2.8000	60,000	59,979	64,195
APACHE CORP	4.2500	255,000	195,585	193,883
APACHE CORP	4.7500	120,000	96,639	96,610

	Coupon	Units	Cost	Market Value
APACHE CORP	5.1000	35,000	29,063	28,754
APPALACHIAN POWER CO	4.5000	85,000	84,430	105,417
APPLE INC	2.0500	220,000	230,087	235,059
APPLE INC	2.9500	40,000	39,713	43,633
APPLE INC	3.3500	115,000	130,451	131,011
APPLE INC	3.4500	25,000	28,875	29,177
APX GROUP INC 144A	6.7500	100,000	100,000	94,375
ARAMARK SERVICES INC 144A	5.0000	65,000	66,813	61,750
ARAMARK SERVICES INC 144A	6.3750	205,000	205,001	211,689
ARCHER-DANIELS-MIDLAND CO	2.7500	70,000	69,208	75,960
ARCHROCK PARTNERS LP / AR 144A	6.2500	120,000	104,227	109,200
ARCHROCK PARTNERS LP / AR 144A	6.8750	140,000	140,004	131,880
ARCONIC CORP 144A	6.0000	285,000	285,000	294,619
ARES CAPITAL CORP	3.2500	120,000	119,656	116,461
ARES CAPITAL CORP	4.2500	120,000	115,495	122,686
ARES FINANCE CO II LLC 144A	3.2500	200,000	199,544	203,300
ARIZONA PUBLIC SERVICE CO	3.5000	10,000	9,994	10,828
ARIZONA PUBLIC SERVICE CO	4.5000	30,000	30,559	36,554
ARROW ELECTRONICS INC	3.2500	230,000	217,950	243,811
ASBURY AUTOMOTIVE GROUP I 144A	4.5000	29,000	29,000	28,130
ASBURY AUTOMOTIVE GROUP I 144A	4.7500	29,000	29,001	28,275
ASCENT RESOURCES UTICA HO 144A	7.0000	120,000	110,268	76,800
ASCENT RESOURCES UTICA HO 144A	10.0000	45,000	40,363	38,363
ASGN INC 144A	4.6250	120,000	120,181	117,194
AT&T INC	1.6000	500,000	552,517	574,991
AT&T INC	2.3000	2,435,000	2,431,853	2,520,884
AT&T INC	2.7500	310,000	312,839	322,769
AT&T INC	3.0000	140,000	138,169	146,204
AT&T INC	3.4000	290,000	296,078	318,698
AT&T INC	3.5500	130,000	131,876	142,239
AT&T INC	3.6000	100,000	99,606	111,088
AT&T INC	3.8000	90,000	89,339	98,920
AT&T INC	3.9500	290,000	285,025	324,556
AT&T INC	4.1250	90,000	90,126	102,564
AT&T INC	4.3000	247,000	236,337	287,360
AT&T INC	4.3500	115,000	114,323	133,070
AT&T INC	4.4500	90,000	91,098	101,117
AT&T INC	4.5000	340,000	310,488	402,092
AT&T INC	4.8000	60,000	67,171	71,054
AT&T INC	4.8500	150,000	143,674	180,740
AT&T INC	5.2500	50,000	55,362	61,823
AT&T INC	5.4500	60,000	58,639	78,511
AT&T INC	4.1250	30,000	28,976	36,990
ATMOS ENERGY CORP	4.7500	15,000	15,481	16,254
AUTONATION INC	3.7500	54,000	54,580	61,367
AUTOZONE INC	3.4500	170,000	167,789	189,611
AVALONBAY COMMUNITIES INC	3.5000	70,000	73,779	76,484
AVANGRID INC	3.1500	380,000	369,797	410,246
AVANGRID INC	3.8000	25,000	24,969	28,942
AVIATION CAPITAL GROUP LL 144A	4.1250	780,000	794,080	699,658
AVIATION CAPITAL GROUP LL 144A	4.3750	800,000	829,507	751,572
AVIATION CAPITAL GROUP LL 144A	7.1250	60,000	60,516	60,149
AVIENT CORP 144A	5.7500	150,000	150,000	154,313
BALTIMORE GAS AND ELECTRIC CO	2.4000	50,000	49,980	53,679
BALTIMORE GAS AND ELECTRIC CO	2.9000	20,000	20,431	20,451
BALTIMORE GAS AND ELECTRIC CO	3.2000	40,000	39,655	42,573
BALTIMORE GAS AND ELECTRIC CO	6.3500	20,000	23,911	28,406
BANK OF AMERICA CORP	3.3000	340,000	349,024	362,874
BANK OF AMERICA CORP	3.5000	250,000	242,308	281,411
BANK OF AMERICA CORP	3.9500	110,000	110,315	121,804
BANK OF AMERICA CORP	3.9700	100,000	106,179	114,567
BANK OF AMERICA CORP	4.0000	130,000	130,534	144,301
BANK OF AMERICA CORP	4.1000	560,000	565,248	614,948
BANK OF AMERICA CORP	4.2000	290,000	288,208	321,958
BANK OF AMERICA CORP	4.4500	30,000	29,722	34,537
BANK OF AMERICA CORP	5.7000	30,000	31,792	32,439
BANK OF AMERICA CORP	5.8750	30,000	34,643	44,755
BANK OF AMERICA CORP	2.5030	70,000	68,384	71,663
BANK OF AMERICA CORP	3.1240	180,000	179,456	186,438
BANK OF AMERICA CORP	3.7050	1,000	965	1,130
BANK OF AMERICA CORP	2.8810	150,000	147,252	155,487
BANK OF AMERICA CORP	3.4190	150,000	146,408	167,078
BANK OF AMERICA CORP	3.8640	150,000	149,733	162,549
BANK OF AMERICA CORP	4.3300	80,000	99,384	103,384
BANK OF AMERICA CORP	3.9740	75,000	79,753	87,325
BANK OF AMERICA CORP	2.4960	250,000	250,000	262,098
BANK OF AMERICA CORP	3.1940	250,000	264,698	275,977
BANK OF AMERICA CORP	4.0780	100,000	100,000	121,587
BANK OF AMERICA CORP	2.4560	1,625,000	1,625,000	1,707,157
BANK OF AMERICA CORP	2.0203	250,000	248,926	251,315
BANK OF AMERICA CORP	2.6760	130,000	130,000	133,509
BANK OF AMERICA CORP REGS	2.5000	365,000	417,933	410,608
BANK OF NEW YORK MELLON CORP/T	2.4500	470,000	468,815	473,201
BANK OF NEW YORK MELLON CORP/T	1.8101	270,000	269,343	273,286
BANNER HEALTH	3.1810	5,000	5,000	5,376

	Coupon	Units	Cost	Market Value
BAUSCH HEALTH AMERICAS IN 144A	9.2500	120,000	120,029	130,188
BAXTER INTERNATIONAL INC	2.6000	70,000	64,962	76,855
BAXTER INTERNATIONAL INC	3.5000	125,000	138,212	138,745
BAYER US FINANCE II LLC 144A	3.5000	210,000	209,395	215,279
BAYER US FINANCE II LLC 144A	4.2500	365,000	357,092	419,060
BAYER US FINANCE II LLC 144A	0.9269	550,000	544,478	549,355
BAYVIEW OPPORTUNI SBR1 A1 144A	3.4748	434,664	434,664	429,572
BAYVIEW OPPORTUNIT RN2 A1 144A	0.0000	0	0	0
BBVA USA	2.8750	345,000	336,519	352,940
BEAR STEARNS ALT-A TRUST 2 2A3	3.6880	130,246	123,884	122,071
BEAR STEARNS ASSET BACK HE7 M3	1.3845	193,768	167,976	187,698
BECTON DICKINSON AND CO	3.1250	325,000	334,523	333,927
BECTON DICKINSON AND CO	2.8940	50,000	49,089	51,779
BECTON DICKINSON AND CO	3.3630	50,000	53,886	53,964
BECTON DICKINSON AND CO	3.7940	30,000	31,018	33,320
BEMIS CO INC	2.6300	50,000	50,000	51,264
BERKSHIRE HATHAWAY ENERGY CO	2.3750	800,000	797,048	808,911
BERKSHIRE HATHAWAY ENERGY CO	6.1250	138,000	181,643	199,385
BERKSHIRE HATHAWAY INC	1.1250	125,000	140,977	147,720
BERKSHIRE HATHAWAY INC	4.5000	45,000	46,912	60,394
BERRY GLOBAL INC	5.5000	67,000	66,815	67,101
BERRY GLOBAL INC 144A	5.6250	40,000	41,577	41,000
BERRY PETROLEUM CO LLC 144A	7.0000	170,000	155,779	137,700
BGC PARTNERS INC	5.3750	290,000	292,945	301,723
BIOGEN INC	3.1500	55,000	54,548	52,957
BLACK HILLS CORP	4.3500	30,000	30,063	34,137
BLOCK COMMUNICATIONS INC 144A	4.8750	80,000	80,000	79,023
BMW US CAPITAL LLC 144A	1.8500	145,000	142,259	146,335
BOOKING HOLDINGS INC	4.6250	29,000	31,515	34,229
BOSTON GAS CO 144A	3.0010	80,000	80,000	86,422
BOSTON SCIENTIFIC CORP	0.6250	100,000	109,419	110,699
BOSTON SCIENTIFIC CORP	2.6500	500,000	520,910	521,040
BOSTON SCIENTIFIC CORP	3.3750	170,000	169,381	177,640
BOSTON SCIENTIFIC CORP	3.4500	90,000	89,960	97,490
BOSTON SCIENTIFIC CORP	3.7500	200,000	199,545	227,105
BOSTON SCIENTIFIC CORP	3.8500	107,000	105,635	120,337
BOYNE USA INC 144A	7.2500	150,000	152,208	157,125
BP CAPITAL MARKETS AMERICA INC	2.7500	75,000	76,398	79,211
BP CAPITAL MARKETS AMERICA INC	3.1190	35,000	36,532	38,255
BP CAPITAL MARKETS AMERICA INC	2.5200	110,000	107,785	114,217
BP CAPITAL MARKETS AMERICA INC	3.6330	50,000	50,000	56,736
BRIGHTHOUSE FINANCIAL INC	4.7000	30,000	28,684	27,269
BRISTOL-MYERS SQUIBB CO 144A	3.4500	15,000	16,135	17,284
BRISTOL-MYERS SQUIBB CO 144A	4.1250	40,000	39,869	50,923
BRISTOL-MYERS SQUIBB CO 144A	4.5500	31,000	38,287	42,080
BRISTOL-MYERS SQUIBB CO 144A	5.0000	19,000	24,939	26,522
BRIXMOR OPERATING PARTNERSHIP	3.8500	260,000	253,251	268,495
BROADCOM CORP / BROADCOM CAYMA	3.1250	920,000	906,428	982,739
BROADCOM CORP / BROADCOM CAYMA	3.5000	10,000	9,751	10,582
BROADCOM CORP / BROADCOM CAYMA	3.8750	50,000	46,151	54,031
BROADCOM INC 144A	3.1500	30,000	29,960	31,930
BROADCOM INC 144A	4.1500	100,000	99,891	108,668
BROADCOM INC 144A	4.3000	160,000	163,855	175,549
BROADCOM INC 144A	4.7000	35,000	39,893	39,437
BROADCOM INC 144A	5.0000	300,000	345,993	344,812
BROADCOM INC 144A	3.4590	41,000	41,980	43,970
BROOKFIELD FINANCE LLC	3.4500	85,000	82,547	81,511
BUCKEYE PARTNERS LP	5.6000	25,000	20,347	20,000
BUCKEYE PARTNERS LP 144A	4.1250	75,000	75,001	71,945
BUCKEYE PARTNERS LP 144A	4.5000	115,000	115,001	107,525
BURLINGTON NORTHERN SANTA FE L	3.4000	70,000	73,775	77,018
BURLINGTON NORTHERN SANTA FE L	4.5500	50,000	52,061	65,334
BURLINGTON NORTHERN SANTA FE L	5.4000	70,000	78,835	95,850
BWAY 3/17 TLB	0.0000	487,728	476,915	436,721
BX COMMERCIAL MORTG IND B 144A	1.0748	280,826	260,114	277,311
BX COMMERCIAL MORTG IND C 144A	1.2748	175,026	161,886	172,730
CA INC	4.7000	60,000	57,369	66,029
CABOT CORP	4.0000	33,000	33,871	34,099
CALIFORNIA INSTITUTE OF TECHNO	4.7000	30,000	31,728	42,614
CALLON PETROLEUM CO	6.1250	5,000	5,013	1,876
CALLON PETROLEUM CO	6.3750	110,000	103,534	36,300
CALPINE CORP 144A	4.5000	245,000	245,017	238,875
CALPINE CORP 144A	5.1250	75,000	75,009	73,500
CAMDEN PROPERTY TRUST	3.1500	420,000	433,363	465,636
CAMERON LNG LLC 144A	3.3020	200,000	211,414	220,507
CAMPBELL SOUP CO	3.1250	200,000	205,400	203,778
CAMPBELL SOUP CO	4.8000	125,000	143,546	164,370
CANTOR FITZGERALD LP 144A	6.5000	310,000	320,957	328,868
CAPITAL ONE FINANCIAL CORP	3.7500	35,000	36,873	38,652
CAPITAL ONE FINANCIAL CORP	4.2000	35,000	37,383	38,879
CARDINAL HEALTH INC	3.2000	90,000	91,835	95,183
CARDTRONICS INC / CARDTRO 144A	5.5000	175,000	164,714	169,750
CARLISLE COS INC	3.7500	30,000	31,474	32,893
CARLYLE HOLDINGS FINANCE 144A	3.8750	100,000	100,326	106,434
CARRIAGE SERVICES INC 144A	6.6250	270,000	267,967	283,838

	Coupon	Units	Cost	Market Value
CARRIER GLOBAL CORP 144A	2.7000	30,000	29,988	29,912
CARRIER GLOBAL CORP 144A	1.9230	5,000	5,000	5,097
CARRIER GLOBAL CORP 144A	2.2420	196,000	196,000	200,394
CARRIER GLOBAL CORP 144A	3.3770	70,000	68,323	68,348
CATERPILLAR FINANCIAL SERVICES	1.4500	190,000	194,888	195,275
CBL & ASSOCIATES LP	5.9500	210,000	167,208	60,375
CBRE SERVICES INC	4.8750	0	0	0
CBRE SERVICES INC	5.2500	50,000	51,632	56,310
CCO HOLDINGS LLC / CCO HO 144A	4.7500	485,000	485,703	496,247
CCO HOLDINGS LLC / CCO HO 144A	5.0000	278,000	258,668	287,035
CCO HOLDINGS LLC / CCO HO 144A	5.3750	80,000	81,572	84,400
CCP_IRS. P USD-LIBOR-BBA 3M CM	1.5000	25,300,000	575,632	470,996
CCP_IRS. P USD-LIBOR-BBA 3M CM	1.0625	145,000	0	0
CCP_IRS. P USD-LIBOR-BBA 3M CM	0.6563	185,000	1,039	1,038
CCP_IRS. P USD-LIBOR-BBA 3M CM	0.4375	144,000	277	277
CCP_IRS. P USD-LIBOR-BBA 3M CM	0.7813	65,000	160	160
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.2990	14,300,000	42,838	-265,516
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.0100	-539,000	-247	-247
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.4240	-25,300,000	0	0
CCP_IRS_R USD-LIBOR-BBA 3M CM	1.5000	-14,300,000	0	0
CDK GLOBAL INC 144A	5.2500	100,000	99,995	103,842
CDT-HUNT SCHOOL VLG (AHF)	4.9700	555,935	555,073	600,932
CEDAR FAIR LP / CANADA'S WONDE	5.3750	225,000	219,367	210,973
CEDAR FAIR LP 144A	5.2500	105,000	105,004	95,025
CELANESE US HOLDINGS LLC	3.5000	50,000	49,958	52,779
CENTERPOINT ENERGY HOUSTON ELE	2.9000	20,000	20,951	20,829
CENTERPOINT ENERGY INC	2.5000	50,000	51,750	52,824
CENTERPOINT ENERGY INC	4.2500	60,000	60,701	69,764
CENTRAL GARDEN & PET CO	5.1250	175,000	162,371	180,973
CENTURYLINK 1/20 COV-LITE TLB	0.0000	355	353	334
CENTURYLINK INC	6.8750	45,000	46,759	47,867
CENTURYLINK INC 144A	5.1250	340,000	340,913	339,150
CF INDUSTRIES INC	5.1500	55,000	57,509	58,812
CHANGE HEALTHCARE HOLDING 144A	5.7500	385,000	373,720	380,188
CHARLES RIVER LABORATORIE 144A	4.2500	135,000	135,002	134,931
CHARLES SCHWAB CORP/THE	4.0000	65,000	71,815	76,696
CHARTER COMMUNICATIONS OPERATI	4.4640	630,000	634,924	671,954
CHARTER COMMUNICATIONS OPERATI	4.5000	210,000	230,634	232,347
CHARTER COMMUNICATIONS OPERATI	4.8000	30,000	31,935	33,205
CHARTER COMMUNICATIONS OPERATI	4.9080	375,000	418,715	429,781
CHARTER COMMUNICATIONS OPERATI	5.3750	150,000	143,849	177,138
CHARTER COMMUNICATIONS OPERATI	5.7500	230,000	219,517	286,315
CHARTER COMMUNICATIONS OPERATI	6.4840	70,000	71,917	92,557
CHARTER COMMUNICATIONS OPERATI	6.8340	70,000	71,183	94,319
CHARTER COMMUNICATIONS OPERATI	6.3840	20,000	25,781	26,429
CHENIERE CORPUS CHRISTI H 144A	3.7000	500,000	516,103	510,136
CHENIERE CORPUS CHRISTI HOLDIN	5.1250	209,000	198,973	229,664
CHENIERE CORPUS CHRISTI HOLDIN	5.8750	245,000	266,693	274,589
CHENIERE ENERGY PARTNERS LP	4.5000	180,000	180,006	174,375
CHENIERE ENERGY PARTNERS LP	5.2500	190,000	179,589	189,373
CHESAPEAKE ENERGY 12/19 LAST O	0.0000	160,000	157,555	91,771
CHESAPEAKE FUNDING 1A A1 144A	2.9400	307,502	310,761	312,151
CHEVRON CORP	3.1910	35,000	36,385	37,502
CHEVRON CORP	1.5540	20,000	20,000	20,567
CHEVRON CORP	2.2360	10,000	10,000	10,473
CHEVY CHASE FUNDING 1A A1 144A	0.4645	260,895	244,583	252,219
CHL MORTGAGE PASS-THROU HY7 A1	3.7201	279,932	271,303	259,936
CHL MORTGAGE PASS-THROUG 24 A1	5.5000	22,518	19,528	18,887
CHOICE HOTELS INTERNATIONAL IN	3.7000	9,000	8,974	9,016
CHUBB INA HOLDINGS INC	2.3000	160,000	159,569	160,773
CHUBB INA HOLDINGS INC	2.8750	150,000	149,210	157,635
CHUBB INA HOLDINGS INC	3.1500	65,000	68,296	71,823
CHUBB INA HOLDINGS INC	3.3500	90,000	89,575	98,932
CHUBB INA HOLDINGS INC	6.7000	50,000	63,337	75,083
CHURCH & DWIGHT CO INC	2.4500	280,000	274,400	292,775
CHURCH & DWIGHT CO INC	2.8750	70,000	69,290	73,171
CIGNA CORP	3.2000	20,000	20,005	20,112
CIGNA CORP	3.7500	47,000	46,895	51,018
CIGNA CORP	4.3750	50,000	54,857	59,174
CIGNA CORP 144A	3.0000	30,000	30,499	31,891
CIT MORTGAGE LOAN T 1 1M1 144A	1.6845	300,000	294,988	285,477
CITGO HOLDING INC 144A	9.2500	115,000	118,016	114,425
CITGO PETROLEUM 3/19 TLB	0.0000	134,663	133,844	128,603
CITGO PETROLEUM CORP 144A	6.2500	115,000	112,758	114,284
CITGO PETROLEUM CORP 144A	7.0000	110,000	110,000	110,138
CITIGROUP INC	2.7000	200,000	195,505	208,811
CITIGROUP INC	2.7500	304,000	299,111	315,057
CITIGROUP INC	3.2000	652,000	610,306	714,675
CITIGROUP INC	3.8750	385,000	382,501	420,854
CITIGROUP INC	4.3000	338,000	327,146	383,884
CITIGROUP INC	4.5000	60,000	62,117	63,588
CITIGROUP INC	4.6500	205,000	228,309	268,324
CITIGROUP INC	4.7500	10,000	12,053	12,720
CITIGROUP INC	3.8870	145,000	140,627	163,444
CITIGROUP INC	3.9800	125,000	130,822	143,646

