

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

63.12%

U.S. Government & Federal Agency Obligations

ALASKA ST	5.6420	85,000	106,703	114,090
AMERICAN MUNI PWR-OHIO INC OH	5.9390	10,000	12,463	15,060
AMERICAN MUNI PWR-OHIO INC OH	7.8340	20,000	28,860	33,623
BAY AREA CA TOLL AUTH TOLL BRI	6.2630	20,000	27,002	34,074
BAY AREA CA TOLL AUTH TOLL BRI	6.9070	20,000	28,208	36,250
CALIFORNIA ST	7.3000	80,000	108,237	131,381
CALIFORNIA ST	7.3500	65,000	88,427	107,407
CALIFORNIA ST	7.5500	80,000	112,659	139,970
CALIFORNIA ST	7.6250	50,000	70,096	86,554
CALIFORNIA ST UNIV REVENUE	2.8970	15,000	15,000	15,050
CHICAGO IL TRANSIT AUTH SALES	6.2000	30,000	36,122	41,104
COMMIT TO PUR FNMA SF MTG	2.0000	9,200,000	9,447,969	9,478,733
CURATORS OF THE UNIV OF MISSOU	5.7920	90,000	127,687	145,307
DALLAS TX AREA RAPID TRANSIT S	5.0220	20,000	23,203	29,063
DALLAS-FORT WORTH TX INTERNATI	3.1440	10,000	10,000	10,526
DIST OF COLUMBIA WTR & SWR AUT	3.2070	25,000	25,000	26,791
EAST BAY CA MUNI UTILITY DIST	5.8740	30,000	38,124	46,788
FEDERAL HOME LN BK CONS BD	3.0000	70,000	70,339	72,063
FEDERAL HOME LN MTG CORP	2.7500	145,000	145,527	154,802
FEDERAL HOME LN MTG CORP	6.2500	15,000	19,493	23,517
FEDERAL NATL MTG ASSN	2.1250	15,000	14,445	16,378
FEDERAL NATL MTG ASSN	2.8750	40,000	40,303	43,112
FEDERAL NATL MTG ASSN	6.6250	45,000	58,404	69,141
FEDERAL NATL MTG ASSN	7.1250	30,000	39,742	46,441
FEDERAL NATL MTG ASSN	7.2500	25,000	33,456	39,340
FHLMC POOL #G6-1606	4.5000	437,729	452,816	474,298
FHLMC MULTICLASS MTG 1510 A3	3.7940	380,000	430,717	474,671
FHLMC MULTICLASS MTG 1512 X1	0.9113	1,133,672	106,880	101,148
FHLMC MULTICLASS MTG 1513 A3	2.7970	267,000	280,731	308,855
FHLMC MULTICLASS MTG 1517 A1	1.1770	276,000	275,986	275,484
FHLMC MULTICLASS MTG 1517 A2	1.7160	207,000	213,189	212,785
FHLMC MULTICLASS MTG K020 X1	1.3552	84,105	3,321	1,510
FHLMC MULTICLASS MTG K025 X1	0.8028	329,746	9,052	4,442
FHLMC MULTICLASS MTG K026 A2	2.5100	20,000	20,176	20,737
FHLMC MULTICLASS MTG K028 X1	0.2569	3,100,509	31,628	16,080
FHLMC MULTICLASS MTG K029 A1	2.8390	13,211	13,295	13,441
FHLMC MULTICLASS MTG K029 A2	3.3200	55,000	56,543	58,322
FHLMC MULTICLASS MTG K030 A2	3.2500	253,000	269,115	268,299
FHLMC MULTICLASS MTG K031 A1	2.7780	43,693	43,785	44,664
FHLMC MULTICLASS MTG K031 A2	3.3000	33,663	33,963	35,930
FHLMC MULTICLASS MTG K032 A1	3.0160	10,605	10,637	10,934
FHLMC MULTICLASS MTG K033 A2	3.0600	213,000	218,257	226,520
FHLMC MULTICLASS MTG K034 A2	3.5310	111,375	113,022	119,929
FHLMC MULTICLASS MTG K042 A2	2.6700	59,355	60,138	64,092
FHLMC MULTICLASS MTG K046 A2	3.2050	150,000	155,706	166,278
FHLMC MULTICLASS MTG K048 A1	2.6890	67,765	68,827	70,679
FHLMC MULTICLASS MTG K048 A2	3.2840	350,000	368,981	390,303
FHLMC MULTICLASS MTG K050 A2	3.3340	173,000	175,173	194,048
FHLMC MULTICLASS MTG K051 A2	3.3080	106,970	108,125	119,725
FHLMC MULTICLASS MTG K051 X1	0.5418	482,945	11,017	11,345
FHLMC MULTICLASS MTG K054 X1	1.1700	97,410	6,164	5,290
FHLMC MULTICLASS MTG K055 A2	2.6730	126,000	138,342	138,060
FHLMC MULTICLASS MTG K058 A1	2.3400	153,483	149,709	161,421
FHLMC MULTICLASS MTG K059 A2	3.1200	234,000	248,757	262,901
FHLMC MULTICLASS MTG K060 A2	3.3000	142,459	147,889	162,006
FHLMC MULTICLASS MTG K062 X1	0.3050	6,542,951	144,773	118,762
FHLMC MULTICLASS MTG K063 A1	3.0450	264,980	264,705	284,276
FHLMC MULTICLASS MTG K064 A2	3.2240	109,000	116,683	124,456
FHLMC MULTICLASS MTG K064 X1	0.6054	6,093,729	256,228	213,828
FHLMC MULTICLASS MTG K066 A2	3.1170	258,000	267,663	292,447
FHLMC MULTICLASS MTG K066 X1	0.7504	151,026	7,575	6,734
FHLMC MULTICLASS MTG K067 A2	3.1940	268,000	275,731	305,589
FHLMC MULTICLASS MTG K068 A1	2.9520	34,795	34,817	37,482
FHLMC MULTICLASS MTG K068 A2	3.2440	93,000	101,873	106,970
FHLMC MULTICLASS MTG K069 A1	2.8920	25,302	25,015	27,147
FHLMC MULTICLASS MTG K070 A1	3.0260	132,489	131,804	143,502
FHLMC MULTICLASS MTG K072 A1	3.2520	450,623	452,114	496,403
FHLMC MULTICLASS MTG K073 AM	3.4500	188,100	188,920	218,560
FHLMC MULTICLASS MTG K074 A1	3.6000	133,147	135,579	149,331
FHLMC MULTICLASS MTG K076 A1	3.7250	473,965	488,061	534,525
FHLMC MULTICLASS MTG K076 A2	3.9000	844,000	949,910	1,011,348
FHLMC MULTICLASS MTG K078 A2	3.8540	19,700	21,811	23,511
FHLMC MULTICLASS MTG K078 AM	3.9200	126,000	140,086	151,615
FHLMC MULTICLASS MTG K080 A2	3.9260	266,000	296,399	319,859
FHLMC MULTICLASS MTG K084 A1	3.7800	377,072	425,895	428,202
FHLMC MULTICLASS MTG K085 A2	4.0600	712,000	815,119	859,500

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K091 A2	3.5050	142,000	157,093	167,805
FHLMC MULTICLASS MTG K092 A2	3.2980	130,000	139,506	151,815
FHLMC MULTICLASS MTG K100 X1	0.6502	5,431,619	301,341	282,856
FHLMC MULTICLASS MTG K106 X1	1.3548	1,683,880	183,714	183,738
FHLMC MULTICLASS MTG K110 X1	1.6982	1,281,584	168,506	173,455
FHLMC MULTICLASS MTG K111 A1	0.8270	199,280	199,274	198,478
FHLMC MULTICLASS MTG K111 X1	1.5726	948,586	122,561	122,193
FHLMC MULTICLASS MTG K111 XAM	1.7964	1,475,477	231,656	227,509
FHLMC MULTICLASS MTG K116 A2	1.3780	319,000	328,543	327,615
FHLMC MULTICLASS MTG K116 X1	1.4276	919,000	107,174	107,123
FHLMC MULTICLASS MTG K153 A2	3.2940	120,000	129,938	139,730
FHLMC MULTICLASS MTG K154 A1	3.1760	494,404	496,465	546,630
FHLMC MULTICLASS MTG K154 A3	3.4590	76,000	91,564	90,784
FHLMC MULTICLASS MTG K155 A1	3.7500	386,989	400,089	445,936
FHLMC MULTICLASS MTG K156 A2	3.7000	247,500	249,239	299,937
FHLMC MULTICLASS MTG K157 A2	3.9900	584,000	698,925	726,222
FHLMC MULTICLASS MTG K159 A1	3.9500	494,612	509,583	568,754
FHLMC MULTICLASS MTG K724 A1	2.7760	80,430	80,188	82,114
FHLMC MULTICLASS MTG K725 A2	3.0020	107,000	109,681	114,946
FHLMC MULTICLASS MTG K727 A2	2.9460	21,285	21,261	23,004
FHLMC MULTICLASS MTG K727 AM	3.0370	198,000	198,894	214,975
FHLMC MULTICLASS MTG K728 X1	0.4112	6,363,780	128,874	84,052
FHLMC MULTICLASS MTG K730 A2	3.5900	198,000	201,592	219,792
FHLMC MULTICLASS MTG K731 A1	3.4810	51,731	52,467	53,949
FHLMC MULTICLASS MTG K732 A2	3.7000	101,000	108,209	112,987
FHLMC MULTICLASS MTG K734 A2	3.2080	107,000	111,635	119,338
FHLMC MULTICLASS MTG KBX1 A1	2.9200	614,420	612,695	660,583
FHLMC MULTICLASS MTG KC02 A2	3.3700	296,010	297,732	320,724
FHLMC MULTICLASS MTG KG01 A10	2.9390	267,000	274,088	301,099
FHLMC MULTICLASS MTG KG01 A7	2.8750	870,000	954,743	956,560
FHLMC MULTICLASS MTG KG02 A1	2.0440	266,000	281,147	280,635
FHLMC MULTICLASS MTG KG03 A2	1.2970	200,000	205,923	202,567
FHLMC MULTICLASS MTG KGX1 X	0.0925	11,162,000	106,725	91,110
FHLMC MULTICLASS MTG KHG1 A2	3.3410	717,750	726,057	786,789
FHLMC MULTICLASS MTG KHG1 A4	3.3410	426,294	426,781	490,427
FHLMC MULTICLASS MTG KIR2 A1	2.7480	38,381	38,065	40,714
FHLMC MULTICLASS MTG KIR3 X	0.0736	7,100,000	58,504	48,086
FHLMC MULTICLASS MTG KJ18 A2	3.0650	40,333	40,534	41,525
FHLMC MULTICLASS MTG KJ28 A2	2.3080	280,000	285,184	303,534
FHLMC MULTICLASS MTG KL4F A2AS	3.6830	591,000	600,124	648,104
FHLMC MULTICLASS MTG KPLB A	2.7700	199,000	204,703	215,851
FHLMC MULTICLASS MTG KSMC X1	0.6863	25,530,775	448,994	395,454
FHLMC MULTICLASS MTG KW06 A1	3.8000	532,974	551,343	594,095
FHLMC MULTICLASS MTG KW06 A2	3.8000	451,000	500,552	535,853
FHLMC MULTICLASS MTG KW07 A1	3.6000	789,930	805,511	887,653
FHLMC MULTICLASS MTG KW10 A2	2.6910	100,000	102,859	112,207
FHLMC MULTICLASS MTG W5FX AFX	3.2140	500,000	528,915	566,189
FLORIDA ST BRD OF ADMIN FIN CO	2.1540	9,000	9,000	9,116
FNMA POOL #0259512	6.0000	115,089	122,745	128,582
FNMA POOL #0259576	6.0000	93,856	100,099	104,737
FNMA POOL #0382294	7.0500	1,073,239	1,072,368	1,073,461
FNMA POOL #0874303	5.9000	923,685	967,353	980,047
FNMA POOL #0874598	5.8200	988,929	1,042,488	1,061,778
FNMA POOL #0957026	5.7000	757,758	802,088	824,437
FNMA POOL #0957414	6.3700	1,065,873	1,161,162	1,196,982
FNMA POOL #0AN9603	3.6300	123,000	127,487	144,438
FNMA POOL #0BD7165	4.0000	203,988	207,880	218,893
FNMA POOL #0CA2204	4.5000	360,602	373,269	389,797
FNMA POOL #0MA3027	4.0000	199,401	203,201	213,873
FNMA POOL #0MA3522	4.5000	382,626	395,848	414,951
FNMA GTD REMIC P/T 10-M7 A2	3.6550	187	187	187
FNMA GTD REMIC P/T 11-M1 A3	3.7630	136,031	136,753	137,508
FNMA GTD REMIC P/T 11-M2 A3	3.7640	31,718	31,840	31,956
FNMA GTD REMIC P/T 11-M4 A2	3.7260	66,782	67,180	67,598
FNMA GTD REMIC P/T 12-M12 2A	2.7622	91,023	91,137	93,584
FNMA GTD REMIC P/T 12-M9 A2	2.4820	18,321	18,403	18,652
FNMA GTD REMIC P/T 13-M14 A2	3.3290	23,897	24,847	25,401
FNMA GTD REMIC P/T 13-M6 1AC	3.4474	405,369	467,980	457,358
FNMA GTD REMIC P/T 14-M2 A2	3.5130	120,029	122,927	128,540
FNMA GTD REMIC P/T 14-M4 A2	3.3458	155,233	167,743	167,330
FNMA GTD REMIC P/T 14-M6 A2	2.6785	34,800	34,762	35,019
FNMA GTD REMIC P/T 14-M7 1A	3.2356	200,315	202,577	214,923
FNMA GTD REMIC P/T 14-M8 A2	3.0560	32,709	34,838	35,069
FNMA GTD REMIC P/T 14-M9 A2	3.1030	719,945	779,139	781,973
FNMA GTD REMIC P/T 15-M1 A2	2.5320	10,751	10,564	11,410
FNMA GTD REMIC P/T 15-M10 A2	3.0920	494,000	528,327	552,690
FNMA GTD REMIC P/T 15-M17 A2	2.9131	428,459	467,899	469,574
FNMA GTD REMIC P/T 16-M10 AV1	2.3500	36,773	36,001	38,110
FNMA GTD REMIC P/T 16-M11 A2	2.3690	28,000	28,527	30,298
FNMA GTD REMIC P/T 16-M6 A2	2.4880	15,000	14,536	16,344
FNMA GTD REMIC P/T 17-M10 AV2	2.5554	297,000	299,282	311,937
FNMA GTD REMIC P/T 17-M11 A2	2.9800	99,000	95,716	113,558
FNMA GTD REMIC P/T 17-M12 A1	2.8150	53,345	54,271	56,058
FNMA GTD REMIC P/T 17-M14 A2	2.8756	1,521,000	1,598,353	1,714,634
FNMA GTD REMIC P/T 17-M15 ATS2	3.1363	9,000	9,443	9,842