	Coupon	Units	Cost	Market Value
CITIGROUP INC	2.9760	75,000	77,794	79,816
CITIGROUP INC	4.4120	140,000	148,016	166,113
CITIGROUP INC	1.9514	60,000	59,320	60,330
CITIGROUP INC	3.1060	100,000	100,000	107,558
CITIGROUP INC	1.6780	20,000	20,000	20,398
CITIGROUP INC	2.5720	200,000	200,014	206,852
CITIGROUP INC	1.7461	350,000	349,295	353,270
CITIGROUP MORTGAGE L C A1 144A	3.2280	1,205,163	1,205,296	1,201,419
CITIGROUP MORTGAGE LOA OPX1 A2	0.3845	426,254	266,011	234,264
CITIZENS BANK NA/PROVIDENCE RI	1.1695	400,000	391,759	400,301
CITRIX SYSTEMS INC	3.3000	390,000	387,541	416,907
CITRIX SYSTEMS INC	4.5000	260,000	250,108	298,309
CLEAN HARBORS INC 144A	5.1250	105,000	106,056	108,902
CLEARWAY ENERGY OPERATING 144A	4.7500	340,000	343,600	346,780
CLEVELAND-CLIFFS INC 144A	6.7500	340,000	337,242	328,100
CLEVELAND-CLIFFS INC 144A	9.8750	40,000	37,862	41,958
CLOROX CO/THE	1.8000	95,000	96,393	95,857
CLOROX CO/THE	3.0500	100,000	99,539	105,249
CLOROX CO/THE	3.5000	130,000	129,894	144,212
CNA FINANCIAL CORP	7.2500	305,000	334,210	355,552
COCA-COLA CO/THE	2.5500	120,000	114,248	132,578
COCA-COLA CO/THE	2.6000	30,000	29,981	30,274
COCA-COLA CO/THE	2.7500	225,000	228,146	227,387
COLUMBIA PROPERTY TRUST OPERAT	4.1500	20,000	19,794	21,108
COMCAST CORP	1.9500	240,000	239,251	242,724
COMCAST CORP	3.1250	50,000	51,360	52,758
COMCAST CORP	3.2500	20,000	19,962	22,186
COMCAST CORP	3.3750	295,000	289,009	328,468
COMCAST CORP	3.4500	10,000	9,976	11,472
COMCAST CORP	3.6000	285,000	285,506	316,189
COMCAST CORP	3.9500	351,000	355,786	402,228
COMCAST CORP	4.1500	255,000	264,296	305,688
COMCAST CORP	4.6000	105,000	122,946	133,523
COMCAST CORP	4.7000	50,000	60,536	67,246
COMCAST CORP	4.7500	30,000	36,023	39,497
COMCAST CORP	4.0490	115,000	103,442	141,101
COMCAST CORP	0.6261	250,000	249,772	250,193
COMMONSPIRIT HEALTH	2.7600	455,000	455,029	469,920
COMMONSPIRIT HEALTH	2.9500	60,000	59,180	62,002
COMMONSPIRIT HEALTH	3.3470	180,000	182,601	185,147
COMMONWEALTH EDISON CO	2.2000	50,000	49,853	52,467
COMMONWEALTH EDISON CO	3.6500	40,000	36,325	46,950
COMMONWEALTH EDISON CO	4.0000	55,000	54,564	68,222
COMMSCOPE INC 144A	5.5000	124,000	124,155	125,240
COMMSCOPE INC 144A	7.1250	235,000	235,000	234,436
COMMSCOPE TECHNOLOGIES LL 144A	5.0000	255,000	231,913	229,679
COMMSCOPE TECHNOLOGIES LL 144A	6.0000	220,000	213,705	212,454
COMSTOCK RESOURCES INC	9.7500	355,000	316,336	331,613
CONAGRA BRANDS INC	3.8000	225,000	233,414	233,828
CONAGRA BRANDS INC	4.8500	170,000	180,106	204,104
CONAGRA BRANDS INC	5.4000	80,000	107,274	110,463
CONSOLIDATED EDISON CO OF NEW	4.6250	60,000	58,688	76,831
CONSOLIDATED EDISON CO OF NEW	5.5000	40,000	45,008	53,213
CONSOLIDATED EDISON INC	2.0000	250,000	253,052	253,086
CONSUMERS ENERGY CO	2.5000	10,000	9,915	9,620
CONSUMERS ENERGY CO	3.7500	25,000	24,709	30,489
CONTINENTAL AIRLINES 2010-1 CL	4.7500	4,076	4,109	4,017
CONTINENTAL RESOURCES INC/OK	5.0000	115,000	104,742	112,988
CORPORATE OFFICE PROPERTIES LP	3.7000	70,000	69,764	71,149
COSTCO WHOLESALE CORP	1.6000	80,000	79,863	80,786
COSTCO WHOLESALE CORP	1.7500	103,000	103,513	104,366
COUNTRYWIDE ASSET-BACKE 21 2A4	0.4145	700,000	660,568	618,600
COUNTRYWIDE ASSET-BACKED 24 1A	0.3245	306,867	263,355	270,375
COUNTRYWIDE ASSET-BACKED 9 2A4	0.4345	380,000	343,630	334,943
COVANTA HOLDING CORP	5.8750	185,000	173,037	187,313
COVANTA HOLDING CORP	6.0000	160,000	149,856	162,016
COX COMMUNICATIONS INC 144A	3.1500	134,000	137,586	144,179
COX COMMUNICATIONS INC 144A	3.2500	330,000	325,136	347,764
COX COMMUNICATIONS INC 144A	3.5000	365,000	361,464	402,943
CREDIT SUISSE FIRST BOST 8 1A1	5.2500	82,962	82,358	81,097
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700	566,684	542,374	576,516
CRH AMERICA FINANCE INC 144A	3.9500	270,000	259,003	296,367
CROWN CASTLE INTERNATIONAL COR	1.3500	40,000	39,895	40,285
CROWN CASTLE INTERNATIONAL COR	2.2500	1,030,000	1,027,860	1,039,372
CROWN CASTLE INTERNATIONAL COR	3.2000	343,000	329,673	372,200
CROWN CASTLE INTERNATIONAL COR	3.2500	50,000	49,893	50,485
CROWN CASTLE INTERNATIONAL COR	3.8000	274,000	261,319	307,975
CROWN CASTLE INTERNATIONAL COR	4.0000	80,000	80,397	89,263
CROWN CASTLE INTERNATIONAL COR	5.2000	15,000	14,984	19,893
CROWN CASTLE INTERNATIONAL COR	5.2500	150,000	158,116	166,914
CROWNROCK LP / CROWNROCK 144A	5.6250	149,000	149,941	133,541
CSC HOLDINGS LLC 144A	4.6250	185,000	185,000	179,702
CSC HOLDINGS LLC 144A	5.5000	345,000	337,885	354,098
CSC HOLDINGS LLC 144A	5.7500	210,000	226,912	218,715
CSC HOLDINGS LLC 144A	6.5000	200,000	200,000	218,750

	Coupon	Units	Cost	Market Value
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500	228,820	238,045	242,844
CSMC 2019-RPL8 TR RPL8 A1 144A	3.3220	562,993	562,992	571,159
CSMC 2019-RPL9 TR RPL9 A1 144A	3.0918	486,688	486,686	500,171
CSMC SERIES 2010- 17R 6A1 144A	3.1473	1,092,464	957,580	1,099,181
CUSHMAN & WAKEFIELD US BO 144A	6.7500	60,000	60,371	62,550
CVR ENERGY INC 144A	5.7500	95,000	85,773	83,125
CVS HEALTH CORP	2.1250	500,000	506,449	506,587
CVS HEALTH CORP	2.6250	65,000	64,721	69,404
CVS HEALTH CORP	3.0000	25,000	24,975	27,361
CVS HEALTH CORP	3.3500	50,000	50,143	50,992
CVS HEALTH CORP	3.5000	35,000	35,947	36,872
CVS HEALTH CORP	3.8750	90,000	88,177	101,146
CVS HEALTH CORP	4.1000	50,000	56,106	56,547
CVS HEALTH CORP	4.3000	195,000	211,091	228,066
CVS HEALTH CORP	5.0500	125,000	135,936	163,737
CVS HEALTH CORP	5.3000	30,000	34,380	39,233
CVS PASS-THROUGH TRUST 144A	7.5070	70,218	80,283	87,511
CWABS ASSET-BACKED CERT 12 1A1	0.9245	163,460	143,150	155,067
CYRUSONE LP / CYRUSONE FINANCE	3.4500	100,000	99,745	104,095
DAE FUNDING LLC 144A	5.0000	60,000	58,518	56,250
DAIMLER FINANCE NORTH AME 144A	2.0000	330,000	324,831	332,527
DAIMLER FINANCE NORTH AME 144A	3.4000	600,000	609,915	619,842
DAIMLER FINANCE NORTH AME 144A	3.7500	400,000	407,176	413,513
DAIMLER FINANCE NORTH AME 144A	1.2380	800,000	800,000	791,767
DANA INC	5.5000	40,000	37,809	40,300
DANA INC	5.6250	55,000	55,150	54,599
DARDEN RESTAURANTS INC	3.8500	13,000	12,583	13,404
DAVITA INC	5.1250	260,000	247,634	264,550
DAVITA INC 144A	4.6250	450,000	449,999	447,840
DCP MIDSTREAM OPERATING LP	3.8750	65,000	56,338	63,050
DEERE & CO	2.7500	110,000	119,706	120,121
DELL INTERNATIONAL LLC / 144A	5.4500	595,000	602,234	650,818
DELL INTERNATIONAL LLC / 144A	5.8500	425,000	497,211	488,410
DELL INTERNATIONAL LLC / 144A	6.1000	30,000	29,928	34,658
DELL INTERNATIONAL LLC / 144A	6.2000	165,000	164,686	193,468
DELL INTERNATIONAL LLC / 144A	8.1000	60,000	75,689	79,124
DELL INTERNATIONAL LLC / 144A	8.3500	63,000	84,392	84,029
DELTA AIR LINES 2015-1 CLASS A	3.6250	225,363	227,517	222,872
DELTA AIR LINES INC	7.3750	55,000	54,993	53,207
DELTA AIR LINES INC 144A	7.0000	360,000	360,246	371,617
DIGITAL REALTY TRUST LP	3.6000	100,000	107,298	114,809
DIGITAL REALTY TRUST LP	3.7000	20,000	21,081	22,816
DISCOVER BANK	2.7000	250,000	249,496	251,874
DISCOVERY COMMUNICATIONS LLC	2.9500	126,000	132,388	132,374
DISCOVERY COMMUNICATIONS LLC	3.9500	372,000	375,510	415,691
DISCOVERY COMMUNICATIONS LLC	4.1250	75,000	77,844	85,634
DISCOVERY COMMUNICATIONS LLC	4.9000	5,000	5,275	5,753
DISH DBS CORP	7.7500	105,000	96,423	111,300
DOLLAR GENERAL CORP	3.2500	25,000	25,799	26,693
DOLLAR GENERAL CORP	3.5000	130,000	136,949	146,022
DOLLAR GENERAL CORP	4.1250	195,000	226,282	233,339
DOMINION ENERGY INC	4.0500	20,000	18,150	22,622
DOMINION ENERGY SOUTH CAROLINA	5.4500	30,000	34,344	41,529
DT AUTO OWNER TRUST 4A A 144A	2.1700	93,088	93,085	93,647
DUKE ENERGY CAROLINAS LLC	2.4500	30,000	30,233	32,219
DUKE ENERGY CAROLINAS LLC	6.0500	40,000	48,281	58,625
DUKE ENERGY CORP	2.4500	30,000	29,905	31,616
DUKE ENERGY CORP	4.2000	10,000	9,954	12,200
DUKE ENERGY FLORIDA LLC	1.7500	400,000	404,940	405,465
DUKE ENERGY FLORIDA PROJECT FI	2.5380	70,000	70,855	74,999
DUKE ENERGY INDIANA LLC	6.3500	40,000	49,933	59,816
DUKE ENERGY OHIO INC	4.3000	50,000	49,910	63,281
DUKE ENERGY PROGRESS LLC	4.2000	115,000	125,895	142,167
DUKE UNIVERSITY	2.7570	10,000	10,000	10,539
DUPONT DE NEMOURS INC	2.1690	45,000	45,000	45,879
EAST OHIO GAS CO/THE 144A	2.0000	915,000	912,210	914,092
EAST OHIO GAS CO/THE 144A	1.3000	100,000	99,900	100,471
EBAY INC	1.9000	100,000	99,794	103,193
EBAY INC	2.7000	300,000	309,490	317,682
EBAY INC	4.0000	65,000	70,960	70,747
ECOLAB INC	4.8000	44,000	53,972	55,756
EDGEWELL PERSONAL CARE CO 144A	5.5000	105,000	105,000	107,888
EDWARDS LIFESCIENCES CORP	4.3000	370,000	379,010	441,117
ELEMENT SOLUTIONS INC 144A	5.8750	215,000	206,498	217,083
ELI LILLY AND CO	3.9500	85,000	106,947	107,876
ELI LILLY AND CO	4.1500	38,000	44,940	49,891
ELLINGTON LOAN ACQUI 1 A1 144A	1.2845	397,258	404,011	383,559
EMERA US FINANCE LP	2.7000	735,000	739,896	748,437
EMERSON ELECTRIC CO	6.1250	70,000	96,547	102,922
ENABLE MIDSTREAM PARTNERS LP	4.4000	300,000	283,157	279,450
ENCOMPASS HEALTH CORP	4.5000	313,000	315,103	300,205
ENERGIZER HOLDINGS INC 144A	4.7500	125,000	125,000	122,621
ENERGIZER HOLDINGS INC 144A	6.3750	35,000	35,771	36,189
ENERGIZER HOLDINGS INC 144A	7.7500	45,000	46,099	47,982
ENERGY TRANSFER OPERATING LP	3.6000	75,000	74,834	77,590

	Coupon	Units	Cost	Market Value
ENERGY TRANSFER OPERATING LP	4.0500	330,000	329,838	350,174
ENERGY TRANSFER OPERATING LP	4.2000	190,000	179,030	198,636
ENERGY TRANSFER OPERATING LP	5.3000	390,000	349,668	376,728
ENERGY TRANSFER PARTNERS LP /	4.5000	200,000	200,056	214,713
ENERGY TRANSFER PARTNERS LP /	5.8750	130,000	132,787	137,173
ENERSYS 144A	4.3750	95,000	95,097	94,050
ENERSYS 144A	5.0000	120,000	117,966	123,000
ENTERGY CORP	4.0000	150,000	150,774	159,207
ENTERGY LOUISIANA LLC	4.0500	75,000	79,334	82,026
ENTERGY LOUISIANA LLC	4.2000	170,000	168,826	215,737
ENTERGY MISSISSIPPI LLC	3.8500	40,000	41,322	47,661
ENTERPRISE PRODUCTS OPERATING	3.1250	60,000	59,976	64,224
ENTERPRISE PRODUCTS OPERATING	3.3500	140,000	138,739	148,257
ENTERPRISE PRODUCTS OPERATING	3.5000	100,000	100,233	104,245
ENTERPRISE PRODUCTS OPERATING	4.2500	60,000	53,349	66,174
ENTERPRISE PRODUCTS OPERATING	4.9500	130,000	126,405	145,713
ENTERPRISE PRODUCTS OPERATING	5.1000	35,000	35,125	41,699
ENTERPRISE PRODUCTS OPERATING	5.3750	284,000	234,958	254,180
EPR PROPERTIES	3.7500	130,000	108,355	113,390
EPR PROPERTIES	4.5000	290,000	287,043	275,463
EPR PROPERTIES	4.9500	15,000	15,200	14,323
EQM MIDSTREAM PARTNERS LP	4.0000	220,000	212,805	208,404
EQM MIDSTREAM PARTNERS LP 144A	6.0000	75,000	75,000	75,969
EQM MIDSTREAM PARTNERS LP 144A	6.5000	0	0	0
EQUIFAX INC	3.6000	90,000	89,943	92,889
EQUINIX INC	2.1500	300,000	299,135	297,369
EQUINIX INC	2.9000	125,000	124,859	134,740
EQUINIX INC	3.2000	320,000	323,668	348,019
EQUITABLE HOLDINGS INC	3.9000	370,000	371,553	396,047
ERAC USA FINANCE LLC 144A	2.7000	25,000	24,692	25,275
ERAC USA FINANCE LLC 144A	3.8500	25,000	25,692	26,324
ERP OPERATING LP	2.8500	70,000	66,510	76,076
ERP OPERATING LP	3.0000	10,000	9,962	11,054
ESH HOSPITALITY INC 144A	4.6250	130,000	130,495	121,713
ESH HOSPITALITY INC 144A	5.2500	295,000	273,687	283,200
ESSENTIAL UTILITIES INC	2.7040	30,000	30,000	31,366
ESSEX PORTFOLIO LP	3.2500	100,000	98,554	105,303
ESSEX PORTFOLIO LP	3.8750	190,000	190,400	206,715
ESSEX PORTFOLIO LP	4.0000	500,000	496,418	581,223
ESTEE LAUDER COS INC/THE	3.1250	35,000	36,861	38,459
EVERGY KANSAS CENTRAL INC	4.1250	20,000	19,572	23,491
EVERGY KANSAS CENTRAL INC	4.2500	20,000	19,621	24,685
EXELON CORP	4.4500	110,000	125,959	133,743
EXELON GENERATION CO LLC	5.7500	30,000	29,858	33,466
EXETER AUTOMOBILE RE 4A A 144A	2.1800	95,538	94,431	95,944
EXPEDIA GROUP INC 144A	6.2500	55,000	55,000	58,590
EXPEDIA GROUP INC 144A	7.0000	30,000	30,000	31,184
EXXON MOBIL CORP	2.6100	160,000	160,000	171,287
FEDERAL REALTY INVESTMENT TRUS	3.2000	35,000	36,029	36,421
FEDERAL REALTY INVESTMENT TRUS	3.5000	105,000	104,001	110,754
FIDELITY NATIONAL FINANCIAL IN	3.4000	210,000	211,292	218,619
FIDELITY NATIONAL FINANCIAL IN	5.5000	210,000	217,383	225,891
FIDELITY NATIONAL INFORMATION	0.7500	215,000	242,494	243,057
FIDELITY NATIONAL INFORMATION	0.1250	160,000	176,690	178,722
FIRST FRANKLIN MORTGAGE FF9 A4	0.5445	478,298	478,370	472,016
FIRST INVESTORS AUTO 2A A 144A	2.2100	133,681	133,677	135,405
FIRST REPUBLIC BANK/CA	1.9120	250,000	250,000	255,815
FIRSTCASH INC 144A	5.3750	105,000	105,324	105,525
FIRSTENERGY CORP	2.2500	400,000	400,061	402,198
FIRSTENERGY CORP	2.8500	340,000	334,901	352,599
FIRSTENERGY CORP	4.2500	60,000	60,631	64,876
FIRSTENERGY CORP	4.8500	50,000	59,669	63,363
FIRSTENERGY CORP	7.3750	75,000	111,195	109,535
FIRSTENERGY TRANSMISSION 144A	5.4500	80,000	86,690	103,377
FISERV INC	3.5000	155,000	161,748	174,239
FISERV INC	4.4000	50,000	55,804	60,854
FLAGSTAR MORTGAGE TR 2 A5 144A	3.5000	301,438	299,751	305,147
FLORIDA POWER & LIGHT CO	3.1500	65,000	64,594	73,899
FLORIDA POWER & LIGHT CO	3.9900	30,000	29,984	38,556
FMC CORP	3.2000	92,000	92,985	99,312
FMC CORP	3.4500	190,000	194,269	206,023
FORD FOUNDATION/THE	2.8150	5,000	5,000	5,161
FORD MOTOR CREDIT CO LLC	3.1570	200,000	199,759	198,790
FORD MOTOR CREDIT CO LLC	3.2000	350,000	347,107	344,750
FORD MOTOR CREDIT CO LLC	3.3360	327,000	323,767	323,635
FORD MOTOR CREDIT CO LLC	3.3500	30,000	27,125	28,733
FORD MOTOR CREDIT CO LLC	4.2500	85,000	80,490	83,318
FORD MOTOR CREDIT CO LLC	5.1250	20,000	20,000	20,008
FORD MOTOR CREDIT CO LLC	2.9790	45,000	39,479	43,130
FORD MOTOR CREDIT CO LLC	3.3390	230,000	204,588	222,456
FORD MOTOR CREDIT CO LLC	5.0850	70,000	69,503	69,934
FORD MOTOR CREDIT CO LLC	5.5960	400,000	402,717	403,000
FORD MOTOR CREDIT CO LLC	1.5760	5,000	4,467	4,675
FORD MOTOR CREDIT CO LLC	1.6361	685,000	645,615	625,162
FORD MOTOR CREDIT CO LLC	0.9861	20,000	19,549	19,784

	Coupon	Units	Cost	Market Value
FORD MOTOR CREDIT CO LLC	1.1138	720,000	705,881	691,032
FORD MOTOR CREDIT CO LLC	1.6274	335,000	311,753	299,862
FORD MOTOR CREDIT CO LLC	1.1463	65,000	61,167	61,678
FORD MOTOR CREDIT CO LLC	3.4159	70,000	65,920	67,210
FORD MOTOR CREDIT CO LLC	1.2266	200,000	198,289	198,400
FORTRESS TRANSPORTATION A 144A	6.7500	60,000	60,064	57,628
FORTUNE BRANDS HOME & SECURITY	3.2500	708,000	712,683	754,836
FOX CORP	4.7090	225,000	237,608	270,283
FOX CORP	5.5760	75,000	91,643	104,360
FRANKLIN RESOURCES INC	2.8000	65,000	65,991	67,641
FREEDOM MORTGAGE CORP 144A	8.1250	210,000	186,005	203,700
FREEDOM MORTGAGE CORP 144A	8.2500	130,000	114,608	128,700
FREMF 2013-K25 MORT K25 B 144A	3.7440	302,000	311,168	314,611
FREMF 2015-K48 MORT K48 B 144A	3.7636	133,990	134,155	142,970
FREMF 2015-K720 MO K720 B 144A	3.5097	337,000	348,083	347,834
FREMF 2016-K52 MORT K52 B 144A	4.0586	247,500	251,089	263,038
FREMF 2016-K56 MORT K56 B 144A	4.0742	158,400	161,001	168,989
FREMF 2016-K58 MORT K58 C 144A	3.8663	247,500	247,133	251,204
FREMF 2017-K61 MORT K61 B 144A	3.8099	99,000	97,501	104,516
FREMF 2017-K62 MORT K62 B 144A	4.0036	402,000	423,600	429,038
FREMF 2018-K72 MORT K72 B 144A	4.1171	33,000	35,743	35,853
FREMF 2018-K732 MO K732 B 144A	4.1938	149,000	149,449	161,180
FREMF 2018-K733 MOR K73 B 144A	3.9844	148,500	145,682	160,038
FREMF 2018-K74 MORT K74 B 144A	4.2270	197,000	195,002	217,068
FREMF 2018-K75 MORT K75 B 144A	4.1109	198,000	193,998	216,979
FREMF 2018-K76 MORT K76 B 144A	4.3485	198,000	196,982	217,103
FREMF 2018-K80 MO K80 X2A 144A	0.1000	99,391,121	698,844	635,477
FREMF 2018-K83 MORT K83 B 144A	4.4178	298,000	318,825	329,268
FREMF 2019-K102 MO K102 B 144A	3.6519	199,000	197,908	214,043
FREMF 2019-K103 MO K103 B 144A	3.5719	107,000	105,891	113,995
FREMF 2019-K87 MORT K87 B 144A	4.4693	297,000	297,709	329,570
FREMONT HOME LOAN TRUST B 2A3	0.3445	857,771	365,802	329,905
FREMONT HOME LOAN TRUST E 2A1	0.2445	316,224	165,556	157,264
FRESB 2018-SB46 MORT SB46 A10F	3.3000	465,478	465,930	500,969
FRESB 2018-SB52 MORT SB52 A10F	3.4800	319,267	319,656	341,475
FRONTIER COMMUNICATIONS C 144A	8.0000	355,000	364,993	360,020
FS KKR CAPITAL CORP	4.1250	25,000	25,072	24,145
FS KKR CAPITAL CORP	4.6250	30,000	30,896	29,894
FWD SECURITIZATIO INV1 A1 144A	2.2400	901,981	901,952	917,335
GARTNER INC 144A	4.5000	60,000	60,000	60,702
GCP APPLIED TECHNOLOGIES 144A	5.5000	215,000	210,570	214,463
GENERAL ELECTRIC CO	3.1000	346,000	330,964	362,364
GENERAL ELECTRIC CO	3.4500	100,000	101,924	106,553
GENERAL ELECTRIC CO	4.1250	16,000	17,838	15,276
GENERAL ELECTRIC CO	4.3500	740,000	740,056	731,863
GENERAL ELECTRIC CO	5.5500	820,000	805,304	944,305
GENERAL ELECTRIC CO	6.7500	75,000	94,887	91,242
GENERAL MILLS INC	2.8750	100,000	105,817	108,878
GENERAL MOTORS CO	4.0000	90,000	85,369	93,392
GENERAL MOTORS CO	5.2000	30,000	26,934	29,057
GENERAL MOTORS CO	6.1250	50,000	49,950	56,184
GENERAL MOTORS CO	6.6000	20,000	19,498	21,620
GENERAL MOTORS CO	6.8000	35,000	34,921	40,784
GENERAL MOTORS FINANCIAL CO IN	2.7500	110,000	109,828	108,648
GENERAL MOTORS FINANCIAL CO IN	2.9000	45,000	44,949	44,821
GENERAL MOTORS FINANCIAL CO IN	3.2000	518,000	513,011	523,734
GENERAL MOTORS FINANCIAL CO IN	3.4500	30,000	30,460	30,492
GENERAL MOTORS FINANCIAL CO IN	3.5500	60,000	59,975	61,516
GENERAL MOTORS FINANCIAL CO IN	3.7000	175,000	171,960	177,940
GENERAL MOTORS FINANCIAL CO IN	4.0000	55,000	57,964	57,495
GENERAL MOTORS FINANCIAL CO IN	4.1500	110,000	108,062	114,976
GENERAL MOTORS FINANCIAL CO IN	4.2000	200,000	203,567	205,104
GENERAL MOTORS FINANCIAL CO IN	5.2000	60,000	59,973	64,123
GENERAL MOTORS FINANCIAL CO IN	1.8181	90,000	89,177	89,407
GEORGETOWN UNIVERSITY/THE	2.9430	2,000	2,000	1,952
GEORGIA POWER CO	3.7000	50,000	56,288	55,259
GEORGIA POWER CO	4.3000	20,000	19,171	23,227
GLAXOSMITHKLINE CAPITAL INC	6.3750	120,000	168,719	182,099
GLOBAL PAYMENTS INC	2.6500	185,000	186,080	195,971
GLOBAL PAYMENTS INC	3.2000	136,000	140,912	145,688
GLOBAL PAYMENTS INC	3.7500	75,000	80,874	80,787
GLOBAL PAYMENTS INC	3.8000	130,000	130,314	132,355
GLOBAL PAYMENTS INC	4.1500	10,000	10,402	11,499
GLOBAL PAYMENTS INC	4.4500	9,000	10,253	10,430
GO DADDY OPERATING CO LLC 144A	5.2500	115,000	115,000	117,013
GOLDMAN SACHS GROUP INC/THE	2.3500	30,000	29,138	30,191
GOLDMAN SACHS GROUP INC/THE	3.5000	130,000	121,704	142,969
GOLDMAN SACHS GROUP INC/THE	3.7500	945,000	918,284	1,047,403
GOLDMAN SACHS GROUP INC/THE	4.2500	80,000	77,267	90,055
GOLDMAN SACHS GROUP INC/THE	4.7500	150,000	187,541	195,922
GOLDMAN SACHS GROUP INC/THE	5.2500	270,000	274,752	283,502
GOLDMAN SACHS GROUP INC/THE	6.2500	15,000	17,029	22,490
GOLDMAN SACHS GROUP INC/THE	6.7500	120,000	134,792	174,704
GOLDMAN SACHS GROUP INC/THE	3.2720	120,000	113,979	129,322
GOLDMAN SACHS GROUP INC/THE	2.9050	190,000	185,607	197,393