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 17-M3 A2	2.4774	32,000	30,936	34,921
FNMA GTD REMIC P/T 17-M3 AV1	2.5197	39,761	39,715	40,274
FNMA GTD REMIC P/T 17-M5 A2	3.1723	401,000	453,078	460,598
FNMA GTD REMIC P/T 17-M7 A2	2.9610	236,000	256,173	264,003
FNMA GTD REMIC P/T 17-M8 A2	3.0610	253,000	285,544	285,652
FNMA GTD REMIC P/T 18-M1 A2	2.9847	17,000	16,831	19,196
FNMA GTD REMIC P/T 18-M10 A1	3.3700	776,195	814,338	855,012
FNMA GTD REMIC P/T 18-M10 A2	3.3700	273,000	279,385	317,462
FNMA GTD REMIC P/T 18-M12 A1	3.5400	126,042	131,162	143,527
FNMA GTD REMIC P/T 18-M13 A2	3.6970	419,000	503,260	510,691
FNMA GTD REMIC P/T 18-M14 A2	3.5780	526,000	611,895	620,935
FNMA GTD REMIC P/T 18-M15 A1	3.2500	477,860	484,193	526,644
FNMA GTD REMIC P/T 18-M2 A1	2.8023	228,936	228,377	249,172
FNMA GTD REMIC P/T 18-M4 A2	3.0454	530,900	535,760	605,526
FNMA GTD REMIC P/T 18-M7 A1	3.0518	684,601	708,610	752,924
FNMA GTD REMIC P/T 18-M8 A2	3.3250	242,000	263,543	280,386
FNMA GTD REMIC P/T 19-M1 A2	3.5546	422,000	494,294	500,501
FNMA GTD REMIC P/T 19-M10 A1	2.0000	943,535	932,001	992,660
FNMA GTD REMIC P/T 19-M22 A2	2.5220	494,000	503,025	543,166
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	1,627,185	1,662,966
FNMA GTD REMIC P/T 19-M5 A2	3.2730	1,420,000	1,497,184	1,628,534
FNMA GTD REMIC P/T 19-M9 A2	2.9370	396,000	414,142	446,484
FNMA GTD REMIC P/T 20-M1 A2	2.4440	822,000	837,350	883,995
GNMA GTD REMIC P/T 12-123 IO	0.7630	478,313	23,546	13,395
GNMA GTD REMIC P/T 12-147 AK	2.6011	62,605	62,299	65,781
GNMA GTD REMIC P/T 13-175 VA	2.9019	432,536	455,316	464,306
GNMA GTD REMIC P/T 13-21 IO	0.4555	1,998,205	69,769	49,212
GNMA GTD REMIC P/T 13-68 IO	1.0096	1,868,044	57,793	69,870
GNMA GTD REMIC P/T 14-135 AG	2.4000	143,188	139,317	146,033
GNMA GTD REMIC P/T 14-70 BE	3.4000	668,923	678,587	688,619
GNMA GTD REMIC P/T 15-78 AC	3.0000	114,035	113,962	118,422
GNMA GTD REMIC P/T 16-125 IO	0.9492	271,732	21,327	16,127
GNMA GTD REMIC P/T 16-165 IO	0.9574	3,502,622	280,769	218,512
GNMA GTD REMIC P/T 16-36 IO	0.7993	306,748	21,141	16,215
GNMA GTD REMIC P/T 16-67 IO	0.9977	454,221	36,457	25,530
GNMA GTD REMIC P/T 16-98 VA	2.1000	141,019	129,682	147,534
GNMA GTD REMIC P/T 17-190 AD	2.6000	78,581	74,302	82,749
GNMA GTD REMIC P/T 18-123 V	3.1000	160,765	161,474	175,629
GNMA GTD REMIC P/T 18-143 V	3.1000	213,330	214,121	233,076
GNMA GTD REMIC P/T 18-170 V	3.2500	39,897	40,012	43,642
GNMA GTD REMIC P/T 18-25 V	2.6000	145,388	139,826	157,013
GNMA GTD REMIC P/T 18-99 V	3.1000	191,035	187,149	217,984
GNMA GTD REMIC P/T 19-147 V	2.0000	112,567	108,458	115,847
GNMA GTD REMIC P/T 19-53 V	2.7500	247,213	251,944	266,937
GNMA GTD REMIC P/T 19-7 V	3.0000	95,984	99,774	106,121
GNMA GTD REMIC P/T 20-40 IO	1.2244	2,841,697	240,323	264,133
GNMA II POOL #0MA5529	4.5000	338,902	350,546	365,849
GREAT LAKES MI WTR AUTH WTR SP	3.4730	5,000	5,000	5,448
HOUSTON TX CMNTY CLG REVENUE	3.0700	80,000	80,567	81,056
ILLINOIS ST	7.3500	60,000	66,086	67,977
LOS ANGELES CA CMNTY CLG DIST	6.7500	10,000	14,328	17,863
LOS ANGELES CA DEPT WTR & PWR	5.7160	20,000	24,395	29,850
LOS ANGELES CA UNIF SCH DIST	5.7500	50,000	58,397	69,812
MASSACHUSETTS ST	2.5140	10,000	10,000	10,035
MASSACHUSETTS ST SCH BLDG AUTH	5.7150	30,000	36,358	44,471
MASSACHUSETTS ST TRANSPRTN FUN	5.7310	10,000	12,081	14,458
MET TRANSPRTN AUTH NY REVENUE	6.8140	20,000	26,243	25,388
MIAMI-DADE CNTY FL WTR & SWR R	3.4900	10,000	10,000	10,723
MICHIGAN ST FIN AUTH REVENUE	3.3840	120,000	119,998	135,276
NEW JERSEY ST ECON DEV AUTH LE	7.4250	90,000	106,345	111,988
NEW JERSEY ST TRANSPRTN TRUST	6.1040	30,000	30,113	30,343
NEW JERSEY ST TURNPIKE AUTH	7.1020	80,000	107,852	131,407
NEW YORK CITY NY MUNI WTR FIN	5.9520	40,000	51,340	62,703
NEW YORK CITY NY TRANSITIONAL	5.5080	30,000	34,887	41,888
NEW YORK CITY NY TRANSITIONAL	5.5720	10,000	11,625	13,739
NEW YORK ST DORM AUTH ST PERSO	5.6280	20,000	23,532	26,871
NEW YORK ST THRUWAY AUTH	3.5000	5,000	5,000	5,217
NORTH CAROLINA ST UNIV AT RALE	4.0000	85,000	96,704	101,849
OHIO ST	4.9220	85,000	94,389	99,148
OHIO ST WTR DEV AUTH WTR POLL	4.8790	60,000	65,434	71,948
OREGON ST DEPT OF TRANSPRTN HI	5.8340	30,000	36,686	43,372
PENNSYLVANIA ST UNIV	2.8400	5,000	5,000	5,155
PHILADELPHIA PA AUTH FOR INDL	3.9640	175,000	175,103	189,399
PORT AUTH OF NEW YORK & NEW JE	4.4580	20,000	20,344	25,583
PORT AUTH OF NEW YORK & NEW JE	5.6470	130,000	156,874	181,919
PORT AUTH OF NEW YORK & NEW JE	3.2870	20,000	20,000	20,379
POSTAL SQUARE LP	8.9500	4,329	4,591	4,678
RIVER CITY INC KY PKG AUTH REV	2.7500	70,000	71,496	74,269
RUTGERS NJ ST UNIV	3.2700	5,000	5,000	5,536
SAN ANTONIO TX ELEC & GAS REVE	5.8080	20,000	25,085	30,450
SAN DIEGO CNTY CA REGL TRANSPR	5.9110	5,000	6,582	8,045
SAN FRANCISCO CITY & CNTY CA P	6.0000	30,000	36,504	43,509
SANTA CLARA VLY CA TRANSPRTN A	5.8760	20,000	23,189	25,595
SOUTH CAROLINA ST PUBLIC SVC A	6.4540	10,000	12,605	16,036

	Coupon	Units	Cost	Market Value
SOUTH CAROLINA ST PUBLIC SVC A	4.1220	187,000	185,689	215,072
TEXAS ST	4.6810	10,000	11,152	13,797
TEXAS ST TECH UNIV REVENUES	2.9390	70,000	72,295	75,321
TEXAS ST TRANSPRTN COMMISSION	2.4720	180,000	179,997	183,096
TEXAS ST TRANSPRTN COMMISSIONS	4.0000	80,000	98,869	100,732
TEXAS ST TRANSPRTN COMMISSIONS	5.1780	20,000	22,367	25,663
U S TREASURY BOND	1.1250	150,000	146,457	147,492
U S TREASURY BOND	1.2500	2,606,000	2,499,673	2,477,329
U S TREASURY BOND	2.0000	6,858,000	7,906,921	7,780,615
U S TREASURY BOND	2.2500	3,014,000	3,344,209	3,586,816
U S TREASURY BOND	2.3750	100,000	123,768	122,445
U S TREASURY BOND	2.5000	3,571,000	4,037,199	4,418,411
U S TREASURY BOND	2.7500	630,000	637,121	808,429
U S TREASURY BOND	2.8750	1,682,000	1,654,041	2,209,916
U S TREASURY BOND	3.0000	612,000	610,778	823,606
U S TREASURY BOND	3.1250	1,535,000	1,565,279	2,091,392
U S TREASURY BOND	3.3750	965,000	1,024,847	1,364,457
U S TREASURY BOND	3.5000	370,000	402,420	520,067
U S TREASURY BOND	3.6250	225,000	247,872	328,632
U S TREASURY BOND	3.7500	584,000	842,686	859,134
U S TREASURY BOND	3.8750	340,000	387,433	504,023
U S TREASURY BOND	4.3750	1,087,000	1,326,923	1,707,258
U S TREASURY BOND	4.5000	554,000	706,919	853,866
U S TREASURY BOND	4.6250	30,000	37,527	48,375
U S TREASURY BOND	5.0000	400,000	519,512	648,719
U S TREASURY NOTE	0.2500	2,000,000	1,999,924	1,998,438
U S TREASURY NOTE	0.5000	2,524,000	2,550,741	2,553,282
U S TREASURY NOTE	0.6250	4,500,000	4,473,107	4,477,500
U S TREASURY NOTE	1.7500	719,000	763,280	765,314
UNIV OF CALIFORNIA CA REVENUES	5.9460	20,000	24,659	29,764
UNIV OF CALIFORNIA CA REVENUES	4.8580	10,000	12,604	14,572
UNIV OF CALIFORNIA CA REVENUES	1.3160	85,000	85,000	85,906
UNIV OF CALIFORNIA CA REVENUES	1.6140	85,000	85,000	85,180
UNIV OF CALIFORNIA CA RGTS MED	6.5480	85,000	111,277	138,346
UNIV OF CALIFORNIA CA RGTS MED	3.0060	10,000	10,000	10,807
UNIV OF CALIFORNIA CA RGTS MED	3.2560	10,000	10,000	10,907
UNIV OF CALIFORNIA CA RGTS MED	3.7060	5,000	5,000	5,301
UNIV OF MICHIGAN MI	2.5620	10,000	10,000	10,473
UNIV OF MICHIGAN MI	2.4370	90,000	91,055	92,351
UNIV OF TEXAS TX UNIV REVENUES	2.4390	15,000	15,000	15,226
UNIV OF VIRGINIA VA UNIV REVEN	2.2560	55,000	55,000	54,260
UNIV OF VIRGINIA VA UNIV REVEN	3.2270	10,000	10,000	10,891
US TREAS-CPI INFLAT	0.5000	189,043	182,224	212,208
US TREAS-CPI INFLAT	0.7500	2,142,081	2,105,761	2,468,470
US TREAS-CPI INFLAT	0.1250	228,916	228,040	232,555
Total of U.S. Government & Federal Agency Obligations			105,246,230	111,786,973