	Coupon	Units	Cost	Market Value
GOLDMAN SACHS GROUP INC/THE	4.0170	156,000	140,928	181,036
GOLDMAN SACHS GROUP INC/THE	4.2230	335,000	369,050	389,768
GOLDMAN SACHS GROUP INC/THE	4.4110	50,000	50,818	60,212
GOLDMAN SACHS GROUP INC/THE	1.3766	230,000	224,484	230,384
GOLDMAN SACHS GROUP INC/THE	2.1295	230,000	230,801	231,878
GOLDMAN SACHS GROUP INC/THE	1.5401	265,000	261,291	264,915
GOODMAN US FINANCE THREE 144A	3.7000	240,000	230,016	259,541
GOODYEAR TIRE & RUBBER CO/THE	9.5000	135,000	135,002	144,450
GREYSTAR REAL ESTATE PART 144A	5.7500	330,000	322,166	331,716
GRINDING MEDIA INC / MOLY 144A	7.3750	170,000	165,960	169,150
GSAA HOME EQUITY TRUST 15 1A1	0.4395	107,209	92,677	93,516
GSAMP TRUST 2006-FM2 FM2 A1	0.3245	501,041	225,968	209,807
GSAMP TRUST 2006-HE8 HE8 A2C	0.3545	187,427	181,620	177,392
GSAMP TRUST 2007-FM2 FM2 A2C	0.3445	423,161	273,789	267,370
H&E EQUIPMENT SERVICES INC	5.6250	265,000	253,197	267,594
HARBORVIEW MORTGAGE LO 12 1A1A	0.3989	168,732	149,271	134,708
HARBORVIEW MORTGAGE LOA 6 2A1A	0.3839	1,020,855	894,109	896,784
HASBRO INC	3.1500	60,000	60,000	60,920
HASBRO INC	3.9000	28,000	28,395	29,158
HAT HOLDINGS I LLC / HAT 144A	5.2500	180,000	180,409	183,600
HAT HOLDINGS I LLC / HAT 144A	6.0000	95,000	94,999	99,513
HCA INC	4.1250	500,000	545,755	551,544
HEALTHPEAK PROPERTIES INC	2.8750	30,000	29,738	30,807
HEALTHPEAK PROPERTIES INC	3.2500	35,000	36,308	38,250
HERC HOLDINGS INC 144A	5.5000	405,000	409,816	405,871
HERSHEY CO/THE	2.6500	10,000	9,967	10,150
HESS CORP	4.3000	25,000	26,226	25,889
HESS CORP	5.6000	85,000	69,411	89,289
HESS CORP	5.8000	35,000	32,119	38,040
HESS CORP	7.3000	20,000	22,578	23,317
HESS MIDSTREAM OPERATIONS 144A	5.1250	110,000	110,000	105,866
HESS MIDSTREAM OPERATIONS 144A	5.6250	235,000	243,788	232,530
HEWLETT PACKARD ENTERPRISE CO	4.4500	110,000	109,954	120,016
HIGHWOODS REALTY LP	4.2000	100,000	104,662	107,463
HILTON WORLDWIDE FINANCE LLC /	4.6250	170,000	162,960	166,211
HILTON WORLDWIDE FINANCE LLC /	4.8750	150,000	142,034	146,438
HOLLYFRONTIER CORP	5.8750	136,000	142,473	149,248
HOME DEPOT INC/THE	3.0000	35,000	36,574	39,338
HOME DEPOT INC/THE	3.1250	75,000	81,156	82,332
HOME DEPOT INC/THE	3.3500	115,000	122,103	129,898
HOME DEPOT INC/THE	4.2500	20,000	23,796	25,394
HOME DEPOT INC/THE	5.4000	70,000	79,719	99,561
HOME DEPOT INC/THE	5.8750	70,000	83,291	104,479
HOME EQUITY MORTGAGE LOAN C M2	0.6845	1,300,000	1,195,746	1,214,830
HOME BANC MORTGAGE TRUST 2 3 M1	0.6245	1,300,000	1,681,257	1,268,807
HORMEL FOODS CORP	1.8000	245,000	244,335	249,414
HOWMET AEROSPACE INC	5.1250	115,000	120,282	119,124
HOWMET AEROSPACE INC	6.8750	155,000	165,306	168,153
HP INC	2.2000	90,000	89,794	92,895
HP INC	3.0000	110,000	109,691	115,326
HP INC	3.4000	180,000	179,623	184,949
HSBC BANK USA NA	4.8750	250,000	250,565	251,585
HUB INTERNATIONAL LTD 144A	7.0000	310,000	294,096	309,349
HUDSON PACIFIC PROPERTIES LP	3.9500	120,000	112,754	124,367
HUMANA INC	2.5000	105,000	104,622	105,947
HUMANA INC	4.6250	25,000	26,569	30,314
HUNT COS INC 144A	6.2500	355,000	311,706	323,050
HUNTINGTON BANCSHARES INC/OH	2.3000	30,000	30,211	30,792
HUNTSMAN INTERNATIONAL LLC	4.5000	145,000	152,153	152,551
HUNTSMAN INTERNATIONAL LLC	5.1250	30,000	31,820	31,779
IAA INC 144A	5.5000	210,000	214,108	216,640
IDEX CORP	3.0000	180,000	183,752	187,831
IHEARTCOMMUNICATIONS INC	6.3750	25,000	25,881	24,750
IHEARTCOMMUNICATIONS INC	8.3750	330,000	360,210	302,402
IHEARTCOMMUNICATIONS INC 144A	4.7500	75,000	75,007	69,188
IHEARTCOMMUNICATIONS INC 144A	5.2500	30,000	30,000	28,725
ILLUMINATE BUYER LLC / IL 144A	9.0000	165,000	170,774	172,013
INDIANA MICHIGAN POWER CO	4.5500	30,000	30,216	38,019
INDIANA MICHIGAN POWER CO	6.0500	25,000	28,957	33,722
INDYMAC INDX MORTGAG AR12 2A1A	0.6645	451,599	420,234	411,642
INGLES MARKETS INC	5.7500	390,000	386,675	391,950
INGREDION INC	3.9000	5,000	4,928	5,719
INNOFOS 2/20 COV-LITE TLB	0.0000	115,000	114,425	112,413
INTEL CORP	3.3000	20,000	20,286	20,761
INTEL CORP	4.7500	75,000	103,819	105,732
INTEL CORP	0.7976	440,000	436,021	441,112
INTERCONTINENTAL EXCHANGE INC	2.1000	60,000	59,578	60,966
INTERCONTINENTAL EXCHANGE INC	3.0000	250,000	255,200	258,606
INTERCONTINENTAL EXCHANGE INC	3.7500	250,000	250,937	284,865
INTERCONTINENTAL EXCHANGE INC	4.2500	70,000	77,562	88,992
INTERNATIONAL BUSINESS MACHINE	4.1500	100,000	102,818	121,081
INTERNATIONAL BUSINESS MACHINE	0.6500	125,000	139,590	135,234
INTERNATIONAL FLAVORS & FRAGRA	4.4500	80,000	85,437	91,038
INTERNATIONAL FLAVORS & FRAGRA	5.0000	30,000	33,663	35,001
INTERPUBLIC GROUP OF COS INC/T	3.5000	190,000	190,036	191,259

	Coupon	Units	Cost	Market Value
INTERPUBLIC GROUP OF COS INC/T	3.7500	210,000	210,617	217,722
INTERSTATE POWER AND LIGHT CO	2.3000	80,000	79,662	81,508
INTUIT INC	1.3500	90,000	89,915	90,414
INTUIT INC	1.6500	60,000	59,856	59,820
IPALCO ENTERPRISES INC	3.7000	200,000	195,989	213,820
IRON MOUNTAIN INC 144A	4.8750	305,000	279,274	297,010
IRON MOUNTAIN INC 144A	5.0000	50,000	50,000	48,985
IRON MOUNTAIN INC 144A	5.2500	160,000	160,003	158,250
ITC HOLDINGS CORP	2.7000	230,000	225,169	239,774
ITRON INC 144A	5.0000	70,000	65,106	69,738
JABIL INC	3.6000	134,000	134,599	140,325
JABIL INC	4.7000	40,000	39,755	42,486
JAGGED PEAK ENERGY LLC	5.8750	70,000	64,862	67,900
JAGUAR HOLDING CO II / PP 144A	4.6250	110,000	110,000	111,947
JAGUAR HOLDING CO II / PP 144A	5.0000	95,000	95,000	97,256
JBS USA LUX SA / JBS USA 144A	5.5000	50,000	49,998	51,250
JBS USA LUX SA / JBS USA 144A	6.5000	205,000	206,527	217,556
JERSEY CENTRAL POWER & LI 144A	4.3000	80,000	80,466	92,503
JERSEY CENTRAL POWER & LI 144A	4.7000	60,000	61,807	67,281
JOHN DEERE CAPITAL CORP	1.2000	50,000	49,989	50,919
JOHN DEERE CAPITAL CORP	2.6000	25,000	24,966	26,645
JOHNSON & JOHNSON	3.5500	30,000	28,543	35,488
JOHNSON & JOHNSON	3.7000	110,000	104,658	137,533
JP MORGAN MORTGAGE 3 1A3 144A	3.4952	188,385	186,277	191,938
JP MORGAN MORTGAGE 3 1A5 144A	3.5000	189,527	187,181	191,773
JP MORGAN MORTGAGE ACQ OPT2 M3	0.6645	1,300,000	1,216,384	1,256,311
JP MORGAN MORTGAGE ACQU HE2 M1	0.4845	300,000	274,357	262,328
JP MORGAN MORTGAGE T 1 A4 144A	3.5000	42,174	41,756	42,804
JP MORGAN MORTGAGE T 4 A5 144A	3.5000	174,207	172,046	176,618
JP MORGAN TRUST 2015 3 A5 144A	3.5000	26,155	25,911	26,236
JPMORGAN CHASE & CO	2.7000	190,000	187,971	200,263
JPMORGAN CHASE & CO	3.2200	150,000	146,034	161,516
JPMORGAN CHASE & CO	3.3000	70,000	67,279	78,241
JPMORGAN CHASE & CO	3.8750	246,000	243,019	272,758
JPMORGAN CHASE & CO	3.9000	60,000	59,569	67,866
JPMORGAN CHASE & CO	3.9640	30,000	30,401	36,689
JPMORGAN CHASE & CO	4.0230	170,000	170,976	187,322
JPMORGAN CHASE & CO	4.1250	110,000	107,761	128,026
JPMORGAN CHASE & CO	4.2500	560,000	552,565	652,141
JPMORGAN CHASE & CO	4.5000	145,000	147,306	153,886
JPMORGAN CHASE & CO	4.8500	120,000	122,133	163,679
JPMORGAN CHASE & CO	4.9500	40,000	40,551	53,813
JPMORGAN CHASE & CO	5.6000	90,000	100,952	129,938
JPMORGAN CHASE & CO	3.5400	130,000	129,502	145,092
JPMORGAN CHASE & CO	4.2030	250,000	277,678	293,116
JPMORGAN CHASE & CO	3.9600	275,000	286,994	313,238
JPMORGAN CHASE & CO	2.3010	135,000	135,001	141,410
JPMORGAN CHASE & CO	3.5590	270,000	279,387	289,038
JPMORGAN CHASE & CO	1.8914	305,000	303,021	306,045
JPMORGAN CHASE & CO	1.9330	270,000	263,092	270,394
JPMORGAN CHASE & CO	1.8300	100,000	100,388	100,698
KANSAS CITY SOUTHERN	4.2000	15,000	14,925	16,484
KANSAS CITY SOUTHERN	4.3000	35,000	38,229	41,586
KAR AUCTION SERVICES INC 144A	5.1250	320,000	295,909	315,200
KELLOGG CO	2.6500	101,000	97,070	107,003
KENNEDY-WILSON INC	5.8750	440,000	420,140	437,800
KENTUCKY UTILITIES CO	3.3000	50,000	52,520	53,246
KEURIG DR PEPPER INC	4.0570	150,000	158,757	163,472
KEYCORP	2.2500	105,000	104,882	110,153
KEYCORP	5.1000	80,000	81,744	82,668
KEYSIGHT TECHNOLOGIES INC	3.0000	180,000	180,254	194,743
KEYSIGHT TECHNOLOGIES INC	4.5500	120,000	121,840	134,010
KEYSIGHT TECHNOLOGIES INC	4.6000	35,000	37,503	41,195
KILROY REALTY LP	3.4500	400,000	389,601	419,318
KILROY REALTY LP	3.8000	80,000	79,782	82,626
KILROY REALTY LP	4.2500	45,000	48,918	49,091
KIMBERLY-CLARK CORP	2.8750	50,000	49,841	54,300
KINDER MORGAN ENERGY PARTNERS	4.2500	95,000	94,572	104,547
KINDER MORGAN ENERGY PARTNERS	4.3000	65,000	64,931	71,264
KINDER MORGAN INC	5.5500	54,000	61,384	65,918
KINDER MORGAN INC	1.5550	120,000	117,870	119,968
KINDER MORGAN INC 144A	5.6250	135,000	140,486	152,190
KLA CORP	4.1000	200,000	199,145	236,027
KLA CORP	4.6500	30,000	32,795	34,386
KOHL'S CORP	9.5000	15,000	14,999	17,131
KRAFT HEINZ FOODS CO	1.0176	60,000	59,695	59,709
KRAFT HEINZ FOODS CO	1.2676	1,270,000	1,247,700	1,241,375
KRATON POLYMERS LLC / KRA 144A	7.0000	265,000	239,107	266,325
KRONOS ACQUISITION HOLDIN 144A	9.0000	150,000	123,875	142,875
L BRANDS INC	6.9500	55,000	52,530	38,225
L BRANDS INC	7.5000	330,000	361,207	287,925
L BRANDS INC 144A	9.3750	60,000	60,000	60,072
LABORATORY CORP OF AMERICA HOL	3.2000	60,000	59,761	62,237
LABORATORY CORP OF AMERICA HOL	4.6250	50,000	50,098	50,132
LAMAR MEDIA CORP	5.0000	180,000	179,408	180,900

	Coupon	Units	Cost	Market Value
LAREDO PETROLEUM INC	9.5000	320,000	299,539	221,200
LAZARD GROUP LLC	3.7500	60,000	58,599	63,706
LAZARD GROUP LLC	4.3750	360,000	364,970	402,940
LEAR CORP	5.2500	40,000	36,400	40,678
LEGACY MORTGAGE AS GS3 A1 144A	3.7500	1,138,014	1,138,747	1,155,308
LEGACY MORTGAGE AS GS4 A1 144A	3.4380	1,070,116	1,070,109	1,068,148
LEGACY MORTGAGE AS GS6 A1 144A	3.0000	837,133	837,483	836,507
LEGGETT & PLATT INC	4.4000	92,000	96,855	98,817
LEHMAN XS TRUST SERIE 12N 1A3A	0.3845	186,310	160,994	169,546
LEIDOS INC 144A	4.3750	300,000	338,685	337,935
LELAND STANFORD JUNIOR UNIVERS	2.4130	20,000	20,000	20,537
LEVEL 3 FINANCING INC 144A	4.2500	180,000	180,000	179,793
LEVEL 3 FINANCING INC 144A	4.6250	245,000	244,997	246,838
LITHIA MOTORS INC 144A	4.6250	140,000	140,139	138,600
LIVE NATION ENTERTAINMENT 144A	6.5000	165,000	165,000	169,950
LONG BEACH MORTGAGE LOA WL1 M4	1.2345	1,300,000	1,221,731	1,225,586
LONG BEACH MORTGAGE LOAN 8 2A3	0.3445	607,277	188,292	245,058
LONG BEACH MORTGAGE LOAN 8 2A4	0.4245	331,242	106,004	137,523
LOWE'S COS INC	3.6500	70,000	80,339	80,276
LOWE'S COS INC	4.0000	55,000	54,881	62,677
LOWE'S COS INC	4.5000	80,000	97,596	98,143
LYB INTERNATIONAL FINANCE III	2.8750	15,000	15,957	15,974
MAGELLAN MIDSTREAM PARTNERS LP	3.9500	35,000	34,969	35,003
MAGELLAN MIDSTREAM PARTNERS LP	4.8500	8,000	9,120	9,112
MARATHON PETROLEUM CORP	3.8000	90,000	85,213	95,838
MARLETTE FUNDING TRU 1A A 144A	2.2400	74,216	74,213	74,438
MARLETTE FUNDING TRU 3A A 144A	2.6900	175,632	175,621	176,558
MARLETTE FUNDING TRU 4A A 144A	2.3900	126,608	126,601	127,098
MARRIOTT INTERNATIONAL INC/MD	3.7500	60,000	58,321	60,723
MARRIOTT OWNERSHIP RESORT 144A	6.1250	10,000	10,000	10,225
MARRIOTT OWNERSHIP RESORTS INC	6.5000	135,000	120,590	136,013
MARSH & MCLENNAN COS INC	3.3000	90,000	89,335	95,875
MARSH & MCLENNAN COS INC	3.7500	150,000	148,564	169,985
MARSH & MCLENNAN COS INC	4.2000	80,000	72,845	97,800
MARSH & MCLENNAN COS INC	4.3500	10,000	9,344	12,529
MARSH & MCLENNAN COS INC	4.7500	125,000	134,873	160,484
MARTIN MARIETTA MATERIALS INC	4.2500	10,000	10,049	10,988
MASCO CORP	5.9500	60,000	61,962	64,728
MASSACHUSETTS INSTITUTE OF TEC	4.6780	30,000	32,923	43,789
MASSACHUSETTS INSTITUTE OF TEC	2.9890	18,000	18,000	20,302
MASTERCARD INC	3.6500	280,000	304,557	336,661
MASTR ASSET BACKED SECU NC1 M1	0.9045	621,275	599,033	586,164
MASTR ASSET BACKED SECU NC1 M2	0.9345	78,137	71,842	74,723
MATTHEWS INTERNATIONAL CO 144A	5.2500	125,000	117,857	112,500
MAXIM INTEGRATED PRODUCTS INC	3.4500	115,000	108,438	125,578
MCCORMICK & CO INC/MD	2.5000	146,000	148,704	152,302
MCCORMICK & CO INC/MD	2.7000	50,000	49,088	52,097
MCCORMICK & CO INC/MD	3.1500	200,000	199,249	216,575
MCDONALD'S CORP	3.6250	380,000	386,045	416,953
MCKESSON CORP	3.7960	130,000	135,430	142,592
MEDNAX INC 144A	6.2500	380,000	384,282	380,000
MEDTRONIC INC	3.1500	67,000	66,901	70,249
MEDTRONIC INC	3.5000	72,000	71,781	81,249
MEDTRONIC INC	4.6250	66,000	80,026	88,888
MEMORIAL HEALTH SERVICES	3.4470	20,000	20,000	21,001
MEMORIAL SLOAN-KETTERING CANCER	2.9550	22,000	22,000	23,621
MERCER INTERNATIONAL INC	5.5000	200,000	194,809	188,000
MERCER INTERNATIONAL INC	7.3750	210,000	210,202	208,950
MERCK & CO INC	2.3500	45,000	44,553	45,791
MERCK & CO INC	3.7000	10,000	9,617	11,943
MERCK & CO INC	4.0000	105,000	114,428	134,746
MERCK & CO INC	4.1500	25,000	32,174	32,109
MERRILL LYNCH MORTGAGE WMC1 M1	0.9345	362,811	360,820	336,866
METLIFE INC	3.6000	25,000	26,417	27,722
METLIFE INC	6.4000	87,000	105,063	102,689
METLIFE INC	4.3680	125,000	127,584	139,606
MICROCHIP TECHNOLOGY INC	4.3330	110,000	108,151	118,664
MICRON TECHNOLOGY INC	4.6630	120,000	140,668	139,270
MICRON TECHNOLOGY INC	4.6400	300,000	300,000	330,674
MICRON TECHNOLOGY INC	4.9750	30,000	31,637	34,420
MICRON TECHNOLOGY INC	2.4970	30,000	30,000	31,178
MICROSOFT CORP	1.5500	215,000	212,347	217,943
MICROSOFT CORP	2.4000	290,000	288,242	299,254
MICROSOFT CORP	2.6750	230,000	260,513	239,276
MICROSOFT CORP	2.8750	70,000	72,439	75,406
MICROSOFT CORP	3.6250	120,000	126,238	132,457
MICROSOFT CORP	4.5000	25,000	35,454	35,447
MID-AMERICA APARTMENTS LP	3.9500	100,000	110,694	115,326
MID-AMERICA APARTMENTS LP	4.0000	210,000	209,376	233,267
MIDAMERICAN ENERGY CO	3.9500	50,000	48,450	61,084
MIDAMERICAN ENERGY CO	5.7500	110,000	129,560	157,193
MILL CITY MORTGAGE GS1 A1 144A	2.7500	183,752	184,615	192,295
MILL CITY MORTGAGE GS2 A1 144A	2.7500	1,687,957	1,698,483	1,764,883
MONDELEZ INTERNATIONAL INC	1.5000	140,000	139,272	142,806
MONDELEZ INTERNATIONAL INC	2.7500	105,000	110,835	113,026

	Coupon	Units	Cost	Market Value
MONDELEZ INTERNATIONAL INC	3.6250	150,000	150,126	161,543
MOODY'S CORP	2.6250	140,000	135,896	146,762
MORGAN STANLEY	2.7500	120,000	118,143	124,757
MORGAN STANLEY	3.1250	364,000	341,341	401,237
MORGAN STANLEY	3.7500	354,000	353,599	382,034
MORGAN STANLEY	4.0000	90,000	89,039	102,046
MORGAN STANLEY	4.3000	55,000	68,333	69,218
MORGAN STANLEY	5.0000	205,000	237,686	239,423
MORGAN STANLEY	5.5000	400,000	400,794	401,225
MORGAN STANLEY	5.7500	35,000	35,745	36,045
MORGAN STANLEY	7.2500	40,000	49,486	60,194
MORGAN STANLEY	3.9710	190,000	212,176	224,688
MORGAN STANLEY	3.7720	240,000	240,155	273,239
MORGAN STANLEY	4.4310	220,000	232,719	262,114
MORGAN STANLEY	3.6220	175,000	200,194	199,915
MORGAN STANLEY	2.6990	50,000	50,000	52,964
MORGAN STANLEY	2.4203	155,000	154,848	156,877
MORGAN STANLEY	2.1880	140,000	140,000	145,769
MORGAN STANLEY ABS CAP HE2 A2C	0.3145	671,810	289,088	370,730
MORGAN STANLEY ABS CAP HE8 A2C	0.3245	538,526	226,397	275,045
MORGAN STANLEY ABS CAP WMC4 M6	1.2345	900,000	838,056	839,023
MORGAN STANLEY ABS CAPI HE3 M1	1.0395	170,357	157,695	164,442
MORGAN STANLEY HOME EQUIT 2 M4	1.1295	300,915	277,348	299,926
MORTGAGEIT MORTGAGE LOAN 1 1A2	0.3845	96,235	80,413	71,489
MOSAIC CO/THE	4.2500	140,000	146,907	146,904
MOTOROLA SOLUTIONS INC	4.0000	80,000	83,812	88,249
MOTOROLA SOLUTIONS INC	4.6000	20,000	19,617	22,746
MPH ACQUISITION HOLDINGS 144A	7.1250	285,000	263,221	265,050
MPLX LP	3.5000	20,000	19,654	20,837
MPLX LP	5.2500	140,000	141,807	145,576
MPT OPERATING PARTNERSHIP LP /	5.0000	401,000	371,353	412,028
MPT OPERATING PARTNERSHIP LP /	5.2500	120,000	114,235	124,500
MPT OPERATING PARTNERSHIP LP /	5.5000	95,000	95,503	96,425
MPT OPERATING PARTNERSHIP LP /	6.3750	85,000	86,288	87,550
MTS SYSTEMS CORP 144A	5.7500	235,000	235,789	215,613
MUELLER WATER PRODUCTS IN 144A	5.5000	140,000	136,507	144,900
MUFG AMERICAS HOLDINGS CORP	3.5000	40,000	40,055	42,024
MUFG UNION BANK NA	2.1000	250,000	250,000	257,733
NABORS INDUSTRIES INC	5.7500	85,000	86,240	34,425
NASDAQ INC	3.8500	40,000	38,869	44,838
NASDAQ INC	4.2500	230,000	231,278	254,462
NATIONAL OILWELL VARCO INC	3.6000	3,000	2,408	2,936
NATIONAL OILWELL VARCO INC	3.9500	30,000	18,981	25,071
NATIONAL RURAL UTILITIES COOPE	3.9000	90,000	91,956	106,697
NATIONSTAR MORTGAGE HOLDI 144A	6.0000	100,000	102,776	95,000
NAVIENT CORP	6.5000	100,000	95,939	98,250
NCR CORP	6.3750	65,000	63,536	66,056
NCR CORP 144A	5.7500	155,000	157,535	155,000
NCR CORP 144A	6.1250	120,000	120,005	119,700
NCR CORP 144A	8.1250	155,000	155,001	164,300
NETAPP INC	1.8750	95,000	94,938	96,354
NETAPP INC	2.3750	95,000	94,848	96,482
NETAPP INC	2.7000	400,000	401,129	399,908
NEVADA POWER CO	2.4000	40,000	39,899	42,197
NEW CENTURY HOME EQUITY 2 A2B	0.3445	267,466	242,356	251,910
NEW CENTURY HOME EQUITY L D M2	0.6545	1,000,000	793,465	727,157
NEW ENTERPRISE STONE & LI 144A	6.2500	170,000	157,276	170,850
NEW RESIDENTIAL M RPL1 A1 144A	2.7500	860,193	873,939	901,885
NEW RESIDENTIAL M RPL3 A1 144A	2.7500	924,438	962,997	971,652
NEW RESIDENTIAL MO 1A A1B 144A	3.5000	358,271	368,412	381,202
NEW RESIDENTIAL MOR 3A A1 144A	4.5000	428,741	443,357	463,639
NEW YORK AND PRESBYTERIAN HOSP	3.9540	9,000	9,000	9,673
NEW YORK LIFE GLOBAL FUND 144A	2.0000	225,980	222,980	228,012
NEWMONT CORP	2.2500	230,000	223,494	233,097
NEWMONT CORP	4.8750	35,000	44,741	45,106
NEXSTAR BROADCASTING INC 144A	5.6250	415,000	427,402	411,912
NEXTERA ENERGY CAPITAL HOLDING	2.2500	45,000	45,457	46,345
NEXTERA ENERGY CAPITAL HOLDING	3.2000	815,691	814,691	849,999
NEXTERA ENERGY CAPITAL HOLDING	3.5500	110,000	105,753	124,691
NEXTERA ENERGY CAPITAL HOLDING	4.8000	190,000	160,165	196,556
NGPL PIPECO LLC 144A	4.3750	300,000	310,425	309,415
NIelsen FINANCE LLC / NIE 144A	5.0000	350,000	326,323	348,761
NIKE INC	3.2500	128,000	142,596	143,261
NIKE INC	3.3750	52,000	60,361	60,109
NISOURCE INC	3.9500	30,000	26,762	34,703
NISOURCE INC	3.4900	60,000	57,682	67,852
NISSAN MOTOR ACCEPTANCE C 144A	1.9000	350,000	342,366	343,670
NISSAN MOTOR ACCEPTANCE C 144A	0.6960	70,000	69,804	69,474
NORFOLK SOUTHERN CORP	2.9000	30,000	30,849	33,146
NORTHERN OIL AND GAS INC	8.5000	85,000	85,735	72,650
NORTHERN STATES POWER CO/MN	2.6000	10,000	9,812	10,175
NORTHERN STATES POWER CO/MN	4.0000	20,000	19,508	24,289
NORTHWESTERN UNIVERSITY	2.6400	10,000	10,000	10,526
NOVARTIS CAPITAL CORP	2.7500	345,000	355,327	364,498
NOVASTAR MORTGAGE FUNDIN 6 A2C	0.3545	134,026	79,831	59,708

	Coupon	Units	Cost	Market Value
NOVELIS CORP 144A	4.7500	170,000	170,003	162,350
NOVELIS CORP 144A	5.8750	120,000	108,306	119,850
NVIDIA CORP	3.7000	80,000	95,350	94,987
NVR INC	3.0000	100,000	102,693	104,520
OASIS PETROLEUM INC	6.8750	303,000	140,876	50,254
OCCIDENTAL PETROLEUM CORP	2.6000	25,000	21,549	23,820
OCCIDENTAL PETROLEUM CORP	2.7000	130,000	106,148	121,024
OCCIDENTAL PETROLEUM CORP	3.1250	50,000	45,092	47,885
OCCIDENTAL PETROLEUM CORP	4.1000	130,000	125,246	130,520
OCCIDENTAL PETROLEUM CORP	4.4000	200,000	140,840	139,015
OCCIDENTAL PETROLEUM CORP	4.8500	35,000	33,646	34,738
OCCIDENTAL PETROLEUM CORP	6.9500	210,000	242,699	205,931
OCCIDENTAL PETROLEUM CORP	1.8424	170,000	132,266	156,433
OCCIDENTAL PETROLEUM CORP	1.6835	135,000	124,088	128,968
OCEANEERING INTERNATIONAL INC	6.0000	100,000	92,742	70,000
OGLETHORPE POWER CORP	5.3750	30,000	32,971	34,942
OHIOHEALTH CORP	3.0420	3,000	3,000	3,198
OKLAHOMA GAS AND ELECTRIC CO	3.8000	95,000	95,737	107,140
OMEGA HEALTHCARE INVESTORS INC	3.6250	70,000	69,047	68,527
OMEGA HEALTHCARE INVESTORS INC	4.3750	170,000	170,495	176,475
OMEGA HEALTHCARE INVESTORS INC	4.5000	115,000	114,007	120,482
OMEGA HEALTHCARE INVESTORS INC	5.2500	150,000	152,151	160,486
ONCOR ELECTRIC DELIVERY CO LLC	3.8000	50,000	49,706	60,533
ONE MARKET PLAZA T 1MKT E 144A	4.1416	194,899	187,605	193,057
ONEMAIN FINANCE CORP	5.3750	60,000	60,000	56,100
ONEMAIN FINANCE CORP	6.1250	280,000	278,785	285,146
ONEMAIN FINANCE CORP	6.6250	110,000	113,111	108,900
ONEMAIN FINANCE CORP	7.7500	80,000	80,390	83,236
ONEMAIN FINANCE CORP	8.2500	280,000	282,395	289,240
ONEMAIN FINANCE CORP	8.8750	85,000	88,449	90,869
ONEOK INC	4.4500	15,000	14,913	13,918
ONEOK INC	4.5500	120,000	118,645	125,268
ONEOK INC	6.3500	600,000	597,967	702,340
ONEOK PARTNERS LP	4.9000	90,000	90,930	97,706
ONEOK PARTNERS LP	6.1250	40,000	41,183	43,309
ONEOK PARTNERS LP	6.2000	55,000	59,415	58,933
ORACLE CORP	2.5000	150,000	149,947	160,653
ORACLE CORP	3.8750	140,000	140,095	140,181
ORTHO-CLINICAL DIAGNOSTIC 144A	7.2500	280,000	258,929	284,614
ORTHO-CLINICAL DIAGNOSTIC 144A	7.3750	100,000	100,000	101,750
OTIS WORLDWIDE CORP 144A	2.2930	15,000	15,000	15,664
OTIS WORLDWIDE CORP 144A	2.0560	80,000	79,999	83,927
OUTFRONT MEDIA CAPITAL LL 144A	4.6250	10,000	10,000	9,050
OUTFRONT MEDIA CAPITAL LL 144A	5.0000	145,000	145,017	130,500
OUTFRONT MEDIA CAPITAL LLC / O	5.6250	125,000	126,158	125,313
OWENS-BROCKWAY GLASS CONT 144A	5.8750	305,000	305,554	314,150
OXFORD FINANCE LLC / OXFO 144A	6.3750	100,000	99,026	92,000
PACIFIC GAS AND ELECTRIC CO	1.7500	20,000	19,999	20,032
PACIFIC GAS AND ELECTRIC CO	2.5000	320,000	319,669	313,066
PACIFIC GAS AND ELECTRIC CO	2.9500	140,000	149,482	150,850
PACIFIC GAS AND ELECTRIC CO	3.5000	650,000	639,327	681,326
PACIFIC LIFE GLOBAL FUNDI 144A	1.2000	115,000	114,746	115,601
PACIFICORP	6.0000	20,000	23,819	29,345
PAR PHARMACEUTICAL INC 144A	7.5000	210,000	211,416	215,502
PARK PLACE SECURITIES WCV3 M2	0.6745	400,000	390,733	373,408
PAYPAL HOLDINGS INC	2.2000	310,000	310,451	320,852
PAYPAL HOLDINGS INC	2.4000	50,000	49,974	53,068
PAYPAL HOLDINGS INC	2.6500	70,000	69,844	76,071
PAYPAL HOLDINGS INC	2.8500	135,000	134,576	146,848
PBF HOLDING CO LLC / PBF 144A	9.2500	115,000	115,001	122,763
PDC ENERGY INC	5.7500	140,000	127,117	127,400
PDC ENERGY INC	6.1250	40,000	40,109	37,200
PECO ENERGY CO	2.8000	220,000	219,778	226,528
PECO ENERGY CO	3.0000	50,000	49,595	52,744
PENSKE TRUCK LEASING CO L 144A	2.7000	65,000	64,886	66,873
PENSKE TRUCK LEASING CO L 144A	3.4500	245,000	245,013	259,188
PENSKE TRUCK LEASING CO L 144A	4.2000	170,000	166,840	183,444
PEPSICO INC	2.8750	180,000	176,912	194,892
PEPSICO INC	3.3750	50,000	53,380	57,350
PEPSICO INC	3.4500	50,000	46,992	57,746
PEPSICO INC	4.0000	80,000	88,872	100,665
PEPSICO INC	4.4500	40,000	49,765	53,483
PEPSICO INC	0.9211	280,000	277,713	280,774
PERFORMANCE FOOD GROUP IN 144A	5.5000	120,000	117,075	118,800
PERFORMANCE FOOD GROUP IN 144A	6.8750	50,000	50,001	51,625
PERKINELMER INC	3.3000	75,000	76,838	80,386
PFIZER INC	1.7000	50,000	49,846	50,827
PFIZER INC	4.3000	100,000	101,883	126,611
PFIZER INC	4.4000	30,000	31,198	38,999
PFIZER INC	7.2000	40,000	54,506	67,634
PG&E CORP	5.0000	60,000	60,000	59,982
PG&E CORP	5.2500	245,000	245,705	246,397
PHI INC VTG ESCROW	5.2500	181,000	0	0
PHILLIPS 66 PARTNERS LP	3.1500	60,000	59,887	61,429
PHILLIPS 66 PARTNERS LP	4.9000	15,000	16,835	16,246

	Coupon	Units	Cost	Market Value
PIEDMONT NATURAL GAS CO INC	3.3500	10,000	9,929	10,965
PIEDMONT NATURAL GAS CO INC	4.1000	85,000	95,115	94,941
PILGRIM'S PRIDE CORP 144A	5.7500	215,000	204,687	214,372
PINNACLE WEST CAPITAL CORP	1.3000	700,000	699,931	708,600
PIONEER NATURAL RESOURCES CO	4.4500	149,000	156,819	172,522
PLAINS ALL AMERICAN PIPELINE L	3.8500	60,000	59,083	62,221
PLAINS ALL AMERICAN PIPELINE L	4.5000	270,000	288,098	283,141
PLANTRONICS INC 144A	5.5000	145,000	137,994	126,331
PNC BANK NA	2.4500	70,000	70,112	70,375
PNC BANK NA	3.8000	250,000	251,455	271,894
POST HOLDINGS INC 144A	4.6250	185,000	185,245	181,078
POST HOLDINGS INC 144A	5.0000	50,000	46,224	50,188
POST HOLDINGS INC 144A	5.7500	65,000	67,285	67,113
POWERTEAM SERVICES LLC 144A	9.0330	140,000	134,510	142,800
PPG INDUSTRIES INC	3.7500	13,000	14,039	15,020
PPL ELECTRIC UTILITIES CORP	3.0000	5,000	4,917	5,274
PQ CORP 144A	5.7500	145,000	136,059	146,088
PRESIDENT AND FELLOWS OF HARVA	2.5170	6,000	6,000	6,214
PRESTIGE BRANDS INC 144A	6.3750	200,000	194,821	205,000
PRIME SECURITY SERVICES B 144A	5.7500	380,000	384,494	394,060
PRIME SECURITY SERVICES B 144A	6.2500	285,000	285,449	268,613
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500	85,000	84,931	85,284
PRINCIPAL LIFE GLOBAL FUN 144A	2.6250	340,000	339,219	342,936
PROCTER & GAMBLE CO/THE	2.4500	170,000	161,046	186,476
PROCTER & GAMBLE CO/THE	2.8000	65,000	64,842	72,284
PROCTER & GAMBLE CO/THE	3.0000	100,000	99,766	114,488
PROCTER & GAMBLE CO/THE	3.6000	30,000	38,238	37,697
PROGRESS ENERGY INC	4.4000	45,000	45,171	45,514
PROGRESSIVE CORP/THE	3.9500	30,000	29,745	38,059
PROGRESSIVE CORP/THE	4.1250	160,000	193,254	202,231
PUBLIC SERVICE CO OF COLORADO	4.0500	125,000	123,878	155,367
PUBLIC SERVICE ELECTRIC AND GA	3.1500	10,000	9,985	10,987
PUBLIC SERVICE ELECTRIC AND GA	3.8500	40,000	45,646	49,152
PUBLIC STORAGE	3.0940	350,000	337,162	390,368
PUBLIC STORAGE	3.3850	105,000	105,000	121,281
PUGET SOUND ENERGY INC	4.2230	20,000	20,001	25,176
QEP RESOURCES INC	5.3750	95,000	88,112	72,200
QUALITYTECH LP / QTS FINA 144A	4.7500	205,000	194,187	209,205
QUEST DIAGNOSTICS INC	3.4500	70,000	67,691	78,616
QUEST DIAGNOSTICS INC	4.7000	65,000	79,832	78,278
QUICKEN LOANS LLC 144A	5.2500	60,000	59,830	61,913
QUICKEN LOANS LLC 144A	5.7500	140,000	132,743	143,121
QVC INC	4.3750	190,000	184,866	189,981
QVC INC	4.8500	270,000	264,429	271,782
RADIAN GROUP INC	6.6250	85,000	84,996	87,125
RALI SERIES 2007-QH8 TRU QH8 A	2.6236	242,101	360,356	211,640
RALPH LAUREN CORP	1.7000	45,000	44,948	45,745
RASC SERIES 2007-KS4 TR KS4 A3	0.4545	491,613	452,387	487,296
RBS GLOBAL INC / REXNORD 144A	4.8750	155,000	143,264	155,775
REALOGY GROUP LLC / REALO 144A	7.6250	210,000	210,000	210,042
REALTY INCOME CORP	3.2500	380,000	395,821	411,124
REALTY INCOME CORP	3.8750	35,000	37,479	38,817
REALTY INCOME CORP	4.6500	185,000	200,771	212,431
REINSURANCE GROUP OF AMERICA I	3.1500	300,000	298,424	311,244
RENAISSANCERE FINANCE INC	3.4500	150,000	143,749	158,309
REPUBLIC SERVICES INC	2.5000	60,000	59,920	63,823
REYNOLDS GROUP ISSUER INC 144A	7.0000	260,000	251,331	260,731
RHP HOTEL PROPERTIES LP / 144A	4.7500	325,000	325,415	289,250
RIO OIL FINANCE TRUST SER 144A	9.2500	229,711	241,407	234,305
RITE AID CORP 144A	6.1250	200,000	174,432	194,500
ROPER TECHNOLOGIES INC	3.6500	120,000	122,292	130,481
ROPER TECHNOLOGIES INC	4.2000	60,000	61,979	70,312
ROSS STORES INC	4.6000	60,000	59,923	68,871
RPM INTERNATIONAL INC	4.2500	50,000	43,496	49,206
RPM INTERNATIONAL INC	4.5500	27,000	26,966	30,360
S&P GLOBAL INC	2.5000	30,000	29,952	32,431
S&P GLOBAL INC	3.2500	30,000	29,774	32,982
S&P GLOBAL INC	4.4000	150,000	153,862	176,545
SABINE PASS LIQUEFACTION 144A	4.5000	680,000	709,799	754,939
SABINE PASS LIQUEFACTION LLC	4.2000	245,000	264,137	262,997
SABINE PASS LIQUEFACTION LLC	5.6250	200,000	206,023	228,586
SAN DIEGO GAS & ELECTRIC CO	4.1000	10,000	9,990	12,249
SANTANDER HOLDINGS USA INC	3.4000	310,000	301,873	322,458
SANTANDER HOLDINGS USA INC	3.4500	90,000	89,826	93,752
SANTANDER HOLDINGS USA INC	4.5000	240,000	238,113	259,530
SASOL FINANCING USA LLC	6.5000	800,000	876,929	707,328
SCOTTS MIRACLE-GRO CO/THE	4.5000	225,000	225,006	231,469
SEMPRA ENERGY	2.9000	10,000	9,815	10,448
SEMPRA ENERGY	3.4000	90,000	83,308	98,462
SEMPRA ENERGY	3.5500	35,000	34,485	37,639
SEMPRA ENERGY	0.7634	510,000	505,243	510,853
SEQUOIA MORTGAGE TR 2 A10 144A	3.5000	85,682	85,266	86,827
SEQUOIA MORTGAGE TRU 2 A4 144A	3.5000	238,224	236,293	243,329
SEQUOIA MORTGAGE TRU 3 A4 144A	3.5000	93,730	93,387	94,606
SERVICE PROPERTIES TRUST	4.3750	330,000	303,346	265,281