Domestic Corporate & Other Bonds

3M CO	2.6500	50,000	49,963	54,254
ABBOTT LABORATORIES	3.4000	30,000	31,348	32,624
ABBVIE INC	2.9000	50,000	50,645	52,431
ABBVIE INC	3.2000	40,000	39,665	42,127
ABBVIE INC	4.7000	75,000	93,750	92,348
ABBVIE INC 144A	2.3000	235,000	234,834	243,161
ABBVIE INC 144A	2.6000	365,000	365,728	386,719
ABBVIE INC 144A	2.9500	260,000	260,386	283,199
ABBVIE INC 144A	3.2000	700,000	789,988	771,201
ABBVIE INC 144A	4.0500	25,000	24,914	28,749
ABBVIE INC 144A	4.2500	105,000	114,511	124,654
ACADIA HEALTHCARE CO INC	5.6250	140,000	135,533	140,875
ACADIA HEALTHCARE CO INC	6.5000	105,000	102,433	107,756
ACADIA HEALTHCARE CO INC 144A	5.5000	115,000	115,573	118,279
ACCO BRANDS CORP 144A	5.2500	290,000	267,186	296,888
ACE SECURITIES CORP HOM HE3 M4	1.0943	300,000	267,876	277,665
ACRISURE LLC / ACRISURE F 144A	7.0000	45,000	44,805	44,207
ACRISURE LLC / ACRISURE F 144A	10.1250	160,000	164,863	177,226
ACTIVISION BLIZZARD INC	2.5000	80,000	79,781	74,548
ADIENT 5/19 COV-LITE TLB	0.0000	133,466	128,088	131,770
ADOBE INC	2.3000	65,000	64,816	69,927
ADVANCE AUTO PARTS INC	1.7500	120,000	119,607	119,644
AEP TRANSMISSION CO LLC	3.1000	40,000	38,916	45,013
AES CORP/THE	4.5000	123,000	121,134	123,615
AES CORP/THE	5.5000	65,000	64,444	66,300
AETNA INC	2.8000	120,000	116,923	126,457
AGILENT TECHNOLOGIES INC	2.1000	361,000	369,134	371,067
AGILENT TECHNOLOGIES INC	2.7500	134,000	134,075	145,257
AGREE LP	2.9000	44,000	45,542	45,638
AIR LEASE CORP	2.6250	40,000	38,920	40,531
AIR LEASE CORP	3.0000	65,000	62,418	66,159
AIR LEASE CORP	3.3750	45,000	44,562	45,984
AIR LEASE CORP	3.5000	40,000	39,721	41,037
AIR LEASE CORP	3.6250	35,000	36,252	34,555

	Coupon	Units	Cost	Market Value
AIR LEASE CORP	3.8750	90,000	89,099	93,787
AIR PRODUCTS AND CHEMICALS INC	2.8000	90,000	94,337	95,990
AIRBNB 4/20 COV-LITE TL	0.0000	73,125	73,125	78,609
ALABAMA POWER CO	2.8000	25,000	24,134	26,932
ALABAMA POWER CO	3.4500	20,000	19,935	22,813
ALABAMA POWER CO	5.2000	20,000	21,525	26,332
ALASKA AIRLINES 2020-1 CL 144A	4.8000	100,000	101,223	105,100
ALBEMARLE CORP	4.1500	15,000	16,016	16,343
ALBERTSONS COS INC / SAFE 144A	4.6250	255,000	255,140	260,913
ALBERTSONS COS INC / SAFE 144A	4.8750	245,000	245,004	255,413
ALBERTSONS COS INC / SAFE 144A	5.8750	200,000	200,000	213,500
ALEXANDRIA REAL ESTATE EQUITIE	1.8750	30,000	29,944	29,380
ALEXANDRIA REAL ESTATE EQUITIE	4.0000	120,000	120,929	132,138
ALLEGHANY CORP	4.9000	10,000	9,774	12,493
ALLEGION US HOLDING CO INC	3.2000	120,000	115,090	127,145
ALLEGION US HOLDING CO INC	3.5500	160,000	150,602	173,717
ALLIED UNIVERSAL HOLDCO L 144A	6.6250	395,000	407,743	420,675
ALLY FINANCIAL INC	1.4500	200,000	198,762	199,779
ALLY FINANCIAL INC	3.0500	130,000	129,184	135,086
ALLY FINANCIAL INC	8.0000	90,000	99,002	123,221
ALTERNATIVE LOAN TRUS OA11 A1B	0.3393	145,480	123,678	135,151
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000	273,713	160,409	200,888
ALTERNATIVE LOAN TRUST 2 58 A1	0.4714	327,396	307,297	300,977
ALTERNATIVE LOAN TRUST 27 2A1	2.2325	63,476	57,557	56,413
ALTERNATIVE LOAN TRUST OA1 2A1	0.3614	64,199	50,653	53,934
ALTERNATIVE LOAN TRUST OH1 A1D	0.3593	280,220	178,654	203,892
AMAZON.COM INC	1.5000	405,000	404,564	413,323
AMAZON.COM INC	4.2500	75,000	93,487	102,393
AMEREN ILLINOIS CO	3.2500	20,000	19,901	22,501
AMEREN ILLINOIS CO	4.5000	15,000	15,835	19,941
AMERICAN AIRLINES 2016-2 CLASS	3.2000	66,560	63,109	62,561
AMERICAN AIRLINES 2016-3 CLASS	3.2500	101,599	97,352	79,325
AMERICAN AIRLINES 2017-1 CLASS	3.6500	78,731	77,622	75,726
AMERICAN AIRLINES 2019-1 CLASS	3.1500	193,046	178,316	182,062
AMERICAN AXLE & MANUFACTURING	6.8750	255,000	254,209	247,350
AMERICAN BUILDERS & CONTR 144A	5.8750	180,000	172,435	186,750
AMERICAN CAMPUS COMMUNITIES OP	3.8750	100,000	99,166	109,199
AMERICAN CREDIT ACCEP 4 A 144A	2.1800	32,916	32,915	33,051
AMERICAN CREDIT ACCEP 4 B 144A	2.4300	115,000	114,988	116,332
AMERICAN ELECTRIC POWER CO INC	2.3000	10,000	9,996	10,271
AMERICAN ELECTRIC POWER CO INC	3.2500	20,000	19,966	20,873
AMERICAN EQUITY INVESTMENT LIF	5.0000	65,000	64,489	70,533
AMERICAN EXPRESS CREDIT CORP	2.2500	115,000	114,358	116,146
AMERICAN EXPRESS CREDIT CORP	0.9511	245,000	243,832	246,592
AMERICAN HOME MORTGAGE 3 2A11	1.8225	1,790,600	1,573,559	1,439,795
AMERICAN HONDA FINANCE CORP	1.6500	420,000	415,134	424,298
AMERICAN HONDA FINANCE CORP	2.0500	90,000	89,977	92,938
AMERICAN HONDA FINANCE CORP	2.9000	75,000	76,714	80,231
AMERICAN INTERNATIONAL GROUP I	2.5000	25,000	26,223	26,698
AMERICAN INTERNATIONAL GROUP I	3.4000	700,000	769,183	775,155
AMERICAN INTERNATIONAL GROUP I	3.7500	75,000	79,227	83,953
AMERICAN INTERNATIONAL GROUP I	4.7500	15,000	17,291	18,377
AMERICAN TOWER CORP	0.5000	270,000	318,281	313,311
AMERICAN TOWER CORP	2.7500	170,000	169,755	183,385
AMERICAN TOWER CORP	3.3750	530,000	521,884	577,043
AMERICAN TOWER CORP	3.5500	59,000	55,991	66,043
AMERICAN TOWER CORP	3.6000	250,000	281,366	280,425
AMERICAN TOWER CORP	3.8000	50,000	57,220	57,239
AMERICAN TOWER CORP	1.3000	1,520,000	1,516,103	1,536,183
AMERICAN TRANSMISSION SYS 144A	5.0000	70,000	74,586	87,269
AMERICAN UNIVERSITY/THE	3.6720	32,000	31,999	36,595
AMERICAN WATER CAPITAL CORP	2.8000	50,000	52,202	54,767
AMERICAN WATER CAPITAL CORP	2.9500	30,000	28,639	33,185
AMERICAN WATER CAPITAL CORP	3.4500	25,000	26,630	28,031
AMERICAN WATER CAPITAL CORP	4.1500	30,000	29,846	37,538
AMERIPRISE FINANCIAL INC	3.7000	60,000	63,369	66,958
AMERISOURCEBERGEN CORP	2.8000	85,000	84,758	90,878
AMERISOURCEBERGEN CORP	3.2500	140,000	151,832	153,719
AMERISOURCEBERGEN CORP	4.3000	10,000	10,996	11,637
AMGEN INC	2.2000	115,000	114,775	121,857
AMGEN INC	2.4500	105,000	104,965	111,293
AMGEN INC	3.1500	115,000	118,947	122,343
AMGEN INC	3.3750	65,000	69,540	69,858
AMGEN INC	4.5630	50,000	63,496	64,013
AMPHENOL CORP	2.8000	15,000	14,793	16,405
AMR 11/17 TLB	0.0000	35,000	30,800	28,493
AMSTED INDUSTRIES INC 144A	4.6250	165,000	164,994	170,363
ANTHEM INC	2.5000	750,000	752,175	752,233
ANTHEM INC	2.8750	75,000	81,984	81,013
ANTHEM INC	4.6250	800,000	972,976	1,004,827
AON CORP	2.8000	60,000	59,979	65,008
APACHE CORP	4.2500	255,000	195,882	216,750
APACHE CORP	4.7500	120,000	96,765	106,725
APACHE CORP	5.1000	35,000	29,102	31,347
APPALACHIAN POWER CO	4.5000	50,000	49,666	62,507

	Coupon	Units	Cost	Market Value
APPLE INC	2.0500	220,000	229,683	235,223
APPLE INC	2.9500	40,000	39,714	43,784
APPLE INC	3.3500	115,000	129,863	131,530
APPLE INC	3.4500	25,000	28,847	29,186
APTIV CORP	4.1500	55,000	60,403	60,440
APX GROUP INC 144A	6.7500	175,000	178,404	181,563
ARAMARK SERVICES INC 144A	5.0000	65,000	66,766	65,488
ARAMARK SERVICES INC 144A	6.3750	205,000	205,002	213,543
ARCHER-DANIELS-MIDLAND CO	2.7500	70,000	69,247	76,062
ARCHROCK PARTNERS LP / AR 144A	6.2500	120,000	104,640	113,100
ARCHROCK PARTNERS LP / AR 144A	6.8750	140,000	140,004	134,103
ARCONIC CORP 144A	6.0000	285,000	285,001	304,359
ARES CAPITAL CORP	3.2500	120,000	119,672	118,865
ARES CAPITAL CORP	4.2500	145,000	141,667	150,052
ARES FINANCE CO II LLC 144A	3.2500	200,000	199,554	208,525
ARIZONA PUBLIC SERVICE CO	3.5000	10,000	9,994	11,124
ARIZONA PUBLIC SERVICE CO	4.5000	30,000	30,555	37,520
ARROW ELECTRONICS INC	3.2500	230,000	218,607	248,356
ASBURY AUTOMOTIVE GROUP I 144A	4.5000	69,000	69,400	69,431
ASBURY AUTOMOTIVE GROUP I 144A	4.7500	69,000	69,699	69,518
ASCENT RESOURCES UTICA HO 144A	7.0000	120,000	110,559	91,800
AT&T INC	1.6000	500,000	552,447	620,566
AT&T INC	1.6500	135,000	135,833	135,255
AT&T INC	2.3000	2,435,000	2,431,960	2,550,157
AT&T INC	2.7500	310,000	312,781	327,068
AT&T INC	3.3000	65,000	64,962	61,608
AT&T INC	3.5000	60,000	59,962	57,131
AT&T INC	4.1250	90,000	90,120	103,149
AT&T INC	4.3000	397,000	413,205	468,421
AT&T INC	4.3500	115,000	114,334	133,950
AT&T INC	4.4500	90,000	91,024	100,528
AT&T INC	4.5000	554,000	578,750	637,100
AT&T INC	4.8000	60,000	67,123	71,509
AT&T INC	4.8500	140,000	133,727	168,917
AT&T INC	5.2500	50,000	55,304	62,516
AT&T INC 144A	3.5500	11,000	9,194	10,661
AT&T INC 144A	3.6500	174,000	148,838	170,929
ATHENE GLOBAL FUNDING 144A	2.5000	20,000	20,712	20,615
ATMOS ENERGY CORP	4.1250	30,000	28,982	37,179
AVALONBAY COMMUNITIES INC	3.4500	170,000	167,893	188,371
AVALONBAY COMMUNITIES INC	3.5000	70,000	73,558	77,153
AVANGRID INC	3.1500	380,000	370,334	413,291
AVANGRID INC	3.8000	25,000	24,970	28,929
AVANTOR FUNDING INC 144A	4.6250	180,000	180,000	186,750
AVIATION CAPITAL GROUP LL 144A	4.1250	780,000	793,421	747,018
AVIATION CAPITAL GROUP LL 144A	4.3750	800,000	827,494	795,120
AVIATION CAPITAL GROUP LL 144A	7.1250	60,000	60,068	60,018
AVIENT CORP 144A	5.7500	150,000	150,000	159,000
BALTIMORE GAS AND ELECTRIC CO	2.4000	50,000	49,981	54,247
BALTIMORE GAS AND ELECTRIC CO	2.9000	20,000	20,430	20,399
BALTIMORE GAS AND ELECTRIC CO	3.2000	40,000	39,657	43,076
BALTIMORE GAS AND ELECTRIC CO	6.3500	20,000	23,870	29,333
BANK OF AMERICA CORP	3.5000	250,000	242,604	280,111
BANK OF AMERICA CORP	3.9500	110,000	107,442	122,192
BANK OF AMERICA CORP	3.9700	100,000	105,999	114,737
BANK OF AMERICA CORP	4.0000	130,000	130,501	144,070
BANK OF AMERICA CORP	4.1000	560,000	564,839	613,092
BANK OF AMERICA CORP	4.2000	290,000	288,308	322,955
BANK OF AMERICA CORP	4.4500	30,000	29,732	34,600
BANK OF AMERICA CORP	5.7000	30,000	31,508	32,073
BANK OF AMERICA CORP	5.8750	30,000	34,611	44,313
BANK OF AMERICA CORP	2.5030	70,000	68,553	71,504
BANK OF AMERICA CORP	3.1240	180,000	179,508	185,842
BANK OF AMERICA CORP	1.8980	175,000	175,000	173,951
BANK OF AMERICA CORP	3.7050	1,000	966	1,131
BANK OF AMERICA CORP	2.8810	150,000	147,486	155,158
BANK OF AMERICA CORP	3.4190	150,000	146,499	166,916
BANK OF AMERICA CORP	3.8640	150,000	149,749	162,447
BANK OF AMERICA CORP	4.3300	80,000	99,280	101,709
BANK OF AMERICA CORP	3.9740	75,000	79,631	86,910
BANK OF AMERICA CORP	2.4960	250,000	250,000	262,839
BANK OF AMERICA CORP	3.1940	1,050,000	1,160,635	1,155,174
BANK OF AMERICA CORP	4.0780	100,000	100,000	119,069
BANK OF AMERICA CORP	2.4560	1,300,000	1,300,000	1,370,626
BANK OF AMERICA CORP	2.6760	130,000	130,000	132,741
BANK OF AMERICA CORP	0.9810	30,000	30,000	29,993
BANK OF AMERICA CORP	1.2148	250,000	249,021	252,492
BANK OF NEW YORK MELLON CORP/T	2.4500	470,000	469,546	470,743
BANK OF NEW YORK MELLON CORP/T	1.3183	270,000	269,392	274,410
BANNER HEALTH	3.1810	5,000	5,000	5,445
BAUSCH HEALTH AMERICAS IN 144A	9.2500	120,000	120,028	132,000
BAXTER INTERNATIONAL INC	2.6000	70,000	65,146	76,535
BAYER US FINANCE II LLC 144A	4.2500	365,000	357,416	417,498
BAYER US FINANCE II LLC 144A	4.3750	250,000	250,782	293,548
BAYER US FINANCE II LLC 144A	0.8550	550,000	545,883	551,095