	Coupon	Units	Cost	Market Value
SHERWIN-WILLIAMS CO/THE	2.9500	93,000	93,025	99,979
SHERWIN-WILLIAMS CO/THE	3.1250	30,000	28,992	32,233
SHERWIN-WILLIAMS CO/THE	3.4500	135,000	149,187	148,947
SHERWIN-WILLIAMS CO/THE	3.8000	30,000	30,299	32,709
SHERWIN-WILLIAMS CO/THE	4.2000	60,000	60,394	62,399
SHERWIN-WILLIAMS CO/THE	4.5000	60,000	67,897	73,042
SINCLAIR TELEVISION GROUP 144A	5.6250	170,000	161,860	163,200
SIRIUS XM RADIO INC 144A	4.1250	245,000	245,001	242,295
SIRIUS XM RADIO INC 144A	5.5000	55,000	55,007	57,894
SIX FLAGS ENTERTAINMENT C 144A	4.8750	230,000	219,924	205,850
SIX FLAGS ENTERTAINMENT C 144A	5.5000	120,000	122,087	107,250
SL GREEN OPERATING PARTNERSHIP	1.3656	90,000	89,370	88,680
SL GREEN REALTY CORP	4.5000	200,000	201,520	204,140
SLM CORP	5.1250	140,000	137,637	138,600
SLM STUDENT LOAN TRUST 20 REGS	0.1920	104,488	114,604	111,171
SLM STUDENT LOAN TRUST 200 9 A	2.4914	97,720	97,481	95,612
SM ENERGY CO	5.0000	120,000	112,872	64,800
SM ENERGY CO	5.6250	75,000	67,118	39,750
SM ENERGY CO	6.7500	35,000	31,875	17,601
SNAP-ON INC	3.2500	55,000	57,712	59,831
SOFI CONSUMER LOAN PR 1 A 144A	3.2400	167,614	167,613	169,306
SOFI CONSUMER LOAN PR 1 A 144A	2.0200	142,499	142,495	144,008
SOFI CONSUMER LOAN PR 4 A 144A	2.4500	199,510	199,486	201,713
SONIC AUTOMOTIVE INC	6.1250	145,000	129,407	143,550
SOUNDVIEW HOME LOAN T OPT4 2A4	0.4145	1,300,000	1,168,947	1,205,619
SOUNDVIEW HOME LOAN TRU WF2 M2	0.4545	400,000	378,492	362,283
SOUTHERN CALIFORNIA EDISON CO	3.6000	40,000	34,565	42,685
SOUTHERN CALIFORNIA EDISON CO	3.6500	210,000	230,787	230,465
SOUTHERN CALIFORNIA EDISON CO	4.0000	25,000	25,979	28,489
SOUTHERN CALIFORNIA EDISON CO	4.1250	20,000	18,963	23,260
SOUTHERN CALIFORNIA EDISON CO	5.5000	40,000	42,537	52,325
SOUTHERN CALIFORNIA EDISON CO	6.0500	400,000	521,299	538,246
SOUTHERN CALIFORNIA GAS CO	2.5500	50,000	49,890	53,814
SOUTHERN CO GAS CAPITAL CORP	3.2500	70,000	66,261	74,874
SOUTHERN CO GAS CAPITAL CORP	4.4000	90,000	84,315	106,882
SOUTHERN CO/THE	2.9500	179,000	174,792	189,155
SOUTHERN CO/THE	4.4000	100,000	111,811	118,670
SOUTHERN POWER CO	5.1500	40,000	39,771	45,616
SOUTHERN POWER CO 144A	0.8564	280,000	278,626	280,014
SOUTHWEST AIRLINES CO	5.1250	25,000	25,000	25,865
SOUTHWESTERN ENERGY CO	4.1000	45,000	41,750	42,957
SOUTHWESTERN ENERGY CO	6.2000	185,000	163,327	158,406
SOUTHWESTERN PUBLIC SERVICE CO	3.7500	50,000	49,381	57,170
SPECTRUM BRANDS INC 144A	5.0000	200,000	201,771	197,500
SPIRIT AIRLINES PASS THROUGH T	3.3750	304,616	292,677	285,066
SPIRIT REALTY LP	4.0000	75,000	75,220	73,914
SPRINT CAPITAL CORP	6.8750	110,000	104,619	133,925
SPRINT COMMUNICATIONS INC	11.5000	155,000	168,564	171,663
SPRINT CORP	7.8750	400,000	412,178	450,500
SS&C TECHNOLOGIES INC 144A	5.5000	315,000	318,021	319,612
STANDARD INDUSTRIES INC/N 144A	4.7500	400,000	344,067	405,500
STANDARD INDUSTRIES INC/N 144A	6.0000	340,000	328,515	349,952
STANWICH MORTGAGE NPB1 A1 144A	3.3750	428,995	428,995	428,523
STARBUCKS CORP	2.5500	50,000	51,117	52,447
STATE STREET CORP	1.9500	445,000	441,008	451,388
STEARNS HLDGS LLC 144A	9.3750	135,000	0	0
STEARNS HOLDINGS LLC / ST 144A	5.0000	3,551	1,514	2,148
STEEL DYNAMICS INC	3.4500	80,000	78,801	83,630
STEELCASE INC	5.1250	115,000	122,435	122,088
STEVENS HOLDING CO INC 144A	6.1250	150,000	156,576	156,750
STORE CAPITAL CORP	4.6250	30,000	29,790	30,676
STRYKER CORP	1.1500	200,000	199,539	201,129
STRYKER CORP	2.9000	200,000	200,433	200,538
SUBURBAN PROPANE PARTNERS LP/S	5.5000	10,000	9,470	9,900
SUBURBAN PROPANE PARTNERS LP/S	5.7500	335,000	312,394	335,000
SUNCOKE ENERGY PARTNERS L 144A	7.5000	250,000	227,499	211,300
SUNOCO LOGISTICS PARTNERS OPER	3.9000	70,000	65,556	73,526
SUNOCO LOGISTICS PARTNERS OPER	5.4000	95,000	94,064	95,049
SVB FINANCIAL GROUP	3.1250	125,000	124,904	134,021
SYNCHRONY FINANCIAL	5.1500	600,000	689,699	676,468
SYSCO CORP	2.4000	200,000	197,756	197,701
SYSCO CORP	3.7500	50,000	49,005	54,744
SYSCO CORP	4.5000	10,000	9,464	10,844
TAL ADVANTAGE V LLC 1A A 144A	3.5100	63,800	63,478	63,411
TALLGRASS ENERGY PARTNERS 144A	5.5000	5,000	3,811	4,515
TALLGRASS ENERGY PARTNERS 144A	6.0000	105,000	103,584	93,188
TAMPA ELECTRIC CO	4.3000	20,000	19,135	25,259
TARGA RESOURCES PARTNERS 144A	5.5000	95,000	95,020	91,734
TARGA RESOURCES PARTNERS LP /	4.2500	55,000	47,507	52,525
TARGA RESOURCES PARTNERS LP /	5.1250	40,000	38,035	38,500
TARGA RESOURCES PARTNERS LP /	5.3750	125,000	129,095	120,625
TARGA RESOURCES PARTNERS LP /	5.8750	230,000	234,973	227,700
TARGA RESOURCES PARTNERS LP /	6.5000	115,000	121,985	115,288
TARGA RESOURCES PARTNERS LP /	6.7500	91,000	91,741	90,773
TENET HEALTHCARE CORP	5.1250	490,000	471,273	472,953

	Coupon	Units	Cost	Market Value
TENET HEALTHCARE CORP	6.7500	85,000	83,000	84,363
TENET HEALTHCARE CORP	7.0000	200,000	202,192	195,070
TENET HEALTHCARE CORP 144A	4.6250	150,000	150,000	146,130
TENET HEALTHCARE CORP 144A	6.2500	230,000	240,243	228,275
TENNANT CO	5.6250	150,000	143,126	151,500
TENNESSEE GAS PIPELINE CO LLC	7.0000	600,000	757,249	759,087
TERRAFORM POWER OPERATING 144A	5.0000	85,000	76,092	88,613
TEXAS INSTRUMENTS INC	1.3750	40,000	39,944	41,063
THERMO FISHER SCIENTIFIC INC	2.9500	140,000	131,045	154,854
THERMO FISHER SCIENTIFIC INC	4.1330	40,000	40,000	45,607
THERMO FISHER SCIENTIFIC INC	4.4970	35,000	35,000	43,380
TIME WARNER CABLE LLC	4.1250	180,000	180,176	182,063
TIME WARNER CABLE LLC	4.5000	190,000	157,047	202,293
TIME WARNER ENTERTAINMENT CO L	8.3750	305,000	333,595	357,390
T-MOBILE USA INC 144A	1.5000	60,000	59,900	59,996
T-MOBILE USA INC 144A	2.5500	900,000	898,141	903,168
T-MOBILE USA INC 144A	3.5000	210,000	225,124	228,562
T-MOBILE USA INC 144A	3.7500	390,000	422,813	432,186
T-MOBILE USA INC 144A	3.8750	55,000	59,210	61,213
T-MOBILE USA INC 144A	4.3750	85,000	97,011	98,321
T-MOBILE USA INC 144A	4.5000	215,000	250,781	255,899
TMS INTERNATIONAL HOLDING 144A	7.2500	225,000	213,043	183,375
TOLEDO EDISON CO/THE	6.1500	30,000	35,496	42,953
TOWD POINT MORTGA HY3 A1A 144A	1.1845	1,593,793	1,684,963	1,587,689
TOWD POINT MORTGAG HY2 A1 144A	1.1845	729,196	734,738	724,945
TOWD POINT MORTGAGE 2 A1 144A	2.7500	98,989	96,856	100,730
TOWD POINT MORTGAGE 3 A1 144A	2.7500	200,740	195,556	205,529
TOWD POINT MORTGAGE 4 A1 144A	2.7500	112,750	109,771	116,073
TOWD POINT MORTGAGE 5 A1 144A	0.7845	193,126	166,056	191,391
TOYOTA MOTOR CREDIT CORP	2.9000	50,000	49,995	52,932
TOYOTA MOTOR CREDIT CORP	3.0000	50,000	49,913	54,342
TPC GROUP INC 144A	10.5000	230,000	207,615	205,850
TREEHOUSE FOODS INC 144A	6.0000	210,000	208,469	214,200
TRIMAS CORP 144A	4.8750	180,000	168,663	180,396
TRIMBLE INC	4.1500	70,000	70,255	74,613
TRIMBLE INC	4.9000	135,000	150,627	154,963
TRINITY HEALTH CORP	3.4340	5,000	5,000	5,446
TRONOX INC 144A	6.5000	325,000	295,712	311,750
TRUIST BANK	2.1500	250,000	249,621	262,905
TRUIST BANK	2.8000	100,000	99,968	104,068
TRUIST FINANCIAL CORP	1.2000	240,000	239,749	242,983
TRUIST FINANCIAL CORP	2.9000	25,000	25,155	25,379
TRUIST FINANCIAL CORP	0.9461	330,000	327,945	331,448
TRUSTEES OF BOSTON COLLEGE	3.1290	100,000	99,995	115,434
TRUSTEES OF BOSTON UNIVERSITY	4.0610	65,000	65,197	81,948
TRUSTEES OF PRINCETON UNIVERSI	2.5160	16,000	16,000	16,582
TUTOR PERINI CORP 144A	6.8750	219,000	206,693	208,598
TWDC ENTERPRISES 18 CORP	0.7205	300,000	298,180	298,987
UBER TECHNOLOGIES INC 144A	7.5000	170,000	170,000	171,275
UBER TECHNOLOGIES INC 144A	8.0000	120,000	119,267	122,100
UDR INC	3.2000	35,000	35,941	38,145
UDR INC	3.7500	60,000	59,705	64,813
UDR INC	4.0000	220,000	219,462	245,380
UNILEVER CAPITAL CORP	2.2000	100,000	100,755	102,962
UNILEVER CAPITAL CORP	2.6000	150,000	146,021	160,634
UNION ELECTRIC CO	2.9500	20,000	19,983	22,328
UNION PACIFIC CORP	3.5500	20,000	19,945	22,470
UNION PACIFIC CORP	3.7000	105,000	104,962	122,257
UNION PACIFIC CORP	4.0000	425,000	428,292	429,992
UNION PACIFIC CORP	3.8390	100,000	110,736	115,563
UNION PACIFIC RAILROAD CO 2014	3.2270	99,200	102,413	109,170
UNITED AIRLINES 2014-1 CLASS A	4.0000	144,758	126,816	132,793
UNITED AIRLINES 2016-2 CLASS A	2.8750	607,492	619,939	567,306
UNITED AIRLINES HOLDINGS INC	4.2500	210,000	192,242	178,500
UNITED PARCEL SERVICE INC	0.7656	140,000	138,824	140,337
UNITED RENTALS NORTH AMERICA I	4.6250	50,000	45,622	50,250
UNITED RENTALS NORTH AMERICA I	4.8750	300,000	312,342	307,500
UNITED RENTALS NORTH AMERICA I	6.5000	45,000	44,960	47,250
UNITEDHEALTH GROUP INC	1.2500	10,000	9,962	10,184
UNITEDHEALTH GROUP INC	1.9500	140,000	139,597	140,656
UNITEDHEALTH GROUP INC	2.0000	40,000	39,666	41,877
UNITEDHEALTH GROUP INC	2.3750	80,000	79,983	85,437
UNITEDHEALTH GROUP INC	2.8750	25,000	24,993	27,910
UNITEDHEALTH GROUP INC	2.9000	35,000	34,016	36,961
UNITEDHEALTH GROUP INC	3.1250	20,000	19,470	21,410
UNITEDHEALTH GROUP INC	3.3500	55,000	55,149	58,376
UNITEDHEALTH GROUP INC	3.5000	10,000	9,905	11,628
UNITEDHEALTH GROUP INC	3.8750	140,000	144,941	167,586
UNITEDHEALTH GROUP INC	4.2000	30,000	29,814	38,056
UNITEDHEALTH GROUP INC	4.2500	60,000	59,532	75,003
UNITEDHEALTH GROUP INC	6.5000	115,000	145,086	175,116
UNIVAR SOLUTIONS USA INC/ 144A	5.1250	140,000	140,659	141,627
UNIVERSITY OF SOUTHERN CALIFOR	2.8050	20,000	20,000	21,433
UNIVISION COMMUNICATIONS 144A	6.6250	145,000	144,999	138,475
UNIVISION COMMUNICATIONS 144A	9.5000	40,000	39,621	42,400

	Coupon	Units	Cost	Market Value
UPJOHN INC 144A	2.7000	20,000	19,937	20,526
UPJOHN INC 144A	3.8500	10,000	9,979	10,747
UPJOHN INC 144A	4.0000	20,000	19,948	21,272
US AIRWAYS 2012-1 CLASS A PASS	5.9000	93,726	98,863	86,221
US AIRWAYS 2013-1 CLASS A PASS	3.9500	246,704	258,949	204,080
US BANCORP	0.8500	135,000	153,692	153,725
US BANK NA/CINCINNATI OH	1.1830	465,000	464,073	464,785
US FOODS INC 144A	5.8750	235,000	230,133	223,250
USA COMPRESSION PARTNERS LP /	6.8750	245,000	243,737	235,481
USAA CAPITAL CORP 144A	2.4500	230,000	229,879	230,383
VALERO ENERGY CORP	3.6500	45,000	47,155	48,865
VANGUARD S/T CORP BOND ETF	0.0000	22,085	1,788,664	1,825,546
VENTAS REALTY LP	4.1250	300,000	297,982	321,953
VEREIT OPERATING PARTNERSHIP L	4.6250	375,000	369,840	405,514
VERISK ANALYTICS INC	5.5000	200,000	243,152	274,292
VERIZON COMMUNICATIONS INC	0.8750	175,000	193,302	192,663
VERIZON COMMUNICATIONS INC	4.1250	43,000	48,192	53,742
VERIZON COMMUNICATIONS INC	4.4000	60,000	57,974	74,707
VERIZON COMMUNICATIONS INC	4.5000	110,000	108,690	137,022
VERIZON COMMUNICATIONS INC	4.5220	150,000	178,718	198,422
VERIZON COMMUNICATIONS INC	4.7500	30,000	29,122	39,664
VERIZON COMMUNICATIONS INC	4.8620	85,000	83,580	115,426
VERIZON COMMUNICATIONS INC	5.1500	200,000	209,312	227,745
VERIZON COMMUNICATIONS INC	5.2500	70,000	72,766	93,713
VERIZON COMMUNICATIONS INC	1.4924	309,000	295,297	312,764
VF CORP	2.0500	120,000	119,980	122,891
VF CORP	2.9500	10,000	9,979	10,692
VIACOMCBS INC	4.2500	860,000	886,191	935,465
VIACOMCBS INC	4.3750	50,000	53,098	52,285
VIRGINIA ELECTRIC AND POWER CO	2.8750	25,000	24,991	27,473
VIRGINIA ELECTRIC AND POWER CO	3.3000	10,000	11,092	11,082
VIRGINIA ELECTRIC AND POWER CO	4.6000	125,000	158,293	164,627
VIRGINIA ELECTRIC AND POWER CO	6.0000	80,000	94,800	111,718
VIRGINIA ELECTRIC AND POWER CO	8.8750	50,000	83,391	89,861
VISA INC	2.1500	60,000	58,830	62,352
VISA INC	3.6500	70,000	86,053	85,049
VISTRA OPERATIONS CO LLC 144A	5.0000	335,000	346,401	338,769
VMWARE INC	3.9000	410,000	373,760	435,105
VMWARE INC	4.6500	200,000	216,969	221,073
VMWARE INC	4.7000	40,000	39,861	44,117
VOLKSWAGEN GROUP OF AMERI 144A	3.3500	200,000	199,795	213,447
VULCAN MATERIALS CO	3.5000	100,000	99,725	108,933
WALMART INC	2.9500	215,000	220,450	242,495
WALMART INC	4.0500	50,000	65,827	65,792
WALT DISNEY CO/THE	2.6500	800,000	799,468	847,727
WALT DISNEY CO/THE	3.6000	40,000	39,946	44,558
WALT DISNEY CO/THE	3.8000	40,000	39,943	46,127
WASHINGTON MUTUAL MORTG OC1 A1	0.4245	35,009	30,113	31,216
WASHINGTON PRIME GROUP LP	6.4500	210,000	192,587	118,461
WATCO COS LLC / WATCO FIN 144A	6.5000	455,000	455,000	466,184
WEC ENERGY GROUP INC	3.1000	70,000	69,975	72,881
WELLS FARGO & CO	2.5500	290,000	289,062	292,686
WELLS FARGO & CO	2.6250	100,000	99,082	104,181
WELLS FARGO & CO	3.5500	500,000	489,008	558,367
WELLS FARGO & CO	3.7500	1,050,000	1,048,611	1,147,281
WELLS FARGO & CO	3.9000	80,000	73,616	93,771
WELLS FARGO & CO	4.1250	95,000	95,392	103,172
WELLS FARGO & CO	4.6000	35,000	35,288	36,083
WELLS FARGO & CO	5.6060	60,000	64,912	82,757
WELLS FARGO & CO	3.0690	415,000	407,990	430,028
WELLS FARGO & CO	3.5840	140,000	139,828	155,382
WELLS FARGO & CO	2.1303	795,000	784,488	799,251
WELLS FARGO & CO	3.0680	90,000	90,000	93,878
WELLS FARGO & CO	2.3930	175,000	176,497	180,813
WELLS FARGO & CO REGS	0.5000	200,000	212,333	223,335
WELLS FARGO & CO REGS	2.0000	100,000	113,252	119,886
WELLS FARGO BANK NA	3.5500	250,000	249,271	271,245
WELLS FARGO BANK NA	6.1800	60,000	75,415	75,212
WELLTOWER INC	3.9500	70,000	70,123	75,400
WELLTOWER INC	4.2500	140,000	138,786	156,462
WESCO DISTRIBUTION INC 144A	7.1250	90,000	90,000	94,782
WESCO DISTRIBUTION INC 144A	7.2500	200,000	198,496	211,500
WEST STREET MERGER SUB IN 144A	6.3750	195,000	188,900	188,663
WESTERN DIGITAL CORP	4.7500	200,000	178,048	206,690
WESTINGHOUSE AIR BRAKE TECHNOL	3.2000	70,000	69,924	71,330
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500	200,000	181,163	205,876
WESTINGHOUSE AIR BRAKE TECHNOL	4.9500	0	0	0
WESTLAKE AUTOMOBILE 3A A2 144A	2.1500	249,004	248,990	250,623
WESTLAKE CHEMICAL CORP	3.3750	75,000	74,692	76,543
WEYERHAEUSER CO	4.0000	1,100,000	1,094,646	1,244,011
WEYERHAEUSER CO	7.3750	580,000	698,523	802,311
WILLIAM CARTER CO/THE 144A	5.6250	110,000	110,000	113,300
WILLIAMS COS INC/THE	3.3500	100,000	98,712	104,014
WILLIAMS COS INC/THE	3.5000	140,000	139,300	146,782
WILLIAMS COS INC/THE	3.6000	150,000	150,312	155,882

	Coupon	Units	Cost	Market Value
WILLIAMS COS INC/THE	4.5500	150,000	155,635	166,417
WILLIS NORTH AMERICA INC	2.9500	55,000	56,454	58,221
WISCONSIN POWER AND LIGHT CO	3.0000	50,000	49,867	55,491
WISCONSIN PUBLIC SERVICE CORP	3.3000	20,000	21,767	21,716
WOLVERINE WORLD WIDE INC 144A	6.3750	95,000	95,001	99,513
WP CAREY INC	4.0000	470,000	460,552	490,618
WP CAREY INC	4.2500	220,000	215,950	240,172
WRKCO INC	4.6500	1,220,000	1,237,922	1,418,534
XCEL ENERGY INC	2.6000	200,000	198,643	214,597
XCEL ENERGY INC	3.5000	35,000	35,323	38,752
XILINX INC	2.3750	105,000	104,972	108,093
XILINX INC	2.9500	70,000	71,952	75,076
XPO LOGISTICS INC 144A	6.2500	270,000	271,466	282,825
YALE UNIVERSITY	2.4020	23,000	23,000	23,651
YALE UNIVERSITY	1.4820	35,000	35,000	35,376
ZIMMER BIOMET HOLDINGS INC	3.1500	60,000	59,261	62,237
ZIMMER BIOMET HOLDINGS INC	3.5500	660,000	684,647	714,583
ZIMMER BIOMET HOLDINGS INC	3.7000	90,000	89,365	95,634
ZOETIS INC	3.9000	70,000	71,588	82,442
ZOETIS INC	4.4500	85,000	91,138	109,678
ZOETIS INC	4.5000	160,000	163,393	186,749
ZOETIS INC	4.7000	40,000	40,537	52,734
Total of Domestic Corporate & Other Bonds			265,187,641	274,407,521
Positive Social Purpose Investments				4.49%
CDT-BREW HOUSE APTS (AHF)	4.9500	1,744,651	1,736,423	1,886,474
CDT-CEDARBROOK APTS (AHF)	5.0400	1,456,085	1,450,542	1,585,255
CDT-HOMES OF RENAISSANCE (AHF)	4.7700	967,476	953,410	1,029,104
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700	1,294,265	1,270,980	1,378,380
CDT-MADISON HEIGHTS I (AHF)	4.9500	1,228,678	1,223,177	1,328,201
CDT-RETREAT AT MILLS CRK (AHA)	4.9500	1,493,285	1,489,522	1,610,358
CDT-STRONG HOUSING (AHF)	4.7700	1,433,688	1,407,546	1,527,021
CIN-21ST ST SENIOR (AHA)	6.0300	1,072,370	1,163,342	1,280,324
CIN-AVENUES APARTMENTS (AHA)	6.6000	75,036	82,558	90,168
CIN-MILDRED HOUSING (AHA)	5.9800	132,156	139,734	149,387
CIN-SWIFT LANE (AHF)	5.1600	2,392,000	2,392,000	2,626,464
CIN-WALDRON MANOR APTS (AHF)	6.1600	138,321	150,398	164,988
CPC-ADAM CLAYTON POWELL (AHF)	4.2700	789,346	749,825	810,706
CPC-CAMBRAY COURT (AHA)	4.5000	964,616	927,243	1,007,686
CPC-HUNTLEY BUILDING (AHF)	4.7300	1,436,781	1,411,735	1,533,045
CPC-POLLOCK GARDENS (AHF)	4.4500	3,408,122	3,352,839	3,552,456
CRF-BUNCE GREEN (AHF)	6.5500	642,347	642,597	729,301
CRF-CAPITOL VILLA (AHA)	5.7700	1,549,638	1,562,683	1,577,640
CRF-GLENWOOD PLACE (AHF)	6.5500	1,450,570	1,563,706	1,646,295
CRF-MISSION VILLAGE (AHF)	5.6500	969,251	969,271	969,348
CRF-WEATHERSTONE SPRING (AHA)	6.5500	553,856	597,943	630,233
CRF-WHITE OAK APTS (AHA)	6.5500	846,590	913,789	962,979
Total of Positive Social Purpose Investments			26,201,262	28,075,812
Total of Domestic Fixed Income Securities			406,326,898	424,772,012
International Securities				28.48%
International Fixed Income Securities				
ANGOLA				
ANGOLAN GOVERNMENT INTERN 144A	8.0000	750,000	692,137	615,000
ANGOLAN GOVERNMENT INTERN REGS	8.0000	400,000	198,888	328,000
ANGOLAN GOVERNMENT INTERN REGS	8.2500	200,000	96,763	164,000
ANGOLAN GOVERNMENT INTERN REGS	9.5000	200,000	130,162	179,238
ARGENTINA				
ARGENTINE REPUBLIC GOVERN REGS	6.2500	100,000	81,267	41,051
ARGENTINE REPUBLIC GOVERNMENT	3.3800	120,000	94,182	50,181
ARGENTINE REPUBLIC GOVERNMENT	3.7500	1,400,000	784,471	546,000
ARGENTINE REPUBLIC GOVERNMENT	4.6250	130,000	42,829	53,951
ARGENTINE REPUBLIC GOVERNMENT	5.6250	120,000	109,610	49,440
ARGENTINE REPUBLIC GOVERNMENT	5.8750	1,006,000	559,484	399,382
ARGENTINE REPUBLIC GOVERNMENT	6.6250	150,000	42,910	59,250
ARGENTINE REPUBLIC GOVERNMENT	6.8750	1,630,000	1,136,902	653,390
ARGENTINE REPUBLIC GOVERNMENT	7.5000	830,000	462,141	333,660
ARGENTINE REPUBLIC GOVERNMENT	7.6250	150,000	42,443	58,052
ARGENTINE REPUBLIC GOVERNMENT	8.2800	182,265	143,870	80,652
CIUDAD AUTONOMA DE BUENOS AIRES	36.9462	200,000	3,249	2,981
CIUDAD AUTONOMA DE BUENOS AIRES	29.6716	5,795,000	176,656	69,504
PROVINCIA DE BUENOS AIRES 144A	28.1916	2,670,000	24,781	31,921
YPF SA	52.9918	1,840,000	34,901	28,135
YPF SA REGS	8.5000	90,000	82,374	66,825
AUSTRALIA				
AUSTRALIA & NEW ZEALAND BANKIN	2.0500	250,000	249,896	259,233
AUSTRALIA GOVERNMENT BOND REGS	1.7500	410,000	288,465	284,013
AUSTRALIA GOVERNMENT BOND REGS	2.2500	325,000	238,884	250,013