	Coupon	Units	Cost	Market Value
BAYVIEW OPPORTUNI SBR1 A1 144A	3.4748	386,641	386,641	384,059
BEAR STEARNS ALT-A TRUST 2 2A3	3.3844	121,932	116,054	118,048
BEAR STEARNS ASSET BACK HE7 M3	1.3493	185,250	160,948	183,380
BECTON DICKINSON AND CO	3.1250	325,000	332,772	334,047
BECTON DICKINSON AND CO	2.8940	50,000	49,204	51,771
BECTON DICKINSON AND CO	3.3630	50,000	53,632	54,111
BERKSHIRE HATHAWAY ENERGY CO	2.3750	800,000	798,419	804,740
BERKSHIRE HATHAWAY ENERGY CO	6.1250	138,000	181,119	197,004
BERKSHIRE HATHAWAY FINANCE COR	4.2000	85,000	112,547	109,056
BERKSHIRE HATHAWAY INC	1.1250	125,000	141,011	155,309
BERKSHIRE HATHAWAY INC	4.5000	45,000	46,899	59,374
BERRY GLOBAL INC 144A	5.6250	40,000	41,533	42,000
BERRY PETROLEUM CO LLC 144A	7.0000	170,000	156,277	132,175
BEST BUY CO INC	4.4500	265,000	313,320	314,247
BGC PARTNERS INC	5.3750	290,000	292,720	307,985
BLACK HILLS CORP	4.3500	30,000	30,063	36,000
BLOCK COMMUNICATIONS INC 144A	4.8750	80,000	80,000	81,600
BMW US CAPITAL LLC 144A	1.8500	145,000	142,819	146,768
BOOKING HOLDINGS INC	4.6250	29,000	31,459	34,840
BOSTON GAS CO 144A	3.0010	80,000	80,000	88,026
BOSTON SCIENTIFIC CORP	0.6250	100,000	109,510	116,511
BOSTON SCIENTIFIC CORP	2.6500	675,000	710,794	716,350
BOSTON SCIENTIFIC CORP	3.3750	170,000	169,462	177,738
BOSTON SCIENTIFIC CORP	3.7500	200,000	199,563	227,916
BOSTON SCIENTIFIC CORP	3.8500	107,000	105,699	121,382
BOYNE USA INC 144A	7.2500	150,000	152,119	157,500
BP CAPITAL MARKETS AMERICA INC	2.7500	75,000	76,278	79,130
BP CAPITAL MARKETS AMERICA INC	3.1190	35,000	36,467	38,640
BRISTOL-MYERS SQUIBB CO	3.4500	15,000	16,098	17,237
BRISTOL-MYERS SQUIBB CO	4.1250	40,000	39,871	50,566
BRISTOL-MYERS SQUIBB CO	4.5500	31,000	38,245	41,924
BRISTOL-MYERS SQUIBB CO	5.0000	19,000	24,899	26,719
BRIXMOR OPERATING PARTNERSHIP	3.8500	260,000	253,587	278,404
BROADCOM CORP / BROADCOM CAYMA	3.1250	920,000	907,111	980,033
BROADCOM CORP / BROADCOM CAYMA	3.5000	10,000	9,758	10,805
BROADCOM CORP / BROADCOM CAYMA	3.8750	50,000	46,277	55,395
BROADCOM INC	3.1500	30,000	29,963	32,494
BROADCOM INC	4.1500	100,000	99,896	112,334
BROADCOM INC	4.3000	260,000	278,177	297,022
BROADCOM INC	4.7000	200,000	226,148	227,263
BROADCOM INC	5.0000	700,000	826,432	825,718
BROADCOM INC	3.4590	41,000	41,943	44,900
BROADRIDGE FINANCIAL SOLUTIONS	2.9000	110,000	120,335	119,166
BROOKFIELD FINANCE LLC	3.4500	60,000	58,278	58,709
BROWN & BROWN INC	2.3750	95,000	94,896	95,584
BUCKEYE PARTNERS LP	5.6000	25,000	20,368	22,174
BUCKEYE PARTNERS LP 144A	4.1250	75,000	75,002	71,250
BUCKEYE PARTNERS LP 144A	4.5000	115,000	115,002	110,831
BUNGE LTD FINANCE CORP	1.6300	50,000	49,998	50,219
BURLINGTON NORTHERN SANTA FE L	3.4000	70,000	73,541	76,895
BURLINGTON NORTHERN SANTA FE L	4.5500	50,000	52,048	65,222
BURLINGTON NORTHERN SANTA FE L	5.4000	70,000	78,767	98,018
BWAY 3/17 TLB	0.0000	487,728	476,915	456,942
CA INC	4.7000	60,000	57,451	66,042
CABLEVISION LIGHTPATH LLC 144A	5.6250	75,000	75,000	76,103
CABOT CORP	4.0000	33,000	33,849	35,033
CALIFORNIA INSTITUTE OF TECHNO	4.7000	30,000	31,728	40,990
CALLON PETROLEUM CO	6.1250	5,000	5,013	1,425
CALLON PETROLEUM CO	6.3750	110,000	103,751	26,950
CALPINE CORP 144A	4.5000	245,000	245,021	250,914
CALPINE CORP 144A	4.6250	125,000	124,999	124,766
CALPINE CORP 144A	5.1250	75,000	75,013	77,625
CAMDEN PROPERTY TRUST	3.1500	25,000	25,775	27,776
CAMERON LNG LLC 144A	3.3020	200,000	211,250	225,651
CAMPBELL SOUP CO	3.1250	200,000	205,375	202,164
CAMPBELL SOUP CO	4.8000	65,000	75,425	83,506
CANTOR FITZGERALD LP 144A	6.5000	310,000	319,601	334,497
CAPITAL ONE FINANCIAL CORP	3.7500	35,000	36,808	38,862
CAPITAL ONE FINANCIAL CORP	4.2000	35,000	37,276	38,851
CARDINAL HEALTH INC	3.2000	90,000	91,670	95,227
CARDTRONICS INC / CARDTRO 144A	5.5000	175,000	165,168	175,000
CARLISLE COS INC	3.7500	30,000	31,427	34,034
CARLYLE HOLDINGS FINANCE 144A	3.8750	100,000	100,296	107,196
CARPENTER TECHNOLOGY CORP	6.3750	85,000	84,999	88,963
CARRIAGE SERVICES INC 144A	6.6250	285,000	283,859	297,825
CARRIER GLOBAL CORP 144A	2.7000	30,000	29,989	31,255
CARRIER GLOBAL CORP 144A	3.5770	90,000	97,059	95,610
CARRIER GLOBAL CORP 144A	1.9230	5,000	5,000	5,145
CARRIER GLOBAL CORP 144A	2.2420	196,000	196,000	204,462
CARRIER GLOBAL CORP 144A	3.3770	170,000	172,403	178,113
CATERPILLAR FINANCIAL SERVICES	1.4500	190,000	194,643	196,276
CBL & ASSOCIATES LP	5.9500	210,000	168,415	78,750
CBRE SERVICES INC	5.2500	50,000	51,549	57,333
CCO HOLDINGS LLC / CCO HO 144A	4.7500	485,000	485,683	513,494
CCO HOLDINGS LLC / CCO HO 144A	5.0000	278,000	259,181	291,900

	Coupon	Units	Cost	Market Value
CCO HOLDINGS LLC / CCO HO 144A	5.3750	80,000	81,536	86,700
CCP_IRS. P USD-LIBOR-BBA 1M CM	0.2320	36,500,000	43,099	39,636
CCP_IRS. P USD-LIBOR-BBA 3M CM	1.5000	13,800,000	313,981	216,885
CCP_IRS. P USD-LIBOR-BBA 3M CM	0.9840	400,000	0	-15,727
CCP_IRS. P USD-LIBOR-BBA 3M CM	0.9700	300,000	0	-12,908
CCP_IRS. P USD-LIBOR-BBA 3M CM	0.6875	63,000	195	-253
CCP_IRS. P USD-LIBOR-BBA 3M CM	1.0625	145,000	0	-271
CCP_IRS. P USD-LIBOR-BBA 3M CM	0.4375	290,000	1,011	1,032
CCP_IRS. P USD-LIBOR-BBA 3M CM	0.4688	213,000	0	0
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0100	7,000,000	0	-3,388
CCP_IRS_P USD-LIBOR-BBA 3M CM	0.0100	-711,000	-422	-175
CDK GLOBAL INC 144A	5.2500	100,000	99,995	106,500
CDT-HUNT SCHOOL VLG (AHF)	4.9700	554,765	553,918	600,084
CEDAR FAIR LP	5.2500	105,000	105,006	100,800
CEDAR FAIR LP / CANADA'S WONDE	5.3750	225,000	219,641	216,823
CELANESE US HOLDINGS LLC	3.5000	50,000	49,961	53,816
CENTERPOINT ENERGY HOUSTON ELE	2.9000	20,000	20,946	21,174
CENTERPOINT ENERGY INC	2.5000	50,000	51,646	53,197
CENTERPOINT ENERGY INC	4.2500	60,000	60,683	71,533
CENTRAL GARDEN & PET CO	5.1250	175,000	162,703	183,750
CENTURYLINK INC	6.8750	45,000	46,713	50,465
CENTURYLINK INC 144A	5.1250	340,000	340,881	349,313
CF INDUSTRIES INC	5.1500	55,000	57,476	64,900
CHANGE HEALTHCARE HOLDING 144A	5.7500	385,000	374,287	390,506
CHARLES RIVER LABORATORIE 144A	4.2500	135,000	135,002	141,681
CHARLES SCHWAB CORP/THE	4.0000	65,000	71,630	78,050
CHARTER COMMUNICATIONS OPERATI	2.8000	600,000	637,650	624,009
CHARTER COMMUNICATIONS OPERATI	4.4640	630,000	634,294	667,004
CHARTER COMMUNICATIONS OPERATI	4.5000	210,000	229,196	232,851
CHARTER COMMUNICATIONS OPERATI	4.8000	30,000	31,927	34,114
CHARTER COMMUNICATIONS OPERATI	4.9080	125,000	143,798	144,528
CHARTER COMMUNICATIONS OPERATI	5.0500	225,000	273,074	269,681
CHARTER COMMUNICATIONS OPERATI	5.3750	150,000	143,874	178,104
CHARTER COMMUNICATIONS OPERATI	5.7500	340,000	358,958	424,180
CHARTER COMMUNICATIONS OPERATI	6.4840	70,000	71,909	93,888
CHARTER COMMUNICATIONS OPERATI	6.8340	70,000	71,180	96,948
CHARTER COMMUNICATIONS OPERATI	6.3840	20,000	25,707	27,428
CHENIERE CORPUS CHRISTI H 144A	3.7000	740,000	766,264	769,144
CHENIERE CORPUS CHRISTI HOLDIN	5.1250	209,000	199,267	232,647
CHENIERE CORPUS CHRISTI HOLDIN	5.8750	245,000	265,473	279,260
CHENIERE ENERGY INC 144A	4.6250	215,000	215,000	220,644
CHESAPEAKE ENERGY 12/19 LAST O	0.0000	160,000	167,799	111,950
CHESAPEAKE FUNDING 1A A1 144A	2.9400	274,806	277,660	281,958
CHEVRON CORP	3.1910	35,000	36,260	37,403
CHEVRON CORP	1.5540	20,000	20,000	20,725
CHEVRON CORP	2.2360	10,000	10,000	10,612
CHEVY CHASE FUNDING 1A A1 144A	0.4293	226,303	212,394	223,662
CHL MORTGAGE PASS-THROU HY7 A1	3.1917	268,634	260,439	256,987
CHL MORTGAGE PASS-THROUG 24 A1	5.5000	19,774	17,175	16,500
CHOICE HOTELS INTERNATIONAL IN	3.7000	217,000	218,583	229,354
CHUBB INA HOLDINGS INC	2.3000	160,000	159,886	160,226
CHUBB INA HOLDINGS INC	2.8750	150,000	149,292	156,904
CHUBB INA HOLDINGS INC	3.1500	65,000	68,128	71,795
CHUBB INA HOLDINGS INC	3.3500	90,000	89,601	98,662
CHUBB INA HOLDINGS INC	6.7000	50,000	63,189	77,913
CHURCH & DWIGHT CO INC	2.4500	280,000	275,054	288,940
CHURCH & DWIGHT CO INC	2.8750	70,000	69,367	73,333
CIGNA CORP	3.0000	30,000	30,456	31,826
CIGNA CORP	3.7500	47,000	46,904	50,933
CIGNA CORP	4.3750	50,000	54,721	59,478
CIT MORTGAGE LOAN T 1 1M1 144A	1.6493	300,000	295,052	299,313
CITGO HOLDING INC 144A	9.2500	115,000	117,859	109,538
CITGO PETROLEUM 3/19 TLB	0.0000	122,539	121,843	115,901
CITGO PETROLEUM CORP 144A	7.0000	110,000	110,001	108,488
CITIGROUP INC	2.7000	200,000	195,972	208,503
CITIGROUP INC	2.7500	304,000	299,768	314,175
CITIGROUP INC	3.2000	652,000	611,755	719,221
CITIGROUP INC	3.8750	385,000	382,613	423,235
CITIGROUP INC	4.3000	338,000	327,511	387,351
CITIGROUP INC	4.5000	60,000	61,776	63,059
CITIGROUP INC	4.6500	185,000	205,930	243,977
CITIGROUP INC	4.7500	10,000	12,041	12,550
CITIGROUP INC	3.8870	145,000	140,752	164,124
CITIGROUP INC	3.9800	35,000	36,590	40,290
CITIGROUP INC	2.9760	75,000	77,728	81,085
CITIGROUP INC	3.1060	100,000	100,000	108,234
CITIGROUP INC	1.6780	20,000	20,000	20,488
CITIGROUP INC	2.5720	175,000	175,014	183,412
CITIGROUP INC	1.4410	350,000	349,457	353,032
CITIGROUP INC	1.1748	60,000	59,413	60,584
CITIGROUP MORTGAGE L C A1 144A	3.2280	1,171,456	1,171,582	1,181,171
CITIGROUP MORTGAGE LOA OPX1 A2	0.3493	417,515	262,412	229,074
CITIZENS BANK NA/PROVIDENCE RI	1.0438	400,000	392,832	403,073
CITRIX SYSTEMS INC	3.3000	277,000	275,293	295,829
CITRIX SYSTEMS INC	4.5000	260,000	250,387	297,928

	Coupon	Units	Cost	Market Value
CLEAN HARBORS INC 144A	5.1250	105,000	106,018	113,911
CLEARWAY ENERGY OPERATING 144A	4.7500	100,000	101,023	103,250
CLEVELAND-CLIFFS INC 144A	6.7500	340,000	337,385	345,950
CLEVELAND-CLIFFS INC 144A	9.8750	40,000	37,937	44,650
CLOROX CO/THE	1.8000	125,000	126,747	128,687
CLOROX CO/THE	3.5000	130,000	129,900	144,586
CNA FINANCIAL CORP	7.2500	305,000	332,181	360,680
COCA-COLA CO/THE	2.5500	120,000	114,470	131,202
COCA-COLA CO/THE	2.7500	200,000	203,158	203,125
COLUMBIA PROPERTY TRUST OPERAT	4.1500	20,000	19,803	20,942
COMCAST CORP	1.5000	45,000	44,850	44,579
COMCAST CORP	1.9500	240,000	239,266	246,682
COMCAST CORP	2.6500	70,000	69,369	66,916
COMCAST CORP	3.2500	20,000	19,962	22,273
COMCAST CORP	3.3750	295,000	289,276	328,843
COMCAST CORP	3.4500	10,000	9,976	11,297
COMCAST CORP	3.9500	351,000	355,571	402,876
COMCAST CORP	4.1500	255,000	264,043	307,280
COMCAST CORP	4.6000	90,000	106,528	115,033
COMCAST CORP	4.7000	50,000	60,479	66,680
COMCAST CORP	4.7500	30,000	35,982	39,526
COMCAST CORP	4.0490	115,000	103,481	141,233
COMCAST CORP	0.6261	250,000	250,000	250,000
COMMONSPIRIT HEALTH	2.7600	455,000	455,029	475,689
COMMONSPIRIT HEALTH	2.9500	60,000	59,265	62,574
COMMONSPIRIT HEALTH	3.3470	180,000	182,536	190,799
COMMONWEALTH EDISON CO	2.2000	50,000	49,857	53,530
COMMONWEALTH EDISON CO	3.6500	40,000	36,345	46,714
COMMONWEALTH EDISON CO	4.0000	55,000	54,566	67,876
COMMSCOPE INC 144A	5.5000	79,000	79,092	81,178
COMMSCOPE INC 144A	7.1250	235,000	235,000	241,463
COMMSCOPE TECHNOLOGIES LL 144A	5.0000	255,000	232,602	244,800
COMMSCOPE TECHNOLOGIES LL 144A	6.0000	206,000	200,372	208,791
COMSTOCK RESOURCES INC	9.7500	170,000	152,085	174,652
CONAGRA BRANDS INC	3.8000	225,000	231,806	232,657
CONAGRA BRANDS INC	4.8500	100,000	98,583	122,127
CONAGRA BRANDS INC	5.4000	95,000	131,248	129,273
CONSOLIDATED COMMUNICATIO 144A	6.5000	130,000	130,000	132,600
CONSOLIDATED EDISON CO OF NEW	4.6250	60,000	58,693	78,552
CONSOLIDATED EDISON CO OF NEW	5.5000	40,000	44,966	55,591
CONSOLIDATED EDISON INC	2.0000	250,000	252,085	252,204
CONSUMERS ENERGY CO	2.5000	10,000	9,915	9,401
CONSUMERS ENERGY CO	3.7500	25,000	24,709	30,670
CONTINENTAL AIRLINES 2010-1 CL	4.7500	3,909	3,936	3,872
CORPORATE OFFICE PROPERTIES LP	2.2500	100,000	99,420	101,146
COSTCO WHOLESALE CORP	1.7500	103,000	103,504	105,675
COUNTRYWIDE ASSET-BACKE 21 2A4	0.3793	700,000	661,132	642,726
COUNTRYWIDE ASSET-BACKED 24 1A	0.2893	294,444	253,046	269,366
COUNTRYWIDE ASSET-BACKED 9 2A4	0.3993	380,000	344,181	350,192
COVANTA HOLDING CORP	5.0000	160,000	160,000	161,488
COVANTA HOLDING CORP	5.8750	185,000	173,544	191,244
COVANTA HOLDING CORP	6.0000	160,000	150,168	166,400
COX COMMUNICATIONS INC 144A	2.9500	185,000	195,559	194,721
COX COMMUNICATIONS INC 144A	3.1500	299,000	316,223	321,722
COX COMMUNICATIONS INC 144A	3.2500	330,000	325,614	347,848
COX COMMUNICATIONS INC 144A	3.5000	365,000	361,574	408,800
CREDIT SUISSE FIRST BOST 8 1A1	5.2500	80,361	79,783	79,370
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700	564,626	540,716	579,498
CRH AMERICA FINANCE INC 144A	3.9500	270,000	259,301	306,336
CROWN CASTLE INTERNATIONAL COR	1.3500	40,000	39,901	40,434
CROWN CASTLE INTERNATIONAL COR	2.2500	1,000,000	998,348	1,010,741
CROWN CASTLE INTERNATIONAL COR	3.2000	343,000	330,412	369,799
CROWN CASTLE INTERNATIONAL COR	3.6500	48,000	54,018	53,711
CROWN CASTLE INTERNATIONAL COR	3.8000	274,000	261,672	310,855
CROWN CASTLE INTERNATIONAL COR	4.0000	53,000	53,262	59,349
CROWN CASTLE INTERNATIONAL COR	5.2000	15,000	14,984	19,739
CROWN CASTLE INTERNATIONAL COR	5.2500	150,000	157,329	165,126
CROWNROCK LP / CROWNROCK 144A	5.6250	149,000	141,260	140,433
CSC HOLDINGS LLC 144A	4.6250	185,000	184,998	186,388
CSC HOLDINGS LLC 144A	5.5000	345,000	338,140	358,800
CSC HOLDINGS LLC 144A	5.7500	210,000	226,379	223,125
CSC HOLDINGS LLC 144A	6.5000	200,000	200,000	221,750
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500	217,733	226,484	238,820
CSMC 2019-RPL8 TR RPL8 A1 144A	3.3220	548,897	548,896	553,196
CSMC 2019-RPL9 TR RPL9 A1 144A	3.0480	481,878	481,877	484,534
CSMC SERIES 2010- 17R 6A1 144A	3.1641	1,002,839	880,299	1,009,616
CUMMINS INC	2.6000	30,000	29,802	29,429
CUSHMAN & WAKEFIELD US BO 144A	6.7500	60,000	60,360	62,289
CVR ENERGY INC 144A	5.7500	95,000	86,009	80,750
CVS HEALTH CORP	2.1250	500,000	504,512	505,255
CVS HEALTH CORP	2.6250	65,000	64,737	69,284
CVS HEALTH CORP	3.0000	25,000	24,976	27,371
CVS HEALTH CORP	3.5000	35,000	35,822	36,710
CVS HEALTH CORP	3.7500	75,000	88,003	85,585
CVS HEALTH CORP	3.8750	90,000	88,258	101,398

	Coupon	Units	Cost	Market Value
CVS HEALTH CORP	4.1000	13,000	14,431	14,685
CVS HEALTH CORP	4.3000	195,000	210,610	228,242
CVS HEALTH CORP	5.0500	25,000	29,815	31,910
CVS HEALTH CORP	5.3000	20,000	22,901	25,578
CVS HEALTH CORP	1.3000	100,000	99,724	98,499
CVS PASS-THROUGH TRUST 144A	7.5070	69,228	79,000	86,450
CWABS ASSET-BACKED CERT 12 1A1	0.8893	155,274	136,130	150,843
CYRUSONE LP / CYRUSONE FINANCE	3.4500	100,000	99,752	108,357
DAE FUNDING LLC 144A	5.0000	60,000	58,600	60,456
DAIMLER FINANCE NORTH AME 144A	2.0000	330,000	326,094	333,436
DAIMLER FINANCE NORTH AME 144A	3.4000	600,000	608,421	621,185
DAIMLER FINANCE NORTH AME 144A	3.7500	400,000	405,859	413,371
DAIMLER FINANCE NORTH AME 144A	1.1361	800,000	800,000	802,340
DANA INC	5.5000	40,000	37,917	40,800
DANA INC	5.6250	55,000	55,146	56,822
DARDEN RESTAURANTS INC	3.8500	13,000	13,595	13,765
DAVITA INC 144A	4.6250	450,000	449,997	460,935
DCP MIDSTREAM OPERATING LP	3.8750	65,000	57,056	64,025
DEERE & CO	2.7500	110,000	119,198	119,890
DELL INTERNATIONAL LLC / 144A	5.4500	595,000	601,621	652,314
DELL INTERNATIONAL LLC / 144A	5.8500	210,000	243,671	244,690
DELL INTERNATIONAL LLC / 144A	6.1000	305,000	357,296	361,660
DELL INTERNATIONAL LLC / 144A	6.2000	610,000	721,125	730,813
DELL INTERNATIONAL LLC / 144A	8.1000	60,000	75,528	78,902
DELL INTERNATIONAL LLC / 144A	8.3500	113,000	153,112	149,297
DELTA AIR LINES 2015-1 CLASS A	3.6250	219,227	221,269	219,747
DELTA AIR LINES INC / SKY 144A	4.7500	565,000	565,001	586,628
DELTA AIR LINES INC 144A	7.0000	460,000	470,695	505,091
DIGITAL REALTY TRUST LP	3.6000	100,000	107,111	114,728
DIGITAL REALTY TRUST LP	3.7000	20,000	21,045	22,478
DIGITAL REALTY TRUST LP	4.7500	50,000	58,579	58,489
DISCOVER BANK	2.7000	250,000	249,508	262,099
DISCOVERY COMMUNICATIONS LLC	3.9500	372,000	375,389	423,187
DISCOVERY COMMUNICATIONS LLC	4.1250	75,000	77,773	86,280
DISCOVERY COMMUNICATIONS LLC	4.9000	5,000	5,263	5,839
DISH DBS CORP	7.3750	125,000	125,000	128,750
DISH DBS CORP	7.7500	105,000	96,695	115,433
DOLLAR GENERAL CORP	3.2500	25,000	25,722	26,529
DOLLAR GENERAL CORP	3.5000	15,000	15,783	17,072
DOLLAR GENERAL CORP	4.1250	165,000	192,372	195,683
DOMINION ENERGY INC	4.0500	20,000	18,162	23,452
DOMINION ENERGY SOUTH CAROLINA	5.4500	30,000	34,309	41,387
DT AUTO OWNER TRUST 4A A 144A	2.1700	70,350	70,347	70,795
DTE ENERGY CO	0.5500	165,000	164,916	164,956
DUKE ENERGY CAROLINAS LLC	2.4500	30,000	30,227	32,480
DUKE ENERGY CAROLINAS LLC	6.0500	40,000	48,203	59,858
DUKE ENERGY CORP	2.4500	30,000	29,907	31,633
DUKE ENERGY CORP	4.2000	10,000	9,954	12,282
DUKE ENERGY FLORIDA LLC	1.7500	400,000	404,824	406,222
DUKE ENERGY FLORIDA PROJECT FI	2.5380	70,000	70,839	75,183
DUKE ENERGY INDIANA LLC	6.3500	40,000	49,841	59,795
DUKE ENERGY OHIO INC	4.3000	50,000	49,910	63,267
DUKE ENERGY PROGRESS LLC	4.2000	115,000	125,822	143,244
DUKE UNIVERSITY	2.7570	10,000	10,000	10,731
DUPONT DE NEMOURS INC	2.1690	45,000	45,000	45,464
EAST OHIO GAS CO/THE 144A	2.0000	915,000	912,274	947,704
EAST OHIO GAS CO/THE 144A	1.3000	100,000	99,904	101,931
EBAY INC	1.9000	5,000	4,990	5,211
EBAY INC	2.7000	300,000	309,268	318,170
EBAY INC	4.0000	20,000	21,855	22,352
EDGEWELL PERSONAL CARE CO 144A	5.5000	105,000	105,001	110,484
EDWARDS LIFESCIENCES CORP	4.3000	370,000	378,755	442,355
ELI LILLY AND CO	3.9500	30,000	38,110	37,607
ELI LILLY AND CO	4.1500	38,000	44,917	49,393
ELLINGTON LOAN ACQUI 1 A1 144A	1.2493	386,549	393,028	383,357
EMERA US FINANCE LP	2.7000	735,000	738,402	745,134
EMERSON ELECTRIC CO	6.1250	70,000	96,291	102,852
EMPOWER FINANCE 2020 LP 144A	1.7760	200,000	200,000	200,033
ENABLE MIDSTREAM PARTNERS LP	4.4000	300,000	283,681	287,513
ENCOMPASS HEALTH CORP	4.5000	313,000	314,998	314,565
ENERGIZER HOLDINGS INC 144A	4.3750	115,000	115,000	116,150
ENERGIZER HOLDINGS INC 144A	4.7500	125,000	124,998	129,363
ENERGIZER HOLDINGS INC 144A	7.7500	45,000	46,066	49,163
ENERGY TRANSFER OPERATING LP	4.0500	330,000	329,795	346,857
ENERGY TRANSFER OPERATING LP	4.2000	190,000	179,370	196,583
ENERGY TRANSFER OPERATING LP	5.3000	390,000	349,822	362,208
ENERGY TRANSFER PARTNERS LP /	4.5000	200,000	200,052	212,795
ENERGY TRANSFER PARTNERS LP /	5.8750	130,000	132,306	135,796
ENERSYS 144A	4.3750	95,000	95,094	96,900
ENERSYS 144A	5.0000	120,000	118,134	123,900
ENTERGY CORP	4.0000	150,000	150,674	158,215
ENTERGY LOUISIANA LLC	4.0500	75,000	78,970	82,020
ENTERGY LOUISIANA LLC	4.2000	170,000	168,831	218,313
ENTERGY MISSISSIPPI LLC	3.8500	40,000	41,316	48,316
ENTERPRISE PRODUCTS OPERATING	3.1250	60,000	59,977	65,399