	Coupon	Units	Cost	Market Value
AUSTRALIA GOVERNMENT BOND REGS	2.7500	844,000	628,057	640,959
AUSTRALIA GOVERNMENT BOND REGS	3.0000	106,600	88,601	92,875
AUSTRALIA GOVERNMENT BOND REGS	3.2500	218,000	161,922	170,479
AUSTRALIA GOVERNMENT BOND REGS	5.5000	395,000	305,155	311,777
AUSTRALIA GOVERNMENT BOND REGS	5.7500	265,000	201,077	202,798
BORAL FINANCE PTY LTD 144A	3.0000	150,000	146,820	151,183
CCP_IRS. P AUD-BBR-BBSW 6M CME	2.2500	210,000	324	7,505
CCP_IRS. P AUD-BBR-BBSW 6M CME	1.8435	291,000	0	8,513
CCP_IRS. P AUD-BBR-BBSW 6M CME	1.0938	83,000	158	155
CCP_IRS. P AUD-BBR-BBSW 6M CME	0.5938	365,000	0	835
SYDNEY AIRPORT FINANCE CO 144A	3.9000	300,000	298,944	312,407
WESTPAC BANKING CORP	2.0000	855,000	854,876	885,186
WOODSIDE FINANCE LTD 144A	3.7000	410,000	383,140	418,629
WOODSIDE FINANCE LTD 144A	4.5000	500,000	502,472	538,847
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	0.5000	215,000	244,594	258,075
REPUBLIC OF AUSTRIA GOVER 144A	0.7500	56,000	67,772	70,583
REPUBLIC OF AUSTRIA GOVER 144A	2.1000	10,000	13,157	22,045
REPUBLIC OF AUSTRIA GOVER 144A	2.4000	54,000	75,246	81,089
BAHRAIN				
BAHRAIN GOVERNMENT INTERN REGS	5.8750	250,000	253,546	253,393
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	0.0000	170,000	186,628	195,085
KINGDOM OF BELGIUM GOVERN 144A	0.8000	145,000	169,981	173,378
KINGDOM OF BELGIUM GOVERN 144A	0.9000	128,000	158,221	158,179
KINGDOM OF BELGIUM GOVERN 144A	1.7000	90,000	101,766	131,424
KINGDOM OF BELGIUM GOVERN 144A	4.2500	87,000	149,561	172,143
KINGDOM OF BELGIUM GOVERN 144A	5.0000	40,000	68,226	76,744
BERMUDA				
AIRCATTLE LTD	4.2500	160,000	161,070	146,841
ARCH CAPITAL GROUP LTD	3.6350	120,000	120,216	125,788
BACARDI LTD 144A	2.7500	100,000	88,347	101,796
FLY LEASING LTD	6.3750	200,000	199,790	182,000
IHS MARKIT LTD	3.6250	235,000	238,330	251,991
IHS MARKIT LTD	4.2500	50,000	50,404	57,480
IHS MARKIT LTD	4.1250	60,000	59,577	65,605
IHS MARKIT LTD	4.7500	220,000	216,011	258,155
MARVELL TECHNOLOGY GROUP LTD	4.8750	240,000	268,303	288,696
RENAISSANCERE HOLDINGS LTD	3.6000	440,000	434,227	482,467
TEXTAINER MARINE CON 2A A 144A	3.5200	237,291	235,531	234,407
WEATHERFORD INTERNATIONAL 144A	11.0000	245,000	233,937	170,888
BRAZIL				
BANCO BTG PACTUAL SA/CAYM 144A	4.5000	600,000	618,389	588,750
BANCO BTG PACTUAL SA/CAYM REGS	5.5000	500,000	522,880	512,500
BRAZIL NOTAS DO TESOORO NACION	10.0000	2,776,000	690,475	578,719
BRAZIL NOTAS DO TESOORO NACION	6.0000	1,524,000	1,244,726	1,145,703
BRAZILIAN GOVERNMENT INTERNATI	3.8750	200,000	197,964	192,860
ITAU UNIBANCO HOLDING SA/ 144A	3.2500	600,000	607,236	592,020
BRITISH VIRGIN ISLANDS				
CNOOC FINANCE 2013 LTD	3.0000	200,000	195,307	208,644
SHANGHAI PORT GROUP BVI D REGS	3.3750	200,000	217,298	215,965
SINOPEC GROUP OVERSEAS DE REGS	2.9500	200,000	203,355	209,613
STATE GRID OVERSEAS INVES 144A	3.5000	310,000	300,407	342,695
STATE GRID OVERSEAS INVES REGS	3.5000	200,000	195,600	221,094
CAMEROON				
REPUBLIC OF CAMEROON INTE REGS	9.5000	400,000	440,970	400,240
CANADA				
1011778 BC ULC / NEW RED 144A	4.2500	90,000	84,601	90,159
1011778 BC ULC / NEW RED 144A	5.0000	315,000	294,520	313,145
ALIMENTATION COUCHE-TARD 144A	2.7000	100,000	97,915	102,366
BANK OF MONTREAL	1.8500	110,000	109,919	113,883
BANK OF NOVA SCOTIA/THE	2.7000	250,000	249,429	273,423
BANK OF NOVA SCOTIA/THE	1.3000	75,000	74,835	75,502
BAUSCH HEALTH COS INC 144A	5.0000	265,000	254,486	249,495
BAUSCH HEALTH COS INC 144A	5.5000	23,000	21,683	23,000
BAUSCH HEALTH COS INC 144A	6.1250	201,000	201,845	203,868
BAUSCH HEALTH COS INC 144A	6.2500	170,000	169,991	170,850
BAUSCH HEALTH COS INC 144A	7.0000	1,005,000	1,023,561	1,041,300
BAYTEX ENERGY CORP 144A	8.7500	185,000	140,184	98,050
BOMBARDIER INC 144A	6.0000	100,000	97,449	70,000
BROOKFIELD FINANCE INC	4.7000	30,000	27,763	34,500
BROOKFIELD FINANCE INC	4.8500	200,000	199,704	235,410
BROOKFIELD RESIDENTIAL PR 144A	4.8750	100,000	99,999	83,560
CANADIAN IMPERIAL BANK OF COMM	0.9500	60,000	59,967	60,202
CANADIAN IMPERIAL BANK OF COMM	2.2500	60,000	59,995	62,604
CANADIAN IMPERIAL BANK OF COMM	2.6060	40,000	40,000	41,345
CANADIAN NATIONAL RAILWAY CO	4.5000	80,000	95,796	101,555
CASCADES INC 144A	5.7500	145,000	141,442	146,088
CASCADES INC/CASCADES USA 144A	5.1250	95,000	95,009	96,425
CASCADES INC/CASCADES USA 144A	5.3750	110,000	110,011	111,650
CCP_IRS. P CAD-BA-CDOR 3M CME	1.9000	700,000	0	42,949
CCP_IRS. P CAD-BA-CDOR 3M CME	1.0625	89,000	0	0
CCP_IRS. P CAD-BA-CDOR 3M CME	1.0938	255,000	96	1,144
CCP_IRS. P CAD-BA-CDOR 3M CME	1.2350	2,000,000	259	33,476
CCP_IRS. P CAD-BA-CDOR 3M CME	0.8050	197,000	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS_P CAD-BA-CDOR 3M CME	0.0100	-2,541,000	-85	-84
CCP_IRS_P CAD-BA-CDOR 3M CME	0.5625	-700,000	-2,802	0
CNOOC FINANCE 2014 ULC	4.2500	200,000	202,043	220,192
ELDORADO GOLD CORP 144A	9.5000	210,000	208,130	223,650
ENBRIDGE INC	2.9000	20,000	19,618	20,748
ENBRIDGE INC	3.1250	50,000	39,597	52,407
ENBRIDGE INC	4.0000	150,000	153,274	162,328
FAIRFAX FINANCIAL HOLDING	2.7500	190,000	190,989	219,701
FIRST QUANTUM MINERALS LT 144A	7.2500	435,000	438,139	418,905
FORTIS INC/CANADA	3.0550	87,000	80,701	93,872
GFL ENVIRONMENTAL INC 144A	7.0000	42,000	42,436	43,470
GOEASY LTD 144A	5.3750	195,000	195,002	189,150
GOVERNMENT OF CANADA	0.2500	541,000	402,492	396,984
GOVERNMENT OF CANADA	1.2500	300,000	221,816	229,377
GOVERNMENT OF CANADA	2.2500	595,000	484,243	503,989
GOVERNMENT OF CANADA	3.5000	398,000	397,483	457,630
GOVERNMENT OF CANADA	5.7500	155,000	160,497	184,778
HUDBAY MINERALS INC 144A	7.2500	135,000	142,536	132,975
KINROSS GOLD CORP	4.5000	169,000	184,141	184,335
KINROSS GOLD CORP	5.9500	35,000	38,805	39,343
MASONITE INTERNATIONAL CO 144A	5.3750	110,000	111,393	112,475
MASONITE INTERNATIONAL CO 144A	5.7500	80,000	76,141	82,400
MATTAMY GROUP CORP 144A	4.6250	115,000	115,000	110,400
MEG ENERGY CORP 144A	7.0000	70,000	66,750	60,025
MEG ENERGY CORP 144A	7.1250	255,000	219,310	211,969
NEW GOLD INC 144A	7.5000	130,000	130,000	134,120
PARKLAND CORP/CANADA 144A	5.8750	55,000	55,001	57,063
PRECISION DRILLING CORP	7.7500	135,000	127,120	92,475
PRECISION DRILLING CORP 144A	7.1250	40,000	35,306	24,400
PROV OF BRITISH COLUMBIA	3.2500	175,000	130,034	133,848
PROV OF ONTARIO	1.9500	200,000	144,867	152,198
PROV OF ONTARIO	2.6500	300,000	233,499	238,593
PROV OF ONTARIO	3.4500	280,000	213,539	264,512
PROV OF QUEBEC	3.0000	610,000	454,084	481,389
PROV OF QUEBEC	3.5000	175,000	135,629	168,565
PROVINCE OF ONTARIO CANADA	2.5000	95,000	92,345	103,796
PROVINCE OF ONTARIO CANADA	3.2000	70,000	70,661	76,875
PROVINCE OF QUEBEC CANADA	2.5000	70,000	68,164	76,772
PROVINCE OF QUEBEC CANADA	2.7500	95,000	92,807	106,085
RITCHIE BROS AUCTIONEERS 144A	5.3750	180,000	175,785	185,175
ROYAL BANK OF CANADA	1.1500	300,000	298,968	300,515
ROYAL BANK OF CANADA	2.2500	50,000	49,904	52,608
ROYAL BANK OF CANADA	3.7000	35,000	35,088	38,240
SCHLUMBERGER FINANCE CANA 144A	2.6500	80,000	78,515	82,456
SUNCOR ENERGY INC	3.1000	60,000	59,970	64,085
TELESAT CANADA / TELESAT 144A	4.8750	135,000	139,447	132,300
THOMSON REUTERS CORP	3.3500	70,000	65,850	76,072
TORONTO-DOMINION BANK/THE	2.6500	200,000	199,978	214,017
TOTAL CAPITAL CANADA LTD	2.7500	65,000	66,541	69,438
TRANSCANADA PIPELINES LTD	3.8000	105,000	105,275	105,833
TRANSCANADA PIPELINES LTD	5.1000	60,000	77,250	76,871
TRANSCANADA TRUST	5.5000	200,000	200,017	199,500
VERMILION ENERGY INC 144A	5.6250	135,000	128,490	114,075
WASTE CONNECTIONS INC	4.2500	264,000	273,782	312,133
CAYMAN ISLANDS				
AMBAC LSNI LLC 144A	6.0000	130,950	130,950	129,314
AVOLON HOLDINGS FUNDING L 144A	5.5000	560,000	562,328	527,253
BAIDU INC	4.3750	200,000	224,904	225,013
COUNTRY GARDEN HOLDINGS C REGS	7.2500	200,000	200,000	201,001
CSN ISLANDS XI CORP 144A	6.7500	200,000	200,000	171,250
DP WORLD CRESCENT LTD 144A	4.8480	200,000	196,316	210,428
ECAF I LTD 1A A1 144A	3.4730	124,713	123,607	112,448
GLOBAL AIRCRAFT LEASING C 144A	6.5000	375,000	356,478	251,250
JD.COM INC	3.3750	400,000	409,295	426,902
KAISA GROUP HOLDINGS LTD REGS	8.5000	200,000	195,642	197,743
ODEBRECHT OFFSHORE DRILLI 144A	7.7200	5,487	2,059	494
ODEBRECHT OFFSHORE DRILLI REGS	6.7200	42,218	40,242	34,618
ODEBRECHT OFFSHORE DRILLI REGS	7.7200	228,191	66,337	20,537
PARK AEROSPACE HOLDINGS L 144A	5.2500	90,000	88,211	84,481
SEAGATE HDD CAYMAN 144A	4.1250	100,000	99,860	105,078
SUNAC CHINA HOLDINGS LTD REGS	8.6250	200,000	200,031	200,500
TENCENT HOLDINGS LTD 144A	3.2900	400,000	401,974	403,414
TENCENT HOLDINGS LTD 144A	3.2400	200,000	202,287	200,441
TENCENT HOLDINGS LTD 144A	2.3900	200,000	199,946	199,753
TRANSOCEAN GUARDIAN LTD 144A	5.8750	342,350	331,674	297,755
VALE OVERSEAS LTD	6.2500	460,000	525,218	541,075
XLIT LTD	4.4500	130,000	129,371	146,442
CHILE				
BONOS DE LA TESORERIA DE LA RE	6.0000	30,000,000	50,673	55,946
CCP_IRS_P CLP-CLICP-BLOOMBERG	0.0316	360,000,000	0	23,851
CHILE GOVERNMENT INTERNATIONAL	3.1250	200,000	214,604	218,202
CHILE GOVERNMENT INTERNATIONAL	3.5000	500,000	543,127	562,500
CHILE GOVERNMENT INTERNATIONAL	3.2400	200,000	210,129	219,000
CORP NACIONAL DEL COBRE D 144A	2.2500	100,000	118,651	117,088
EMPRESA DE TRANSPORTE DE 144A	4.7000	270,000	266,541	309,663

	Coupon	Units	Cost	Market Value
ENEL AMERICAS SA	4.0000	100,000	94,208	106,001
ENEL CHILE SA	4.8750	143,000	142,701	159,445
CHINA				
INDUSTRIAL & COMMERCIAL B REGS	4.8750	200,000	220,130	225,577
INDUSTRIAL & COMMERCIAL B REGS	1.0564	200,000	199,273	199,444
COLOMBIA				
BANCOLOMBIA SA	3.0000	200,000	198,697	195,752
COLOMBIA GOVERNMENT INTERNATIO	3.0000	200,000	197,241	198,102
COLOMBIA GOVERNMENT INTERNATIO	4.1250	200,000	197,354	201,000
COLOMBIA GOVERNMENT INTERNATIO	4.5000	600,000	618,055	655,902
COLOMBIAN TES	5.7500	784,500,000	212,080	210,955
COLOMBIAN TES	6.0000	1,055,000,000	307,998	286,456
COLOMBIAN TES	7.0000	291,000,000	85,967	79,800
COLOMBIAN TES	7.2500	1,281,800,000	382,010	356,378
COLOMBIAN TES	7.7500	483,700,000	151,631	141,670
COLOMBIAN TES	3.5000	513,507,870	159,638	138,630
FINANCIERA DE DESARROLLO 144A	0.0022	2,423,000,000	759,551	683,472
COSTA RICA				
COSTA RICA GOVERNMENT INT REGS	7.1580	400,000	364,925	333,000
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.2500	120,000	122,233	125,220
IVORY COAST GOVERNMENT IN 144A	5.8750	305,000	338,992	321,137
IVORY COAST GOVERNMENT IN REGS	5.7500	190,900	169,719	187,378
CURACAO				
TEVA PHARMACEUTICAL FINANCE CO	2.9500	66,000	61,038	63,690
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT REGS	2.5000	1,000,000	46,339	48,071
CZECH REPUBLIC GOVERNMENT REGS	3.8500	1,580,000	72,034	69,671
DENMARK				
DENMARK GOVERNMENT BOND	1.5000	515,000	83,528	83,056
DENMARK GOVERNMENT BOND	4.5000	385,000	99,646	109,510
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC BOND REGS	0.1800	1,300,000	26,093	21,987
DOMINICAN REPUBLIC BOND REGS	0.1929	2,700,000	56,438	46,292
DOMINICAN REPUBLIC INTERN 144A	5.5000	360,000	357,545	364,140
DOMINICAN REPUBLIC INTERN 144A	5.8750	510,000	508,065	436,560
DOMINICAN REPUBLIC INTERN 144A	0.1672	15,000,000	296,894	227,661
DOMINICAN REPUBLIC INTERN REGS	5.5000	150,000	148,978	151,725
DOMINICAN REPUBLIC INTERN REGS	5.8750	150,000	125,666	128,400
DOMINICAN REPUBLIC INTERN REGS	6.8500	430,000	436,857	411,080
DOMINICAN REPUBLIC INTERN REGS	8.6250	100,000	112,311	110,750
DOMINICAN REPUBLIC INTERN REGS	0.1886	14,500,000	301,498	250,964
DOMINICAN REPUBLIC INTERN REGS	0.1779	1,300,000	25,491	21,027
DOMINICAN REPUBLIC INTERN REGS	0.1972	2,000,000	41,519	34,781
DOMINICAN REPUBLIC INTERN REGS	0.1950	6,600,000	145,775	107,582
EGYPT				
EGYPT GOVERNMENT BOND	13.9730	1,050,000	67,659	65,108
EGYPT GOVERNMENT INTERNAT 144A	4.7500	375,000	411,406	398,585
EGYPT GOVERNMENT INTERNAT 144A	8.5000	200,000	180,521	195,000
EGYPT GOVERNMENT INTERNAT 144A	8.1500	225,000	200,500	208,688
EGYPT GOVERNMENT INTERNAT 144A	6.5880	400,000	398,360	394,186
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250	400,000	421,299	397,914
EURO CURRENCY GEOGRAPHIC				
CCP_IRS. P EUR-EURIBOR-ACT/365	-0.3438	121,000	0	-255
CCP_IRS. P EUR-EURIBOR-ACT/365	-0.3100	1,434,000	924	4,243
CCP_IRS. R EUR-EURIBOR-ACT/365	0.0100	435,000	99	-862
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.3720	5,100,000	44,975	5,060
FINLAND				
FINLAND GOVERNMENT BOND 144A	0.5000	60,000	68,212	72,137
FINLAND GOVERNMENT BOND 144A	2.0000	185,000	228,698	228,575
FRANCE				
BANQUE FEDERATIVE DU CRED 144A	2.5000	290,000	288,075	294,757
BANQUE FEDERATIVE DU CRED 144A	2.7000	650,000	638,021	675,722
BNP PARIBAS SA 144A	7.3750	230,000	229,463	252,138
BNP PARIBAS SA 144A	2.9500	230,000	225,209	238,070
BNP PARIBAS SA 144A	2.2190	400,000	400,000	409,606
BPCE SA 144A	2.7500	534,000	519,966	559,613
BPCE SA 144A	4.0000	250,000	246,922	269,933
BPCE SA REGS	0.2500	200,000	224,763	222,968
CAISSE D'AMORTISSEMENT DE REGS	0.1250	400,000	460,749	457,091
CREDIT AGRICOLE SA/LONDON 144A	2.0403	283,000	278,364	283,305
CREDIT AGRICOLE SA/LONDON REGS	1.3750	200,000	230,272	232,526
DANONE SA 144A	2.5890	427,000	412,096	449,226
FRENCH REPUBLIC GOVERNMENT 144A	1.7500	40,000	48,795	57,173
FRENCH REPUBLIC GOVERNMENT REGS	0.0000	2,579,000	2,940,024	2,937,249
FRENCH REPUBLIC GOVERNMENT REGS	0.7500	27,000	31,296	32,898
FRENCH REPUBLIC GOVERNMENT REGS	2.5000	277,000	373,337	394,323
FRENCH REPUBLIC GOVERNMENT REGS	3.2500	290,000	449,949	538,626
FRENCH REPUBLIC GOVERNMENT REGS	4.0000	117,000	234,907	271,302
FRENCH REPUBLIC GOVERNMENT REGS	4.7500	130,000	229,685	246,356
ORANGE SA REGS	0.5000	300,000	321,261	321,884
RCI BANQUE SA REGS	1.2500	70,000	80,007	77,699
RCI BANQUE SA REGS	2.0000	200,000	230,853	225,904
GABON				

	Coupon	Units	Cost	Market Value
GABON GOVERNMENT INTERNAT REGS	6.3750	250,000	212,685	236,368
GABON GOVERNMENT INTERNAT REGS	6.9500	200,000	195,587	187,343
GERMANY				
BUNDESobligation REGS	0.0000	840,000	961,787	963,082
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000	1,125,000	1,289,240	1,313,397
BUNDESREPUBLIK DEUTSCHLAN REGS	0.2500	490,000	567,209	584,642
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	259,000	476,283	487,693
BUNDESREPUBLIK DEUTSCHLAN REGS	4.2500	72,000	150,462	150,867
BUNDESREPUBLIK DEUTSCHLAN REGS	5.5000	122,000	213,885	225,001
DEUTSCHE BANK AG REGS	0.1480	100,000	113,602	111,946
DEUTSCHE BANK AG/NEW YORK NY	4.2500	990,000	979,484	1,015,752
DEUTSCHE BANK AG/NEW YORK NY	5.0000	800,000	799,915	835,065
DEUTSCHE BANK AG/NEW YORK NY	1.8461	150,000	148,626	149,221
DEUTSCHE TELEKOM AG REGS	0.5000	75,000	83,354	84,267
DEUTSCHE TELEKOM AG REGS	1.7500	100,000	121,843	121,691
E.ON SE REGS	0.3500	125,000	135,840	135,734
E.ON SE REGS	1.6250	125,000	154,403	151,762
KREDITANSTALT FUER WIEDER REGS	0.8750	215,000	260,114	276,654
KREDITANSTALT FUER WIEDERAUFBA	2.0000	228,000	244,380	244,764
KREDITANSTALT FUER WIEDERAUFBA	2.3750	45,000	44,708	47,346
KREDITANSTALT FUER WIEDERAUFBA	0.3750	300,000	346,207	351,567
STATE OF NORTH RHINE-WEST REGS	1.5500	175,000	198,552	261,252
VOLKSWAGEN BANK GMBH REGS	1.2500	100,000	110,949	112,190
GHANA				
GHANA GOVERNMENT INTERNAT REGS	7.6250	200,000	178,506	188,280
GUERNSEY CI				
CREDIT SUISSE GROUP FUNDING GU	3.4500	500,000	499,370	511,856
CREDIT SUISSE GROUP FUNDING GU	3.7500	750,000	725,826	826,757
CREDIT SUISSE GROUP FUNDING GU	3.8000	327,000	322,826	352,082
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	5.6250	150,000	150,000	152,625
HONDURAS GOVERNMENT INTER 144A	6.2500	230,000	227,584	244,835
HONDURAS GOVERNMENT INTER REGS	6.2500	350,000	363,084	372,575
HONDURAS GOVERNMENT INTER REGS	8.7500	215,000	218,262	218,655
HONG KONG				
VANKE REAL ESTATE HONG KO REGS	3.5000	200,000	206,652	205,433
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	1.2500	566,900,000	0	37,029
CCP_IRS_P HUF-BUBOR-REUTERS 6	0.6600	-566,900,000	-31,848	0
HUNGARY GOVERNMENT BOND	0.5000	54,860,000	170,657	173,960
HUNGARY GOVERNMENT BOND	1.5000	69,170,000	226,328	222,671
INDIA				
ADANI PORTS & SPECIAL ECO 144A	3.3750	700,000	712,730	692,293
EXPORT-IMPORT BANK OF IND REGS	3.2500	225,000	226,383	222,221
EXPORT-IMPORT BANK OF IND REGS	3.3750	450,000	435,803	462,527
EXPORT-IMPORT BANK OF INDIA	1.3260	200,000	198,718	198,154
HDFC BANK LTD REGS	0.1080	40,000,000	543,989	540,905
NATIONAL HIGHWAYS AUTHORI REGS	0.0973	60,000,000	813,720	794,776
STATE BANK OF INDIA/LONDO REGS	3.2500	290,000	286,636	293,318
INDONESIA				
INDONESIA ASAHAN ALUMINIU 144A	4.7500	200,000	198,075	213,477
INDONESIA GOVERNMENT INTE REGS	4.3500	200,000	202,888	221,968
INDONESIA GOVERNMENT INTERNATI	3.5000	200,000	193,219	212,606
INDONESIA GOVERNMENT INTERNATI	4.2000	300,000	297,458	334,864
INDONESIA TREASURY BOND	6.1250	2,527,000,000	157,134	165,596
INDONESIA TREASURY BOND	6.5000	2,853,000,000	202,031	199,042
INDONESIA TREASURY BOND	6.6250	4,139,000,000	256,975	264,365
INDONESIA TREASURY BOND	7.5000	2,190,000,000	125,586	151,362
INDONESIA TREASURY BOND	8.2500	8,424,000,000	598,571	622,054
INDONESIA TREASURY BOND	8.3750	9,355,000,000	655,017	688,352
INDONESIA TREASURY BOND	8.7500	10,728,000,000	813,733	814,838
INDONESIA TREASURY BOND	9.7500	1,100,000,000	92,221	88,262
PERUSAHAAN PENERBIT SBSN 144A	2.8000	200,000	200,000	200,250
PERUSAHAAN PERSEROAN PERS 144A	4.0000	200,000	197,680	195,030
PERUSAHAAN PERSEROAN PERS REGS	3.3750	200,000	200,693	202,200
IRAQ				
IRAQ INTERNATIONAL BOND REGS	5.8000	250,000	226,842	225,000
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.6500	180,000	185,766	159,379
AERCAP IRELAND CAPITAL DAC / A	3.9500	1,280,000	1,269,169	1,280,391
AERCAP IRELAND CAPITAL DAC / A	4.6250	150,000	150,195	150,653
ALLEGION PLC	3.5000	140,000	143,489	146,790
BANK OF IRELAND GROUP PLC 144A	4.5000	434,000	427,192	464,242
GE CAPITAL INTERNATIONAL FUNDI	3.3730	200,000	203,645	209,854
IRELAND GOVERNMENT BOND REGS	0.0000	185,000	209,133	210,273
IRELAND GOVERNMENT BOND REGS	1.7000	45,000	52,340	61,970
IRELAND GOVERNMENT BOND REGS	1.1000	80,000	96,781	99,416
PERRIGO FINANCE UNLIMITED CO	3.1500	600,000	604,992	606,428
ISRAEL				
ISRAEL ELECTRIC CORP LTD 144A	5.0000	200,000	220,784	224,024
ISRAEL GOVERNMENT BOND - FIXED	2.0000	310,000	83,527	99,433
ISRAEL GOVERNMENT BOND - FIXED	4.2500	435,000	127,846	141,160
ISRAEL GOVERNMENT INTERNATIONA	2.7500	220,000	233,013	242,053
ITALY				
INTESA SANPAOLO SPA 144A	5.0170	200,000	185,784	204,932

	Coupon	Units	Cost	Market Value
INTESA SANPAOLO SPA 144A	5.7100	210,000	195,543	221,289
ITALY BUONI POLIENNALI DE 144A	1.6500	490,000	543,705	567,707
ITALY BUONI POLIENNALI DE 144A	1.8500	537,000	587,319	632,357
ITALY BUONI POLIENNALI DE 144A	2.4500	290,000	316,515	341,981
ITALY BUONI POLIENNALI DE 144A	2.7000	15,000	16,123	18,725
ITALY BUONI POLIENNALI DE 144A	3.1000	65,000	73,284	86,852
ITALY BUONI POLIENNALI DE 144A	3.3500	140,000	181,347	191,559
ITALY BUONI POLIENNALI DE 144A	3.5000	468,000	568,981	633,988
ITALY BUONI POLIENNALI DE 144A	5.0000	60,000	83,392	101,055
ITALY BUONI POLIENNALI DE REGS	1.3500	217,000	244,823	246,661
ITALY BUONI POLIENNALI DEL TES	0.9500	513,000	582,927	587,339
ITALY BUONI POLIENNALI DEL TES	1.3500	190,000	206,845	218,192
ITALY BUONI POLIENNALI DEL TES	2.0500	150,000	166,049	180,770
ITALY BUONI POLIENNALI DEL TES	3.7500	455,000	555,118	577,980
REPUBLIC OF ITALY GOVERNMENT I	5.3750	60,000	70,100	74,701
UNICREDIT SPA 144A	6.5720	700,000	703,757	739,596
JAPAN				
CCP_IRS. R JPY-LIBOR-BBA 6M CM	0.0100	27,906,000	80	930
CCP_IRS. R JPY-LIBOR-BBA 6M CM	-0.0117	169,000,000	0	-46,314
MITSUBISHI UFJ FINANCIAL GROUP	2.9500	200,000	199,366	203,214
MITSUBISHI UFJ FINANCIAL GROUP	3.8500	35,000	37,556	39,785
MITSUBISHI UFJ FINANCIAL GROUP	1.7814	230,000	227,416	230,768
MITSUBISHI UFJ FINANCIAL GROUP	1.3734	200,000	199,364	201,625
MITSUBISHI UFJ TRUST & BA 144A	2.6500	200,000	199,626	201,346
MIZUHO FINANCIAL GROUP IN 144A	2.6320	260,000	258,271	264,279
MIZUHO FINANCIAL GROUP INC	2.8390	200,000	200,000	209,761
MIZUHO FINANCIAL GROUP INC	2.2260	300,000	300,005	307,687
MIZUHO FINANCIAL GROUP INC	0.9895	400,000	400,381	392,002
MUFG BANK LTD 144A	2.7500	430,000	429,552	432,022
NIPPON LIFE INSURANCE CO 144A	3.4000	300,000	310,500	310,500
NOMURA HOLDINGS INC	2.6480	200,000	200,000	208,620
ORIX CORP	2.9000	30,000	29,594	31,056
SUMITOMO MITSUI BANKING CORP	2.6500	260,000	259,897	260,333
SUMITOMO MITSUI FINANCIAL GROU	2.9340	35,000	35,227	35,592
SUMITOMO MITSUI FINANCIAL GROU	2.6960	200,000	200,000	211,874
SUMITOMO MITSUI FINANCIAL GROU	2.4480	200,000	200,000	209,786
SUMITOMO MITSUI FINANCIAL GROU	1.9929	120,000	120,486	121,193
TOYOTA MOTOR CORP	2.7600	49,000	49,124	53,841
JORDAN				
JORDAN GOVERNMENT INTERNA 144A	5.7500	210,000	195,074	217,400
KAZAKHSTAN				
KAZAKHSTAN GOVERNMENT INT 144A	5.1250	200,000	209,076	231,757
KAZAKHSTAN GOVERNMENT INT REGS	6.5000	250,000	337,025	369,606
KENYA				
KENYA GOVERNMENT INTERNAT 144A	6.8750	260,000	247,760	263,741
KENYA GOVERNMENT INTERNAT REGS	6.8750	200,000	190,585	202,878
KENYA GOVERNMENT INTERNAT REGS	8.2500	200,000	199,011	196,748
KUWAIT				
KUWAIT INTERNATIONAL GOVE REGS	3.5000	470,000	467,803	524,125
LUXEMBOURG				
CONNECT FINCO SARL / CONN 144A	6.7500	130,000	129,998	123,175
DANA FINANCING LUXEMBOURG 144A	5.7500	290,000	274,433	294,350
DH EUROPE FINANCE II SARL	2.2000	225,000	224,906	236,480
DH EUROPE FINANCE II SARL	3.4000	75,000	77,653	84,498
DH EUROPE FINANCE SARL	1.2000	100,000	113,486	116,193
EMERALD BAY SA 144A	0.0000	160,000	181,116	175,032
EUROPEAN FINANCIAL STABIL REGS	0.8750	225,000	264,859	284,285
EUROPEAN FINANCIAL STABIL REGS	1.4500	150,000	193,728	211,352
GAZPROM NEFT OAO VIA GPN REGS	4.3750	200,000	197,536	208,315
GAZPROM OAO VIA GAZ CAPIT REGS	5.1500	200,000	223,915	221,964
INTELSAT JACKSON HOLDINGS 144A	8.0000	265,000	266,458	268,758
MEDTRONIC GLOBAL HOLDINGS SCA	1.0000	165,000	187,694	190,012
REDE D'OR FINANCE SARL 144A	4.5000	400,000	387,866	352,000
TRANE TECHNOLOGIES LUXEMBOURG	3.5500	35,000	36,510	38,557
MALAYSIA				
MALAYSIA GOVERNMENT BOND	3.4180	410,000	98,543	98,063
MALAYSIA GOVERNMENT BOND	3.9550	732,000	184,683	182,973
MALAYSIA GOVERNMENT BOND	4.2540	380,000	88,549	96,773
MALAYSIA GOVERNMENT BOND	4.1270	680,000	159,766	171,739
MALAYSIA GOVERNMENT BOND	4.7620	170,000	47,451	45,617
MALAYSIA GOVERNMENT BOND	4.8930	5,562,000	1,537,025	1,512,701
MALAYSIA GOVERNMENT BOND	4.9210	925,000	263,160	248,000
MALAYSIA GOVERNMENT BOND	3.8280	930,000	230,504	228,810
MALAYSIA GOVERNMENT BOND	3.7330	550,000	135,132	135,712
MALAYSIA GOVERNMENT BOND	3.8990	520,000	127,852	130,012
MAURITIUS				
AZURE POWER SOLAR ENERGY 144A	5.6500	300,000	307,853	302,025
MEXICO				
AMERICA MOVIL SAB DE CV	3.6250	200,000	217,787	221,786
BBVA BANCOMER SA/TEXAS 144A	5.8750	300,000	295,351	291,750
BBVA BANCOMER SA/TEXAS REGS	5.1250	400,000	376,009	372,276
BRASKEM IDESA SAPI 144A	7.4500	300,000	299,002	280,875
COMISION FEDERAL DE ELECTRICID	7.3500	13,200,000	651,385	539,011
MEXICAN BONOS	7.5000	11,745,700	533,669	566,154
MEXICAN BONOS	7.7500	29,480,000	1,472,334	1,427,651

	Coupon	Units	Cost	Market Value
MEXICAN BONOS	8.5000	23,760,000	1,203,547	1,217,120
MEXICAN BONOS	10.0000	4,995,900	296,503	271,790
MEXICAN UDIBONOS	4.0000	2,577,522	128,375	124,189
MEXICO CITY AIRPORT TRUST REGS	3.8750	200,000	163,212	181,302
MEXICO CITY AIRPORT TRUST REGS	5.5000	200,000	193,425	175,875
MEXICO GOVERNMENT INTERNATIONA	5.6250	120,000	174,974	150,793
MEXICO GOVERNMENT INTERNATIONA	3.2500	248,000	246,723	245,768
MEXICO GOVERNMENT INTERNATIONA	4.3500	200,000	172,100	200,036
MEXICO GOVERNMENT INTERNATIONA	5.0000	500,000	463,083	538,750
MEXICO GOVERNMENT INTERNATIONA	5.7500	132,000	154,488	146,520
MEXICO GOVERNMENT INTERNATIONA	6.0500	20,000	21,124	24,386
MEXICO GOVERNMENT INTERNATIONA	6.7500	45,000	50,869	59,119
PETROLEOS MEXICANOS	5.3500	150,000	113,399	126,000
PETROLEOS MEXICANOS	6.5000	750,000	747,681	676,890
PETROLEOS MEXICANOS	6.8750	65,000	50,492	61,344
PETROLEOS MEXICANOS	7.4700	8,138,100	337,429	275,338
PETROLEOS MEXICANOS 144A	6.8400	500,000	530,924	440,125
PETROLEOS MEXICANOS 144A	0.3196	5,000,000	197,258	182,763
PETROLEOS MEXICANOS REGS	0.3196	211,900	8,903	7,774
PETROLEOS MEXICANOS REGS	6.4900	20,000	16,091	18,258
TRUST FIBRA UNO REGS	6.3900	200,000	211,750	210,250
TRUST FIBRA UNO REGS	6.9500	200,000	253,312	218,500
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	5.0000	350,000	334,163	296,695
NETHERLANDS				
AIRBUS FINANCE BV REGS	0.8750	265,000	299,211	295,238
BRASKEM NETHERLANDS FINAN 144A	4.5000	250,000	248,308	228,750
COOPERATIEVE RABOBANK UA REGS	2.5000	100,000	114,686	113,378
COOPERATIEVE RABOBANK UA REGS	4.6250	200,000	226,782	226,596
COOPERATIEVE RABOBANK UA REGS	6.6250	200,000	236,690	230,527
COOPERATIEVE RABOBANK UA/NY	3.3750	300,000	296,906	334,632
CRH FUNDING BV REGS	1.8750	150,000	169,707	176,694
DEUTSCHE TELEKOM INTERNAT REGS	1.3750	75,000	88,197	89,067
DEUTSCHE TELEKOM INTERNAT REGS	2.0000	75,000	93,461	93,726
DEUTSCHE TELEKOM INTERNATIONAL	8.7500	10,000	14,498	15,644
EMBRAER NETHERLANDS FINANCE BV	5.4000	400,000	359,014	354,000
ENEL FINANCE INTERNATIONAL 144A	3.5000	470,000	412,490	505,565
ING GROEP NV	4.1000	200,000	199,921	219,140
MDGH - GMTN BV REGS	5.8750	100,000	118,819	116,641
MONDELEZ INTERNATIONAL HO 144A	2.0000	275,000	279,933	279,856
MV24 CAPITAL BV 144A	6.7480	195,028	198,024	185,253
MYLAN NV	3.1500	80,000	79,292	81,673
MYLAN NV	3.9500	125,000	119,273	139,756
NETHERLANDS GOVERNMENT BO 144A	0.0000	365,000	417,821	420,666
NETHERLANDS GOVERNMENT BO 144A	0.5000	251,000	277,633	311,953
NXP BV / NXP FUNDING LLC 144A	3.8750	200,000	195,102	211,427
NXP BV / NXP FUNDING LLC 144A	4.3000	200,000	218,116	226,930
NXP BV / NXP FUNDING LLC 144A	4.6250	200,000	198,240	213,062
OCI NV 144A	5.2500	105,000	100,006	100,800
PETROBRAS GLOBAL FINANCE 144A	5.0930	592,000	614,573	589,632
PETROBRAS GLOBAL FINANCE BV	5.6000	100,000	99,994	100,450
PETROBRAS GLOBAL FINANCE BV	6.7500	175,000	171,695	179,988
PETROBRAS GLOBAL FINANCE BV	8.7500	130,000	151,066	153,400
PETROBRAS GLOBAL FINANCE REGS	5.0930	164,000	163,347	163,344
RECKITT BENCKISER TREASUR 144A	0.3750	265,000	290,977	298,663
SHELL INTERNATIONAL FINANCE BV	2.3750	95,000	94,368	100,245
SHELL INTERNATIONAL FINANCE BV	3.2500	200,000	214,436	212,657
SIEMENS FINANCIERING SMAAT REGS	0.0000	425,000	478,320	477,181
SYNGENTA FINANCE NV	3.1250	200,000	201,525	202,705
SYNGENTA FINANCE NV 144A	5.1820	470,000	440,535	501,347
TEVA PHARMACEUTICAL FINAN REGS	0.3750	60,847	69,471	68,029
TEVA PHARMACEUTICAL FINANCE NE	2.2000	174,000	168,684	170,457
VOLKSWAGEN FINANCIAL SERV REGS	1.8750	600,000	777,704	742,917
VONOVIA FINANCE BV 144A	5.0000	340,000	347,886	364,538
WINTERSHALL DEA FINANCE B REGS	0.8400	300,000	335,212	318,700
NEW ZEALAND				
CCP_IRS. P NZD-BBR-FRA 3M CME	0.7641	615,000	0	3,632
CCP_IRS. P NZD-BBR-FRA 3M CME	0.8375	155,000	0	1,062
CCP_IRS. P NZD-BBR-FRA 3M CME	0.9375	89,000	60	59
CCP_IRS. P NZD-BBR-TELERATE 3M	2.9000	1,860,000	18,689	64,415
CCP_IRS. P NZD-BBR-TELERATE 3M	2.1900	235,000	122	5,999
CCP_IRS. P NZD-BBR-TELERATE 3M	2.9688	220,000	18	13,815
CCP_IRS. P NZD-BBR-TELERATE 3M	0.7900	774,000	0	4,829
CCP_IRS. R NZD-BBR-FRA 3M CME	0.0100	2,310,000	0	-12,541
CCP_IRS. R NZD-BBR-TELERATE 3M	0.0100	1,540,000	0	-53,332
CCP_IRS_R NZD-BBR-FRA 3M CME	0.5000	-264,000	-687	-691
CHINA CONSTRUCTION BANK N REGS	1.0564	200,000	199,286	199,639
NEW ZEALAND GOVERNMENT BOND	3.0000	423,000	318,090	322,982
NIGERIA				
NIGERIA GOVERNMENT INTERN REGS	6.3750	200,000	194,167	203,080
NORWAY				
CCP_IRS. P NOK-NIBOR-BBG 6M CM	1.9063	1,827,000	0	6,894
CCP_IRS. P NOK-NIBOR-NIBR 6M C	0.7500	304,000	0	114
CCP_IRS. P NOK-NIBOR-NIBR 6M C	0.7188	2,829,000	0	229
CCP_IRS. P NOK-NIBOR-NIBR 6M C	0.9063	2,098,000	0	381