	Coupon	Units	Cost	Market Value
ENTERPRISE PRODUCTS OPERATING	3.3500	140,000	138,850	148,325
ENTERPRISE PRODUCTS OPERATING	3.5000	100,000	100,197	103,884
ENTERPRISE PRODUCTS OPERATING	4.2500	60,000	53,377	63,701
ENTERPRISE PRODUCTS OPERATING	4.9500	130,000	126,416	151,985
ENTERPRISE PRODUCTS OPERATING	5.1000	35,000	35,124	40,743
ENTERPRISE PRODUCTS OPERATING	5.3750	284,000	234,978	252,760
EPR PROPERTIES	4.5000	290,000	287,183	283,610
EQM MIDSTREAM PARTNERS LP	4.0000	220,000	213,208	215,322
EQUIFAX INC	3.6000	90,000	89,956	92,389
EQUINIX INC	2.1500	300,000	299,155	303,713
EQUINIX INC	2.9000	125,000	124,864	134,816
EQUINIX INC	3.0000	180,000	195,551	178,942
EQUITABLE HOLDINGS INC	3.9000	370,000	371,401	397,796
ERAC USA FINANCE LLC 144A	2.7000	25,000	24,714	26,271
ERAC USA FINANCE LLC 144A	3.8500	25,000	25,652	27,491
ERP OPERATING LP	2.8500	50,000	47,594	55,325
ESH HOSPITALITY INC 144A	4.6250	130,000	130,468	127,565
ESH HOSPITALITY INC 144A	5.2500	295,000	274,625	297,950
ESSENTIAL UTILITIES INC	2.7040	30,000	30,000	32,100
ESSEX PORTFOLIO LP	3.2500	100,000	98,676	105,280
ESSEX PORTFOLIO LP	3.8750	190,000	190,374	207,738
ESSEX PORTFOLIO LP	4.0000	500,000	496,505	578,924
ESTEE LAUDER COS INC/THE	3.1250	35,000	36,851	38,536
EVERGY KANSAS CENTRAL INC	4.1250	20,000	19,575	24,154
EVERGY KANSAS CENTRAL INC	4.2500	20,000	19,623	25,152
EVERSOURCE ENERGY	1.6500	205,000	204,943	203,125
EVERSOURCE ENERGY	3.4500	20,000	23,497	22,465
EXELON CORP	4.4500	110,000	125,860	133,487
EXELON GENERATION CO LLC	5.7500	30,000	29,859	34,459
EXETER AUTOMOBILE RE 4A A 144A	2.1800	53,829	53,265	54,060
EXPEDIA GROUP INC 144A	3.6000	55,000	54,959	56,194
EXPEDIA GROUP INC 144A	4.6250	60,000	62,970	63,047
FEDERAL REALTY INVESTMENT TRUS	3.2000	5,000	5,143	5,328
FEDEX CORP	3.8000	135,000	150,772	152,718
FIDELITY NATIONAL FINANCIAL IN	2.4500	100,000	99,643	99,185
FIDELITY NATIONAL FINANCIAL IN	3.4000	119,000	120,479	128,708
FIDELITY NATIONAL FINANCIAL IN	5.5000	130,000	134,060	141,095
FIDELITY NATIONAL INFORMATION	0.7500	215,000	242,253	256,674
FIDELITY NATIONAL INFORMATION	1.5000	225,000	277,944	280,521
FIDELITY NATIONAL INFORMATION	0.1250	160,000	176,744	188,262
FIRST FRANKLIN MORTGAGE FF9 A4	0.5093	445,271	445,336	442,051
FIRST INVESTORS AUTO 2A A 144A	2.2100	111,204	111,204	112,700
FIRST REPUBLIC BANK/CA	1.9120	250,000	250,000	256,955
FIRSTENERGY CORP	2.2500	400,000	400,066	391,214
FIRSTENERGY CORP	2.8500	340,000	335,510	348,504
FIRSTENERGY CORP	4.2500	60,000	60,570	63,669
FIRSTENERGY CORP	4.8500	50,000	59,614	60,233
FIRSTENERGY CORP	7.3750	75,000	110,502	105,155
FIRSTENERGY TRANSMISSION 144A	5.4500	80,000	86,651	103,370
FISERV INC	3.5000	155,000	161,577	176,687
FISERV INC	4.4000	50,000	55,775	62,720
FLAGSTAR MORTGAGE TR 2 A5 144A	3.5000	162,848	161,942	163,390
FLORIDA POWER & LIGHT CO	3.1500	65,000	64,596	73,789
FLORIDA POWER & LIGHT CO	3.9900	30,000	29,984	38,413
FMC CORP	3.2000	92,000	92,000	101,651
FMC CORP	3.4500	170,000	173,726	189,329
FORD FOUNDATION/THE	2.8150	5,000	5,000	5,217
FORD MOTOR CREDIT CO LLC	3.2000	350,000	348,450	349,261
FORD MOTOR CREDIT CO LLC	3.3360	327,000	324,886	327,082
FORD MOTOR CREDIT CO LLC	3.3500	30,000	27,409	29,550
FORD MOTOR CREDIT CO LLC	4.1250	55,000	55,000	53,488
FORD MOTOR CREDIT CO LLC	4.2500	85,000	80,968	85,736
FORD MOTOR CREDIT CO LLC	5.1250	50,000	50,433	51,563
FORD MOTOR CREDIT CO LLC	5.5960	400,000	402,280	409,000
FORD MOTOR CREDIT CO LLC	5.1130	130,000	137,043	133,250
FORD MOTOR CREDIT CO LLC	1.5033	5,000	4,539	4,776
FORD MOTOR CREDIT CO LLC	1.3310	685,000	650,169	649,146
FORD MOTOR CREDIT CO LLC	0.6810	20,000	19,882	19,938
FORD MOTOR CREDIT CO LLC	1.5151	335,000	313,869	308,263
FORD MOTOR CREDIT CO LLC	1.1041	65,000	61,900	62,447
FORD MOTOR CREDIT CO LLC	3.3603	70,000	66,568	69,133
FORD MOTOR CREDIT CO LLC	1.0440	580,000	574,401	571,520
FORTRESS TRANSPORTATION A 144A	6.7500	60,000	60,055	59,100
FORTUNE BRANDS HOME & SECURITY	3.2500	708,000	712,569	781,542
FOX CORP	4.7090	225,000	237,285	269,614
FOX CORP	5.5760	75,000	91,565	103,602
FRANKLIN RESOURCES INC	2.8000	65,000	65,881	67,874
FREDDIE MAC MULTICLASS P003 A2	1.7828	100,000	102,767	102,768
FREDDIE MAC MULTICLASS P003 A3	1.9560	160,099	164,901	164,902
FREEDOM MORTGAGE CORP 144A	8.1250	210,000	187,085	209,475
FREEDOM MORTGAGE CORP 144A	8.2500	130,000	115,222	132,572
FREMF 2015-K44 MORT K44 B 144A	3.6804	250,000	266,748	271,074
FREMF 2015-K48 MORT K48 B 144A	3.6395	133,990	134,155	145,357
FREMF 2015-K720 MO K720 B 144A	3.3932	337,000	346,747	348,243
FREMF 2016-K56 MORT K56 B 144A	3.9395	158,400	160,990	175,445

	Coupon	Units	Cost	Market Value
FREMF 2016-K58 MORT K58 C 144A	3.7382	247,500	237,181	260,418
FREMF 2017-K61 MORT K61 B 144A	3.6842	99,000	97,508	108,972
FREMF 2017-K62 MORT K62 B 144A	3.8744	402,000	423,496	442,295
FREMF 2018-K72 MORT K72 B 144A	3.9915	33,000	35,731	37,206
FREMF 2018-K732 MO K732 B 144A	4.0552	149,000	149,428	164,940
FREMF 2018-K733 MOR K73 B 144A	3.8526	148,500	145,694	166,203
FREMF 2018-K74 MORT K74 B 144A	4.0907	197,000	195,011	222,458
FREMF 2018-K75 MORT K75 B 144A	3.9750	198,000	194,015	223,624
FREMF 2018-K76 MORT K76 B 144A	4.2048	198,000	196,986	224,345
FREMF 2018-K80 MO K80 X2A 144A	0.1000	99,297,961	698,189	617,504
FREMF 2018-K83 MORT K83 B 144A	4.2752	298,000	318,741	343,800
FREMF 2019-K87 MORT K87 B 144A	4.3220	297,000	297,707	346,718
FREMONT HOME LOAN TRUST B 2A3	0.3081	855,491	369,579	367,431
FREMONT HOME LOAN TRUST E 2A1	0.2093	312,698	165,331	168,845
FRESB 2018-SB46 MORT SB46 A10F	3.3000	464,317	460,883	503,343
FRESB 2018-SB52 MORT SB52 A10F	3.4790	310,630	310,999	332,651
FRONTIER COMMUNICATIONS C 144A	8.0000	355,000	364,993	353,773
FS KKR CAPITAL CORP	4.1250	25,000	25,069	24,843
FS KKR CAPITAL CORP	4.6250	30,000	30,843	30,343
FWD SECURITIZATIO INV1 A1 144A	2.2400	850,641	850,615	855,911
GARTNER INC 144A	4.5000	60,000	60,000	63,075
GCP APPLIED TECHNOLOGIES 144A	5.5000	215,000	210,733	219,300
GENERAL ELECTRIC CO	3.1000	346,000	332,381	363,092
GENERAL ELECTRIC CO	3.4500	100,000	101,797	107,435
GENERAL ELECTRIC CO	4.1250	16,000	17,825	16,188
GENERAL ELECTRIC CO	4.3500	740,000	740,086	754,512
GENERAL ELECTRIC CO	5.5500	820,000	805,878	957,077
GENERAL ELECTRIC CO	6.7500	55,000	69,336	69,192
GENERAL MILLS INC	2.8750	100,000	105,680	109,642
GENERAL MOTORS CO	4.0000	90,000	85,586	96,772
GENERAL MOTORS CO	6.6000	10,000	9,751	12,171
GENERAL MOTORS FINANCIAL CO IN	2.7500	45,000	44,933	46,040
GENERAL MOTORS FINANCIAL CO IN	2.9000	45,000	44,951	46,376
GENERAL MOTORS FINANCIAL CO IN	3.2000	518,000	514,228	525,838
GENERAL MOTORS FINANCIAL CO IN	3.4500	30,000	30,382	30,768
GENERAL MOTORS FINANCIAL CO IN	3.5500	60,000	59,978	61,993
GENERAL MOTORS FINANCIAL CO IN	3.7000	175,000	172,249	179,175
GENERAL MOTORS FINANCIAL CO IN	4.0000	55,000	57,800	58,767
GENERAL MOTORS FINANCIAL CO IN	4.1500	110,000	108,217	116,767
GENERAL MOTORS FINANCIAL CO IN	4.2000	200,000	202,916	206,429
GENERAL MOTORS FINANCIAL CO IN	5.2000	60,000	59,973	65,091
GENERAL MOTORS FINANCIAL CO IN	1.7789	90,000	89,310	90,447
GEORGETOWN UNIVERSITY/THE	2.9430	2,000	2,000	1,985
GEORGIA POWER CO	3.7000	50,000	56,255	55,597
GEORGIA POWER CO	4.3000	20,000	19,177	23,938
GILEAD SCIENCES INC	0.7500	60,000	59,979	60,126
GILEAD SCIENCES INC	1.2000	55,000	54,952	55,166
GILEAD SCIENCES INC	2.6000	35,000	34,843	34,803
GILEAD SCIENCES INC	2.8000	20,000	19,883	19,765
GLAXOSMITHKLINE CAPITAL INC	6.3750	30,000	42,053	46,295
GLOBAL PAYMENTS INC	2.6500	185,000	186,023	196,334
GLOBAL PAYMENTS INC	3.2000	266,000	286,217	290,138
GLOBAL PAYMENTS INC	3.7500	75,000	80,328	80,411
GLOBAL PAYMENTS INC	4.1500	10,000	10,400	11,738
GLOBAL PAYMENTS INC	4.4500	9,000	10,215	10,573
GO DADDY OPERATING CO LLC 144A	5.2500	115,000	115,000	119,666
GOLDMAN SACHS GROUP INC/T REGS	3.3750	150,000	194,929	198,816
GOLDMAN SACHS GROUP INC/THE	2.3500	30,000	29,292	30,069
GOLDMAN SACHS GROUP INC/THE	3.5000	130,000	121,985	143,808
GOLDMAN SACHS GROUP INC/THE	3.7500	945,000	919,502	1,050,981
GOLDMAN SACHS GROUP INC/THE	3.8000	200,000	237,321	231,812
GOLDMAN SACHS GROUP INC/THE	4.2500	80,000	77,380	91,016
GOLDMAN SACHS GROUP INC/THE	4.7500	150,000	187,293	197,323
GOLDMAN SACHS GROUP INC/THE	6.2500	15,000	17,015	22,409
GOLDMAN SACHS GROUP INC/THE	6.7500	120,000	134,663	174,351
GOLDMAN SACHS GROUP INC/THE	3.2720	120,000	114,235	129,887
GOLDMAN SACHS GROUP INC/THE	2.9050	190,000	185,926	197,089
GOLDMAN SACHS GROUP INC/THE	4.0170	156,000	141,058	180,990
GOLDMAN SACHS GROUP INC/THE	4.2230	335,000	368,070	390,681
GOLDMAN SACHS GROUP INC/THE	4.4110	50,000	50,810	61,044
GOLDMAN SACHS GROUP INC/THE	1.2980	230,000	224,947	231,498
GOLDMAN SACHS GROUP INC/THE	1.0406	265,000	261,685	266,119
GOODMAN US FINANCE THREE 144A	3.7000	240,000	230,291	262,622
GOODYEAR TIRE & RUBBER CO/THE	9.5000	135,000	135,007	146,475
GRAHAM PACKAGING CO INC 144A	7.1250	120,000	120,001	124,950
GREYSTAR REAL ESTATE PART 144A	5.7500	330,000	322,475	332,475
GRINDING MEDIA INC / MOLY 144A	7.3750	170,000	166,219	172,125
GSAA HOME EQUITY TRUST 15 1A1	0.4043	102,359	88,691	92,082
GSAMP TRUST 2006-FM2 FM2 A1	0.2893	494,662	225,831	228,906
GSAMP TRUST 2006-HE8 HE8 A2C	0.3193	179,717	174,233	174,045
GSAMP TRUST 2007-FM2 FM2 A2C	0.3093	413,955	269,602	304,782
H&E EQUIPMENT SERVICES INC	5.6250	265,000	253,689	276,263
HACKENSACK MERIDIAN HEALTH INC	2.6750	10,000	10,000	9,855
HACKENSACK MERIDIAN HEALTH INC	2.8750	1,000	1,000	982
HALLIBURTON CO	5.0000	40,000	42,551	41,258