	Coupon	Units	Cost	Market Value
CCP_IRS. R NOK-NIBOR-NIBR 6M C	1.2300	1,610,000	289	-8,104
EQUINOR ASA	2.3750	135,000	134,233	140,255
NORWAY GOVERNMENT BOND 144A	1.3750	325,000	34,920	36,146
NORWAY GOVERNMENT BOND 144A	2.0000	775,000	91,076	84,436
YARA INTERNATIONAL ASA 144A	3.1480	200,000	200,000	206,751
OMAN				
OMAN GOVERNMENT INTERNATI REGS	5.3750	200,000	186,073	186,300
PAKISTAN				
PAKISTAN GOVERNMENT INTER REGS	6.8750	200,000	167,704	196,730
PAKISTAN GOVERNMENT INTER REGS	8.2500	280,000	289,420	291,388
PANAMA				
ENA NORTE TRUST REGS	4.9500	87,539	87,692	86,226
PANAMA GOVERNMENT INTERNATIONA	3.1600	400,000	404,330	429,800
PANAMA GOVERNMENT INTERNATIONA	4.3000	225,000	254,383	268,034
PANAMA GOVERNMENT INTERNATIONA	4.5000	200,000	191,698	244,600
PANAMA NOTAS DEL TESORO 144A	3.7500	190,000	189,754	198,550
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	5.0000	300,000	302,482	331,650
PARAGUAY GOVERNMENT INTER 144A	5.6000	220,000	216,251	256,850
PERU				
PERU GOVERNMENT BOND 144A	5.3500	400,000	118,500	113,541
PERU GOVERNMENT BOND 144A	5.4000	741,000	223,610	220,819
PERU GOVERNMENT BOND 144A	6.1500	1,955,000	605,887	631,840
PERUVIAN GOVERNMENT INTER 144A	1.5389	185,000	55,772	55,188
PERUVIAN GOVERNMENT INTER 144A	1.8096	650,000	206,368	217,711
PERUVIAN GOVERNMENT INTER REGS	1.8096	370,000	119,125	123,928
PERUVIAN GOVERNMENT INTERNATIO	2.7500	120,000	146,361	148,930
PERUVIAN GOVERNMENT INTERNATIO	6.5500	40,000	49,865	60,850
PERUVIAN GOVERNMENT INTERNATIO	8.7500	40,000	58,793	66,700
PERUVIAN GOVERNMENT INTERNATIO	2.3920	75,000	75,075	78,000
PERUVIAN GOVERNMENT INTERNATIO	2.7830	200,000	200,001	213,300
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	6.3750	150,000	211,399	206,843
PHILIPPINE GOVERNMENT INTERNAT	2.4570	200,000	203,205	209,510
POLAND				
REPUBLIC OF POLAND GOVERN REGS	1.5000	100,000	118,166	121,581
REPUBLIC OF POLAND GOVERNMENT	2.5000	200,000	52,785	55,124
REPUBLIC OF POLAND GOVERNMENT	3.2500	645,000	262,775	283,696
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	0.7000	100,000	108,973	116,454
PORTUGAL OBRIGACOES DO TE 144A	2.2000	160,000	191,515	190,776
PORTUGAL OBRIGACOES DO TE 144A	4.1000	45,000	61,794	75,130
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.0000	500,000	536,549	574,941
QATAR GOVERNMENT INTERNAT 144A	4.4000	400,000	400,000	495,080
QATAR GOVERNMENT INTERNAT 144A	4.5000	400,000	435,617	471,376
QATAR GOVERNMENT INTERNAT REGS	3.3750	700,000	699,426	749,332
QATAR GOVERNMENT INTERNAT REGS	3.8750	870,000	876,620	932,953
QATAR GOVERNMENT INTERNAT REGS	4.4000	200,000	239,424	247,540
QATAR GOVERNMENT INTERNAT REGS	6.4000	100,000	137,628	151,850
QATARI DIAR FINANCE QSC 144A	5.0000	100,000	100,066	100,185
RAS LAFFAN LIQUEFIED NATU REGS	5.2980	15,820	15,844	15,931
ROMANIA				
ROMANIAN GOVERNMENT INTER 144A	2.0000	195,000	221,940	204,044
ROMANIAN GOVERNMENT INTER 144A	2.7500	55,000	60,279	64,244
ROMANIAN GOVERNMENT INTER 144A	3.3750	170,000	179,783	194,170
ROMANIAN GOVERNMENT INTER 144A	3.5000	65,000	72,821	76,181
ROMANIAN GOVERNMENT INTER 144A	4.6250	209,000	233,988	268,212
ROMANIAN GOVERNMENT INTER 144A	3.6240	111,000	122,959	134,414
ROMANIAN GOVERNMENT INTER REGS	2.1240	210,000	234,140	224,039
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.0000	80,350,000	1,138,191	1,192,591
RUSSIAN FEDERAL BOND - OFZ	7.2500	26,345,000	361,178	410,402
RUSSIAN FEDERAL BOND - OFZ	7.6000	10,530,000	151,602	151,637
RUSSIAN FEDERAL BOND - OFZ	8.5000	39,045,000	600,144	662,014
RUSSIAN FEDERAL BOND - OFZ	7.7000	14,735,000	185,361	242,156
RUSSIAN FEDERAL BOND - OFZ	8.1500	35,905,000	543,194	580,758
RUSSIAN FEDERAL INFLATION LINK	2.5000	50,250,968	775,102	705,868
RUSSIAN FOREIGN BOND - EU 144A	4.3750	200,000	190,687	227,250
RUSSIAN FOREIGN BOND - EU REGS	4.2500	200,000	191,601	223,500
RUSSIAN FOREIGN BOND - EU REGS	4.7500	400,000	440,981	455,482
RUSSIAN FOREIGN BOND - EU REGS	5.2500	400,000	415,227	528,000
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.7500	200,000	212,652	216,925
SENEGAL GOVERNMENT INTERN REGS	4.7500	250,000	295,489	271,156
SERBIA				
SERBIA INTERNATIONAL BOND 144A	3.1250	415,000	445,722	487,618
SINGAPORE				
BOC AVIATION LTD 144A	2.3750	400,000	399,329	399,828
BOC AVIATION LTD 144A	2.7500	280,000	273,510	281,759
FLEX LTD	4.8750	95,000	95,319	105,475
SINGAPORE GOVERNMENT BOND	2.7500	75,000	58,326	68,433
SINGAPORE GOVERNMENT BOND	3.5000	70,000	56,330	59,232
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	3.3750	50,000	64,926	65,152

	Coupon	Units	Cost	Market Value
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250	20,000	27,970	33,477
SOUTH AFRICA				
GROWTHPOINT PROPERTIES IN REGS	5.8720	200,000	202,906	196,000
REPUBLIC OF SOUTH AFRICA GOVER	4.6650	100,000	98,244	101,900
REPUBLIC OF SOUTH AFRICA GOVER	6.5000	29,010,000	1,426,694	1,062,225
REPUBLIC OF SOUTH AFRICA GOVER	8.0000	10,483,000	509,412	557,329
REPUBLIC OF SOUTH AFRICA GOVER	8.7500	22,289,000	1,307,292	1,009,964
REPUBLIC OF SOUTH AFRICA GOVER	9.0000	4,000	243	190
SOUTH KOREA				
KOREA TREASURY BOND	1.5000	64,020,000	55,643	53,995
KOREA TREASURY BOND	2.1250	290,020,000	265,359	261,460
KOREA TREASURY BOND	2.3750	303,890,000	274,753	264,658
KOREA TREASURY BOND	2.7500	137,400,000	141,231	140,272
KOREA TREASURY BOND	3.0000	139,560,000	130,261	125,210
KOREA TREASURY BOND	3.7500	286,360,000	309,559	304,575
KOREA TREASURY BOND	4.2500	227,090,000	208,022	195,281
SPAIN				
BANCO SANTANDER SA	3.1250	200,000	192,808	208,326
BANCO SANTANDER SA	2.7460	200,000	200,000	207,263
BANCO SANTANDER SA	3.8480	200,000	196,203	212,936
SPAIN GOVERNMENT BOND	0.0000	608,000	690,439	687,791
SPAIN GOVERNMENT BOND	0.0500	280,000	320,502	316,499
SPAIN GOVERNMENT BOND 144A	0.8000	420,000	452,147	493,107
SPAIN GOVERNMENT BOND 144A	1.0000	97,000	101,898	101,613
SPAIN GOVERNMENT BOND 144A	1.2000	245,000	275,588	282,024
SPAIN GOVERNMENT BOND 144A	1.2500	290,000	314,660	351,320
SPAIN GOVERNMENT BOND 144A	1.5000	42,000	49,036	51,687
SPAIN GOVERNMENT BOND 144A	3.4500	25,000	32,540	46,182
SRI LANKA				
SRI LANKA GOVERNMENT INTE REGS	6.1250	320,000	293,478	212,806
SRI LANKA GOVERNMENT INTE REGS	6.2500	200,000	152,481	170,999
SRI LANKA GOVERNMENT INTE REGS	6.8500	200,000	201,607	133,005
SRI LANKA GOVERNMENT INTE REGS	7.5500	200,000	128,212	129,515
SUPRANATIONAL GEOGRAPHIC FOCUS				
ASIAN DEVELOPMENT BANK	2.6250	140,000	151,026	151,235
ASIAN DEVELOPMENT BANK	2.7500	30,000	29,699	34,436
EUROPEAN INVESTMENT BANK	0.6250	230,000	231,253	232,029
EUROPEAN INVESTMENT BANK	2.3750	45,000	43,501	50,208
EUROPEAN INVESTMENT BANK	0.1250	380,000	431,958	440,861
EUROPEAN INVESTMENT BANK REGS	1.1250	150,000	185,835	199,325
INTER-AMERICAN DEVELOPMENT BAN	2.6250	133,000	143,441	143,534
INTERNATIONAL BANK FOR RECONST	1.6250	190,000	199,597	200,077
SWEDEN				
CCP_IRS. P SEK-STIBOR-SIDE 3M	0.3438	597,000	0	588
CCP_IRS. R SEK-STIBOR-SIDE 3M	0.0100	4,717,000	303	-1,483
SWEDEN GOVERNMENT BOND	3.5000	1,510,000	182,427	174,085
SWEDEN GOVERNMENT BOND REGS	1.0000	750,000	88,295	86,905
SWITZERLAND				
CREDIT SUISSE AG 144A	6.5000	460,000	473,726	501,520
CREDIT SUISSE AG REGS	6.5000	200,000	205,967	218,052
CREDIT SUISSE AG/NEW YORK NY	1.0000	250,000	249,449	251,359
CREDIT SUISSE AG/NEW YORK NY	3.6250	340,000	335,165	375,559
CREDIT SUISSE GROUP AG 144A	2.9970	943,000	911,268	981,508
CREDIT SUISSE GROUP AG 144A	4.2070	340,000	339,347	365,382
CREDIT SUISSE GROUP AG 144A	2.5930	250,000	250,000	258,545
SWISS CONFEDERATION GOVER REGS	1.5000	90,000	114,055	131,984
SWISS CONFEDERATION GOVER REGS	2.0000	280,000	298,677	310,569
SWISS CONFEDERATION GOVER REGS	3.2500	50,000	63,431	67,057
UBS AG REGS	5.1250	470,000	468,351	509,021
UBS AG/LONDON 144A	0.8300	1,295,000	1,290,367	1,296,865
UBS AG/STAMFORD CT	7.6250	1,140,000	1,199,068	1,271,217
UBS GROUP AG 144A	2.9500	200,000	199,713	201,123
UBS GROUP AG 144A	3.1260	200,000	214,674	216,070
UBS GROUP AG 144A	1.5780	300,000	293,817	302,279
UBS GROUP AG 144A	1.3424	370,000	359,514	370,626
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	9.0250	200,000	269,432	270,114
THAILAND GOVERNMENT BOND	2.1250	18,725,000	596,729	648,478
THAILAND GOVERNMENT BOND	3.3000	1,007,000	41,957	40,446
THAILAND GOVERNMENT BOND	3.6500	6,985,000	219,836	236,582
THAILAND GOVERNMENT BOND	4.6750	1,967,000	74,297	96,183
THAILAND GOVERNMENT BOND	4.8750	3,185,000	115,066	134,009
TUNISIA				
BANQUE CENTRALE DE TUNISI 144A	6.3750	200,000	223,172	200,482
BANQUE CENTRALE DE TUNISI 144A	6.7500	260,000	287,558	275,964
BANQUE CENTRALE DE TUNISI REGS	5.6250	100,000	114,518	103,071
TURKEY				
TURKEY GOVERNMENT BOND	12.4000	110,000	17,554	16,769
TURKEY GOVERNMENT BOND	10.6000	452,000	58,179	64,951
TURKEY GOVERNMENT BOND	2.0000	1,802,793	309,623	267,470
TURKEY GOVERNMENT BOND	3.2000	149,859	25,938	23,093
TURKEY GOVERNMENT BOND	4.1000	1,193,729	212,806	187,974
TURKEY GOVERNMENT INTERNATIONA	4.2500	340,000	300,813	309,412
TURKEY GOVERNMENT INTERNATIONA	11.8750	270,000	378,456	365,531

	Coupon	Units	Cost	Market Value
UKRAINE				
UKRAINE GOVERNMENT BOND	10.0000	800,000	29,981	29,002
UKRAINE GOVERNMENT BOND	16.0000	3,100,000	120,363	122,718
UKRAINE GOVERNMENT BOND	15.8400	9,774,000	443,073	420,164
UKRAINE GOVERNMENT BOND	17.0000	8,225,000	354,150	337,190
UKRAINE GOVERNMENT BOND	14.9100	1,686,000	62,965	67,681
UKRAINE GOVERNMENT BOND	11.6700	171,000	7,513	6,478
UKRAINE GOVERNMENT INTERN 144A	6.7500	401,000	473,410	457,139
UKRAINE GOVERNMENT INTERN REGS	0.0000	275,000	206,135	253,000
UKRAINE GOVERNMENT INTERN REGS	7.3750	200,000	164,434	200,695
UKRAINE GOVERNMENT INTERN REGS	7.7500	535,000	535,215	551,900
UKRAINE GOVERNMENT INTERN REGS	8.9940	200,000	196,178	214,529
UKRAINE GOVERNMENT INTERN REGS	0.6288	3,852,000	146,683	147,464
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTE 144A	2.5000	200,000	199,050	209,500
ABU DHABI GOVERNMENT INTE 144A	3.8750	210,000	201,914	247,958
ABU DHABI GOVERNMENT INTE REGS	2.5000	425,000	430,410	445,188
DP WORLD PLC 144A	2.3750	640,000	724,833	695,638
DP WORLD PLC 144A	6.8500	100,000	110,753	121,500
UNITED KINGDOM				
ASTRAZENECA PLC	2.3750	90,000	89,438	90,682
ASTRAZENECA PLC	4.3750	50,000	47,524	66,720
BARCLAYS BANK PLC	7.6250	820,000	846,540	892,793
BARCLAYS BANK PLC 144A	10.1790	652,000	684,462	705,069
BARCLAYS PLC	4.6100	280,000	278,490	294,815
BARCLAYS PLC	4.9720	200,000	193,654	234,328
BARCLAYS PLC	1.8979	280,000	274,930	280,726
BARCLAYS PLC	1.7656	336,000	318,512	332,927
BARCLAYS PLC	1.8224	220,000	219,989	219,349
BARCLAYS PLC REGS	0.6250	200,000	224,032	223,455
BP CAPITAL MARKETS PLC	3.0620	55,000	54,727	57,242
CCP_IRS_R_0.78%_P_BP0006M_LCH	0.0000	-900,000	-18,914	-6,614
CCP_IRS_R_0.86%_P_GB0006M_LCH	0.0000	325,000	19,757	10,103
CCP_IRS_R_GBP-LIBOR-BBA_6M_CM	0.0100	4,636,000	11,454	-104,463
CCP_IRS_R_GBP-LIBOR-BBA_6M_CM	0.3750	-227,000	-763	-745
CCP_IRS_R_GBP-LIBOR-BBA_6M_CM	0.5313	-45,000	-314	-304
FERGUSON FINANCE PLC 144A	3.2500	200,000	199,110	204,900
HSBC BANK PLC 144A	4.1250	100,000	100,086	100,420
HSBC HOLDINGS PLC	2.6500	280,000	275,687	288,560
HSBC HOLDINGS PLC	3.6000	260,000	259,000	279,023
HSBC HOLDINGS PLC	6.1000	25,000	35,260	35,572
HSBC HOLDINGS PLC	4.0410	200,000	218,863	221,048
HSBC HOLDINGS PLC	4.5830	230,000	228,220	265,724
HSBC HOLDINGS PLC	2.5576	270,000	271,524	273,459
INVESCO FINANCE PLC	3.1250	60,000	61,213	63,303
LLOYDS BANK PLC REGS	7.5000	200,000	161,724	163,305
LLOYDS BANKING GROUP PLC	4.0500	560,000	555,945	608,440
NATIONWIDE BUILDING SOCIE 144A	3.7660	1,720,000	1,681,105	1,812,333
NATIONWIDE BUILDING SOCIE 144A	3.6220	200,000	200,000	207,808
NATIONWIDE BUILDING SOCIE REGS	1.5000	155,000	177,464	180,143
ROYAL BANK OF SCOTLAND GROUP P	3.8750	335,000	325,258	361,178
ROYAL BANK OF SCOTLAND GROUP P	4.8000	260,000	254,918	300,824
ROYAL BANK OF SCOTLAND GROUP P	6.1250	322,000	324,810	351,470
ROYAL BANK OF SCOTLAND GROUP P	1.8469	200,000	189,812	200,116
ROYAL BANK OF SCOTLAND GROUP P	3.4980	260,000	253,238	269,933
SANTANDER UK GROUP HOLDIN 144A	4.7500	230,000	218,897	249,214
SANTANDER UK GROUP HOLDINGS PL	2.8750	200,000	196,921	204,370
SANTANDER UK GROUP HOLDINGS PL	4.7960	1,810,000	1,810,063	2,003,452
SANTANDER UK PLC	2.1250	205,000	204,097	206,138
SANTANDER UK PLC	4.0000	30,000	31,729	33,051
SOCIETY OF LLOYD'S REGS	4.7500	120,000	157,736	155,393
TESCO PROPERTY FINANCE 3 REGS	5.7440	57,827	81,977	95,533
TRINITY ACQUISITION PLC	3.5000	60,000	59,734	61,470
UNITED KINGDOM GILT REGS	1.7500	184,000	299,384	293,310
UNITED KINGDOM GILT REGS	2.5000	220,000	347,932	481,964
UNITED KINGDOM GILT REGS	3.5000	95,000	160,045	193,478
UNITED KINGDOM GILT REGS	3.7500	65,000	122,647	153,671
UNITED KINGDOM GILT REGS	4.2500	476,000	913,805	1,008,080
UNITED KINGDOM GILT REGS	4.5000	95,000	180,622	213,048
UNITED KINGDOM GILT REGS	0.8750	280,000	378,481	370,058
UNITED KINGDOM GILT REGS	1.6250	188,000	247,764	262,612
UNITED KINGDOM GILT REGS	4.2500	230,000	408,602	416,392
UNITED KINGDOM GILT REGS	0.6250	501,000	652,215	639,758
UNITED KINGDOM GILT REGS	0.7500	477,000	604,459	604,255
UNITED KINGDOM GILT REGS	1.0000	372,000	489,293	478,495
VODAFONE GROUP PLC REGS	1.6250	100,000	117,542	119,150
VODAFONE GROUP PLC REGS	2.2000	100,000	120,266	123,375
URUGUAY				
URUGUAY GOVERNMENT INTERN 144A	0.1938	4,685,000	122,852	100,750
URUGUAY GOVERNMENT INTERN REGS	0.1938	1,130,000	27,588	24,300
URUGUAY GOVERNMENT INTERN REGS	0.2252	1,640,000	49,904	38,824
URUGUAY GOVERNMENT INTERNATION	5.1000	80,000	83,228	103,201
URUGUAY GOVERNMENT INTERNATION	4.9750	140,000	169,093	179,341
URUGUAY GOVERNMENT INTERNATION	0.0884	2,423,000	56,591	57,339
VENEZUELA				

	Coupon	Units	Cost	Market Value
VENEZUELA GOVERNMENT INTE REGS	6.0000	243,000	171,849	13,973
VENEZUELA GOVERNMENT INTE REGS	7.0000	43,000	9,471	2,473
VENEZUELA GOVERNMENT INTE REGS	7.6500	33,000	9,303	1,898
VENEZUELA GOVERNMENT INTE REGS	7.7500	295,000	67,024	17,700
VENEZUELA GOVERNMENT INTE REGS	8.2500	140,000	23,204	8,050
VENEZUELA GOVERNMENT INTE REGS	9.0000	355,000	104,518	20,413
VENEZUELA GOVERNMENT INTE REGS	9.2500	232,000	55,848	13,340
VENEZUELA GOVERNMENT INTE REGS	11.7500	16,000	4,286	920
VENEZUELA GOVERNMENT INTE REGS	11.9500	27,000	7,264	1,553
VENEZUELA GOVERNMENT INTE REGS	12.7500	22,000	8,066	1,265
VENEZUELA GOVERNMENT INTERNATI	9.2500	130,000	10,213	7,475
Total of International Fixed Income Securities			176,009,164	178,066,903

Futures Contracts & Derivatives

-0.01%

AUST 3YR BOND FUTURE (SFE)	0.0000	-5	0	-169
CANADA 10YR BOND FUTURE (MSE)	0.0000	4	0	1,204
EURO-BOBL FUTURE (EUX)	0.0000	-2	0	-1,000
EURO-BTP FUTURE (EUX)	0.0000	-5	0	-13,163
EURO-BUND FUTURE (EUX)	0.0000	-14	0	-23,070
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000	-8	0	-82,731
EURO-OAT FUTURE (EUX)	0.0000	3	0	6,211
EURO-SCHATZ FUTURE (EUX)	0.0000	31	0	5,694
3MO EURO EURIBOR FUTURE (ICF)	0.0000	-6	0	-1,011
LONG GILT FUTURE (ICF)	0.0000	-1	0	-124
90DAY EURO\$ FUTURE (CME)	0.0000	-15	0	-2,138
US 10YR NOTE FUTURE (CBT)	0.0000	102	0	49,352
US 10YR ULTRA FUTURE (CBT)	0.0000	2	0	-8,185
US 2YR NOTE FUTURE (CBT)	0.0000	37	0	4,953
US 5YR NOTE FUTURE (CBT)	0.0000	18	0	5,098
US LONG BOND FUTURE (CBT)	0.0000	7	0	12,037
US ULTRA BOND (CBT)	0.0000	19	0	7,457
Total Futures Contracts & Derivatives				-39,583

Credit Default Swaps

-0.03%

CCP CDS R 1% P CDX EM32	1.0000	3,983,000	0	-134,231
CCP_CD.X. SP UL CDX.EM.33 CME	1.0000	5,003,605	0	-223,071
CCP_CD.X. SP UL CDX.NA.IG.34 CM	1.0000	11,200,000	150,661	130,906
CDS. SP UL CHINA PETROCHEMICAL	1.0000	400,000	6,556	6,465
CDX SP UL CMBX.NA.AAA.9_1	0.5000	200,000	1,211	1,691
CDX. SP UL CMBX.NA.AAA.10_1	0.5000	500,000	0	2,912
	0.5000	200,000	2,006	1,872
Total Credit Default Swaps			160,433	-213,457

Cash Equivalent Securities

3.51%

Master Notes/Money Markets

BNY MELLON CASH RESERVE	0.0100	222,460	222,460	222,460
CASH COLLATERAL CITIBANK	0.0000	-60,000	-60,000	-60,000
CASH HELD AT CITIBANK	0.0000	60,000	60,000	60,000
CITIBANK CASH COLLATERAL	0.0100	166,000	166,000	166,000
FUTURES CASH COLLATERAL HELD	0.0000	483,000	483,000	483,000
OGLETHORPE POWER DISC	0.0000	875,000	874,679	874,679
SAL CCP COLLATERAL	0.0100	205,000	205,000	205,000
SAL ICE CCP COLLATERAL	0.0100	441,000	441,000	441,000
TBA CASH COLL SAL	1.5500	-4,000	-4,000	-4,000
U S TREASURY BILL	0.0000	1,517,000	1,516,187	1,516,187
WTU CASH SWEEP ACCOUNT	0.5739	32,543,373	32,543,373	32,543,373
Others (Payables, Receivables, etc.)	0.0000	0	-13,954,254	-14,493,621
Total of Cash Equivalent Securities			22,493,444	21,954,077

Preferred Securities

0.11%

CREDIT SUISSE GROUP AG 144A	7.5000	630,000	622,278	654,513
AGFC CAPITAL TRUST I 144A	2.0250	100,000	38,758	33,119
Total of Preferred Securities			661,036	687,632

Common Equity

0.01%

MOTORS LIQUIDATION CO GUC TRUS	0.0000	4	35	6
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	Coupon	Units	Cost	Market Value
PHI GROUP INC	0.0000	7,698	183,477	44,264
PHI GROUP INC-DEL	0.0000	2,436	21,140	14,007
Total of Common Equity			204,652	58,277
Total of FIXED INCOME FUND-I			605,855,628	625,285,860