	Coupon	Units	Cost	Market Value
HARBORVIEW MORTGAGE LO 12 1A1A	0.3523	164,436	145,756	143,573
HARBORVIEW MORTGAGE LOA 6 2A1A	0.3373	1,001,741	879,082	906,600
HARVEST MIDSTREAM I LP 144A	7.5000	130,000	130,003	129,350
HASBRO INC	3.1500	60,000	59,758	60,652
HASBRO INC	3.9000	28,000	28,385	29,469
HAT HOLDINGS I LLC / HAT 144A	5.2500	180,000	180,378	187,573
HAT HOLDINGS I LLC / HAT 144A	6.0000	95,000	94,998	101,204
HCA INC	3.5000	200,000	198,535	203,776
HCA INC	4.1250	500,000	544,588	565,525
HCA INC	5.2500	110,000	135,425	132,357
HCA INC	5.5000	25,000	32,081	30,949
HEALTHPEAK PROPERTIES INC	3.2500	35,000	36,256	39,073
HERC HOLDINGS INC 144A	5.5000	405,000	409,676	419,033
HERSHEY CO/THE	2.6500	10,000	9,967	10,271
HESS CORP	4.3000	25,000	26,184	26,112
HESS CORP	5.6000	60,000	55,038	64,757
HESS CORP	5.8000	35,000	32,131	38,369
HESS CORP	7.3000	20,000	22,536	24,459
HESS MIDSTREAM OPERATIONS 144A	5.1250	110,000	110,000	109,793
HESS MIDSTREAM OPERATIONS 144A	5.6250	170,000	176,108	173,184
HEWLETT PACKARD ENTERPRISE CO	4.4500	110,000	109,957	120,882
HIGHWOODS REALTY LP	4.2000	100,000	104,547	112,276
HILTON WORLDWIDE FINANCE LLC /	4.6250	170,000	163,288	171,700
HILTON WORLDWIDE FINANCE LLC /	4.8750	150,000	142,277	152,389
HOME DEPOT INC/THE	3.0000	35,000	36,506	39,282
HOME DEPOT INC/THE	3.1250	75,000	81,120	83,668
HOME DEPOT INC/THE	3.3500	115,000	121,902	130,364
HOME DEPOT INC/THE	4.2500	20,000	23,771	25,551
HOME DEPOT INC/THE	5.4000	70,000	79,639	99,581
HOME DEPOT INC/THE	5.8750	70,000	83,148	105,407
HOME EQUITY MORTGAGE LOAN C M2	0.6493	1,300,000	1,197,341	1,263,139
HOMEBANC MORTGAGE TRUST 2 3 M1	0.5893	1,300,000	1,674,103	1,295,429
HORMEL FOODS CORP	1.8000	445,000	457,049	459,321
HOWMET AEROSPACE INC	6.8750	70,000	74,441	77,350
HP INC	2.2000	90,000	89,804	94,277
HP INC	3.0000	85,000	84,769	91,893
HUB INTERNATIONAL LTD 144A	7.0000	225,000	213,857	233,156
HUDSON PACIFIC PROPERTIES LP	3.9500	120,000	112,960	129,088
HUMANA INC	2.5000	105,000	104,830	105,439
HUMANA INC	3.9500	128,000	158,613	153,056
HUMANA INC	4.6250	25,000	26,558	31,119
HUMANA INC	4.8000	30,000	41,260	39,273
HUMANA INC	4.8750	71,000	88,971	88,738
HUMANA INC	4.9500	65,000	89,606	86,056
HUNT COS INC 144A	6.2500	355,000	313,216	340,800
HUNTINGTON BANCSHARES INC/OH	2.3000	30,000	30,175	30,666
HUNTSMAN INTERNATIONAL LLC	4.5000	145,000	151,979	163,106
HUNTSMAN INTERNATIONAL LLC	5.1250	145,000	152,717	155,918
IAA INC 144A	5.5000	210,000	213,983	218,663
IDEX CORP	3.0000	190,000	199,750	208,997
IHEARTCOMMUNICATIONS INC	6.3750	25,000	25,864	26,044
IHEARTCOMMUNICATIONS INC	8.3750	320,000	347,139	315,200
IHEARTCOMMUNICATIONS INC 144A	4.7500	15,000	15,002	14,137
IHEARTCOMMUNICATIONS INC 144A	5.2500	30,000	30,000	29,250
ILLUMINATE BUYER LLC / IL 144A	9.0000	165,000	170,644	177,375
INDIANA MICHIGAN POWER CO	4.5500	30,000	30,215	38,343
INDIANA MICHIGAN POWER CO	6.0500	25,000	28,918	35,325
INDYMAC INDX MORTGAG AR12 2A1A	0.6293	431,015	401,549	403,362
INGLES MARKETS INC	5.7500	210,000	208,351	212,982
INNOFOS 2/20 COV-LITE TLB	0.0000	115,000	114,425	113,850
INTEL CORP	4.7500	75,000	103,661	103,284
INTEL CORP	0.6025	440,000	436,555	442,031
INTERCONTINENTAL EXCHANGE INC	1.8500	145,000	144,389	144,448
INTERCONTINENTAL EXCHANGE INC	2.1000	60,000	59,588	62,237
INTERCONTINENTAL EXCHANGE INC	3.0000	290,000	294,768	304,686
INTERCONTINENTAL EXCHANGE INC	3.7500	250,000	250,896	282,423
INTERCONTINENTAL EXCHANGE INC	4.2500	70,000	77,522	86,968
INTERNATIONAL BUSINESS MACHINE	4.1500	100,000	102,792	122,482
INTERNATIONAL BUSINESS MACHINE	0.6500	125,000	139,595	146,419
INTERNATIONAL FLAVORS & FRAGRA	5.0000	10,000	11,215	12,374
INTERPUBLIC GROUP OF COS INC/T	3.5000	190,000	190,000	190,000
INTERPUBLIC GROUP OF COS INC/T	3.7500	210,000	210,496	216,631
INTERSTATE POWER AND LIGHT CO	2.3000	80,000	79,670	84,487
INTUIT INC	1.6500	360,000	361,563	365,739
IPALCO ENTERPRISES INC	3.7000	200,000	196,211	217,454
IRON MOUNTAIN INC 144A	4.5000	115,000	115,000	116,081
IRON MOUNTAIN INC 144A	4.8750	305,000	279,976	310,869
IRON MOUNTAIN INC 144A	5.0000	50,000	50,001	51,249
IRON MOUNTAIN INC 144A	5.2500	160,000	160,005	166,719
IRS R 0.91% P US0003M	0.0000	-400,000	-3,200	-340
IRS R 0.92% P US0003M	0.0000	-400,000	-3,520	-472
IRS R 0.93000% P US0003M	0.0000	-400,000	-3,040	-1,135
IRS R 1.185% P US0003M	0.0000	-400,000	-3,040	-3,217
IRS R 1.19% P US0003M	0.0000	-400,000	-3,520	-2,025
IRS R 1.23% P US0003M	0.0000	-400,000	-3,200	-1,079

	Coupon	Units	Cost	Market Value
ITC HOLDINGS CORP	2.7000	230,000	225,659	239,892
ITRON INC 144A	5.0000	70,000	65,292	71,750
JABIL INC	4.7000	40,000	39,781	42,884
JAGUAR HOLDING CO II / PP 144A	4.6250	110,000	110,001	113,300
JAGUAR HOLDING CO II / PP 144A	5.0000	95,000	95,001	99,156
JBS USA LUX SA / JBS USA 144A	5.5000	50,000	49,998	54,424
JBS USA LUX SA / JBS USA 144A	6.5000	205,000	206,494	227,544
JERSEY CENTRAL POWER & LI 144A	4.3000	80,000	80,446	91,457
JERSEY CENTRAL POWER & LI 144A	4.7000	60,000	61,684	66,576
JOHN DEERE CAPITAL CORP	2.6000	25,000	24,969	26,730
JOHNSON & JOHNSON	0.9500	200,000	199,866	200,917
JOHNSON & JOHNSON	2.1000	10,000	9,934	9,984
JOHNSON & JOHNSON	2.2500	40,000	39,646	39,914
JOHNSON & JOHNSON	2.4500	20,000	19,793	20,243
JOHNSON & JOHNSON	3.5500	30,000	28,560	36,433
JOHNSON & JOHNSON	3.7000	110,000	104,688	137,689
JP MORGAN MORTGAGE 3 1A3 144A	3.4912	144,698	143,088	145,936
JP MORGAN MORTGAGE 3 1A5 144A	3.5000	110,416	109,057	110,843
JP MORGAN MORTGAGE ACQ OPT2 M3	0.6293	1,300,000	1,217,663	1,281,234
JP MORGAN MORTGAGE ACQU HE2 M1	0.4493	300,000	274,738	273,760
JP MORGAN MORTGAGE T 1 A4 144A	3.5000	25,503	25,252	25,651
JP MORGAN MORTGAGE T 4 A5 144A	3.5000	105,699	104,395	106,249
JP MORGAN TRUST 2015 3 A5 144A	3.5000	12,388	12,273	12,412
JPMORGAN CHASE & CO	2.7000	70,000	71,062	73,922
JPMORGAN CHASE & CO	3.2200	150,000	146,230	161,124
JPMORGAN CHASE & CO	3.3000	70,000	67,384	77,572
JPMORGAN CHASE & CO	3.8750	246,000	243,183	272,860
JPMORGAN CHASE & CO	3.9000	60,000	59,589	67,867
JPMORGAN CHASE & CO	3.9640	30,000	30,399	36,456
JPMORGAN CHASE & CO	4.0230	170,000	170,908	186,546
JPMORGAN CHASE & CO	4.1250	110,000	107,838	127,811
JPMORGAN CHASE & CO	4.2500	560,000	552,784	652,332
JPMORGAN CHASE & CO	4.8500	120,000	122,121	161,785
JPMORGAN CHASE & CO	4.9500	40,000	40,548	54,207
JPMORGAN CHASE & CO	5.6000	90,000	100,874	131,984
JPMORGAN CHASE & CO	3.5400	1,230,000	1,377,962	1,385,470
JPMORGAN CHASE & CO	4.2030	250,000	276,897	295,904
JPMORGAN CHASE & CO	3.9600	275,000	286,496	313,194
JPMORGAN CHASE & CO	2.3010	135,000	135,000	142,037
JPMORGAN CHASE & CO	3.5590	270,000	278,569	289,521
JPMORGAN CHASE & CO	1.1148	305,000	303,195	307,474
JPMORGAN CHASE & CO	1.0991	270,000	263,506	272,208
KANSAS CITY SOUTHERN	3.5000	5,000	5,313	5,171
KANSAS CITY SOUTHERN	4.2000	5,000	5,362	5,334
KANSAS CITY SOUTHERN	4.3000	35,000	38,206	36,975
KANSAS CITY SOUTHERN	4.7000	5,000	5,786	5,559
KAR AUCTION SERVICES INC 144A	5.1250	320,000	296,963	319,994
KELLOGG CO	2.6500	101,000	97,342	107,051
KENNEDY-WILSON INC	5.8750	440,000	421,307	437,800
KENTUCKY UTILITIES CO	3.3000	50,000	52,506	54,926
KEURIG DR PEPPER INC	4.0570	150,000	157,998	163,053
KEYCORP	5.1000	80,000	81,150	81,821
KEYSIGHT TECHNOLOGIES INC	3.0000	105,000	105,148	114,781
KEYSIGHT TECHNOLOGIES INC	4.5500	120,000	121,735	135,554
KEYSIGHT TECHNOLOGIES INC	4.6000	35,000	37,416	40,911
KILROY REALTY LP	3.4500	400,000	390,141	422,088
KILROY REALTY LP	3.8000	80,000	79,803	83,260
KILROY REALTY LP	4.2500	45,000	48,821	50,993
KIMBERLY-CLARK CORP	2.8750	50,000	49,842	55,636
KINDER MORGAN ENERGY PARTNERS	4.2500	95,000	94,596	105,120
KINDER MORGAN ENERGY PARTNERS	4.3000	65,000	64,935	71,690
KINDER MORGAN INC	1.5169	120,000	118,076	120,637
KINDER MORGAN INC 144A	5.6250	135,000	140,071	152,015
KLA CORP	4.1000	200,000	199,166	240,027
KLA CORP	4.6500	30,000	32,630	34,257
KOHL'S CORP	9.5000	15,000	15,000	17,737
KRAFT HEINZ FOODS CO	4.3750	320,000	329,641	328,777
KRAFT HEINZ FOODS CO	0.8133	60,000	59,819	59,908
KRAFT HEINZ FOODS CO	1.0633	1,270,000	1,250,320	1,263,230
KRATON POLYMERS LLC / KRA 144A	7.0000	180,000	163,165	183,600
KRONOS ACQUISITION HOLDIN 144A	9.0000	150,000	125,549	152,063
L BRANDS INC	7.5000	330,000	360,173	344,850
L BRANDS INC 144A	6.6250	40,000	40,000	40,700
L BRANDS INC 144A	9.3750	60,000	60,002	68,850
LABORATORY CORP OF AMERICA HOL	3.2000	60,000	59,798	62,084
LAREDO PETROLEUM INC	9.5000	320,000	300,437	190,694
LAZARD GROUP LLC	3.7500	60,000	58,668	65,038
LAZARD GROUP LLC	4.3750	300,000	298,014	344,371
LEAR CORP	5.2500	18,000	19,414	19,524
LEGACY MORTGAGE AS GS3 A1 144A	3.7500	1,109,414	1,110,127	1,128,958
LEGACY MORTGAGE AS GS4 A1 144A	3.4380	1,041,793	1,041,786	1,044,038
LEGACY MORTGAGE AS GS6 A1 144A	3.0000	823,860	824,203	826,718
LEGGETT & PLATT INC	4.4000	102,000	107,505	113,139
LEHMAN XS TRUST SERIE 12N 1A3A	0.3493	178,151	154,154	167,370
LEIDOS INC 144A	4.3750	300,000	337,821	351,585

	Coupon	Units	Cost	Market Value
LELAND STANFORD JUNIOR UNIVERS	2.4130	20,000	20,000	20,238
LEVEL 3 FINANCING INC 144A	4.2500	180,000	180,002	182,758
LEVEL 3 FINANCING INC 144A	4.6250	245,000	244,997	251,738
LIFE STORAGE LP	2.2000	155,000	154,878	154,604
LIFESTORAGE LP/CA	3.5000	255,000	250,842	283,068
LITHIA MOTORS INC 144A	4.6250	65,000	65,062	67,113
LIVE NATION ENTERTAINMENT 144A	6.5000	165,000	164,999	178,075
LOGAN MERGER SUB INC 144A	5.5000	85,000	85,000	85,982
LONG BEACH MORTGAGE LOA WL1 M4	1.1993	1,300,000	1,222,918	1,255,978
LONG BEACH MORTGAGE LOAN 8 2A3	0.3093	601,089	189,664	253,803
LONG BEACH MORTGAGE LOAN 8 2A4	0.3893	327,867	106,702	142,212
LOWE'S COS INC	3.6500	70,000	80,058	80,841
LOWE'S COS INC	4.5000	80,000	97,172	99,245
LOWE'S COS INC	4.5500	75,000	96,635	96,238
LOWE'S COS INC	5.1250	40,000	56,132	55,205
LYB INTERNATIONAL FINANCE III	2.8750	80,000	85,955	85,720
MARATHON PETROLEUM CORP	3.8000	90,000	85,343	97,765
MARLETTE FUNDING TRU 1A A 144A	2.2400	57,455	57,452	57,891
MARLETTE FUNDING TRU 3A A 144A	2.6900	134,461	134,452	135,584
MARLETTE FUNDING TRU 4A A 144A	2.3900	103,371	103,365	104,346
MARRIOTT INTERNATIONAL INC/MD	3.5000	55,000	54,607	54,580
MARRIOTT INTERNATIONAL INC/MD	3.7500	60,000	58,401	62,733
MARRIOTT OWNERSHIP RESORT 144A	6.1250	10,000	10,000	10,300
MARRIOTT OWNERSHIP RESORTS INC	6.5000	155,000	141,772	159,142
MARSH & MCLENNAN COS INC	3.3000	90,000	89,394	95,657
MARSH & MCLENNAN COS INC	3.7500	150,000	148,620	169,474
MARSH & MCLENNAN COS INC	4.2000	80,000	72,877	101,136
MARSH & MCLENNAN COS INC	4.3500	10,000	9,347	12,898
MARSH & MCLENNAN COS INC	4.7500	125,000	134,781	164,545
MARSH & MCLENNAN COS INC	4.9000	160,000	235,611	223,220
MASCO CORP	5.9500	60,000	61,683	64,374
MASSACHUSETTS INSTITUTE OF TEC	4.6780	30,000	32,923	43,357
MASSACHUSETTS INSTITUTE OF TEC	2.9890	18,000	18,000	20,397
MASTEC INC 144A	4.5000	130,000	130,001	131,300
MASTERCARD INC	3.6500	280,000	304,422	342,417
MASTR ASSET BACKED SECU NC1 M1	0.8693	598,872	577,784	575,273
MASTR ASSET BACKED SECU NC1 M2	0.8993	75,319	69,348	74,039
MATTHEWS INTERNATIONAL CO 144A	5.2500	125,000	118,138	118,125
MAXIM INTEGRATED PRODUCTS INC	3.4500	115,000	108,642	128,164
MCCORMICK & CO INC/MD	2.5000	7,000	7,211	7,487
MCCORMICK & CO INC/MD	3.1500	200,000	199,292	217,462
MCDONALD'S CORP	3.6250	380,000	386,018	426,487
MCKESSON CORP	3.7960	130,000	135,051	142,370
MCLAREN HEALTH CARE CORP	4.3860	100,000	123,094	124,351
MEDNAX INC 144A	6.2500	395,000	400,083	409,797
MEDTRONIC INC	3.1500	67,000	66,915	69,679
MEDTRONIC INC	3.5000	72,000	71,791	81,117
MEMORIAL HEALTH SERVICES	3.4470	20,000	20,000	20,963
MEMORIAL SLOAN-KETTERING CANCER	2.9550	22,000	22,000	23,317
MERCER INTERNATIONAL INC	5.5000	200,000	195,010	192,000
MERCER INTERNATIONAL INC	7.3750	210,000	210,196	212,625
MERCK & CO INC	2.3500	75,000	75,335	76,108
MERCK & CO INC	3.7000	10,000	9,620	12,024
MERCK & CO INC	4.0000	95,000	104,504	119,928
MERCK & CO INC	4.1500	25,000	32,115	31,887
MERRILL LYNCH MORTGAGE WMC1 M1	0.8993	351,966	350,065	338,105
METLIFE INC	3.6000	25,000	26,327	27,610
METLIFE INC	6.4000	87,000	104,748	108,233
METLIFE INC	4.3680	125,000	127,393	139,210
MGIC INVESTMENT CORP	5.2500	115,000	115,000	118,614
MICROCHIP TECHNOLOGY INC	4.3330	110,000	108,301	118,383
MICRON TECHNOLOGY INC	4.6630	65,000	75,931	76,337
MICRON TECHNOLOGY INC	4.6400	300,000	300,000	333,264
MICRON TECHNOLOGY INC	4.9750	30,000	31,568	34,777
MICRON TECHNOLOGY INC	2.4970	30,000	30,000	31,154
MICROSOFT CORP	1.5500	215,000	212,944	217,322
MICROSOFT CORP	2.4000	290,000	288,513	298,043
MICROSOFT CORP	2.6750	205,000	210,117	216,249
MICROSOFT CORP	3.9500	25,000	34,872	32,929
MICROSOFT CORP	4.5000	25,000	35,495	36,061
MID-AMERICA APARTMENTS LP	3.9500	100,000	110,410	115,785
MID-AMERICA APARTMENTS LP	4.0000	210,000	209,402	237,076
MIDAMERICAN ENERGY CO	3.9500	50,000	48,458	62,754
MIDAMERICAN ENERGY CO	5.7500	110,000	129,330	160,776
MILL CITY MORTGAGE GS1 A1 144A	2.7500	175,141	175,961	182,996
MILL CITY MORTGAGE GS2 A1 144A	2.7500	1,609,311	1,619,311	1,684,512
MONDELEZ INTERNATIONAL INC	1.5000	90,000	89,555	92,488
MONDELEZ INTERNATIONAL INC	2.7500	155,000	166,254	168,551
MOODY'S CORP	2.5500	30,000	29,747	27,744
MOODY'S CORP	2.6250	140,000	136,284	146,506
MORGAN STANLEY	3.1250	364,000	342,168	402,970
MORGAN STANLEY	3.7500	354,000	353,635	379,954
MORGAN STANLEY	4.0000	90,000	89,082	101,723
MORGAN STANLEY	4.3000	55,000	68,239	69,699
MORGAN STANLEY	5.0000	205,000	236,237	240,840

	Coupon	Units	Cost	Market Value
MORGAN STANLEY	5.7500	35,000	35,415	35,598
MORGAN STANLEY	7.2500	40,000	49,333	60,205
MORGAN STANLEY	3.9710	190,000	211,927	225,151
MORGAN STANLEY	3.7720	240,000	240,150	273,939
MORGAN STANLEY	4.4310	220,000	232,397	262,861
MORGAN STANLEY	3.6220	175,000	199,610	201,071
MORGAN STANLEY	2.6990	360,000	385,854	383,470
MORGAN STANLEY	2.1880	140,000	140,000	146,620
MORGAN STANLEY	1.6148	155,000	154,859	157,490
MORGAN STANLEY ABS CAP HE2 A2C	0.2793	660,322	287,737	397,018
MORGAN STANLEY ABS CAP HE8 A2C	0.2893	527,991	224,913	322,164
MORGAN STANLEY ABS CAP WMC4 M6	1.1993	900,000	839,010	873,094
MORGAN STANLEY ABS CAPI HE3 M1	1.0043	162,257	150,400	159,500
MORGAN STANLEY HOME EQUIT 2 M4	1.0943	285,010	263,028	284,642
MORTGAGEIT MORTGAGE LOAN 1 1A2	0.3493	94,004	78,773	72,381
MOSAIC CO/THE	4.2500	140,000	146,374	151,949
MOTOROLA SOLUTIONS INC	2.3000	105,000	104,794	104,236
MOTOROLA SOLUTIONS INC	4.0000	80,000	83,595	88,809
MOTOROLA SOLUTIONS INC	4.6000	20,000	19,627	23,351
MPLX LP	3.5000	20,000	19,688	20,961
MPLX LP	4.1250	125,000	138,331	137,405
MPLX LP	5.2500	140,000	141,719	144,799
MPT OPERATING PARTNERSHIP LP /	5.0000	401,000	372,165	418,123
MPT OPERATING PARTNERSHIP LP /	5.2500	120,000	114,436	123,600
MPT OPERATING PARTNERSHIP LP /	5.5000	95,000	95,473	96,188
MPT OPERATING PARTNERSHIP LP /	6.3750	85,000	86,210	87,295
MTS SYSTEMS CORP 144A	5.7500	235,000	235,774	231,405
MUELLER WATER PRODUCTS IN 144A	5.5000	140,000	136,631	144,550
MUFG AMERICAS HOLDINGS CORP	3.5000	40,000	40,049	41,921
NABORS INDUSTRIES INC	5.7500	85,000	68,957	28,900
NASDAQ INC	3.8500	40,000	38,910	45,505
NASDAQ INC	4.2500	230,000	231,197	256,932
NATIONAL OILWELL VARCO INC	3.6000	3,000	2,420	2,914
NATIONAL OILWELL VARCO INC	3.9500	30,000	19,032	26,977
NATIONAL RURAL UTILITIES COOPE	3.9000	90,000	91,903	107,110
NATIONSTAR MORTGAGE HOLDI 144A	6.0000	100,000	102,686	101,936
NAVIENT CORP	6.5000	100,000	96,427	102,000
NCR CORP 144A	5.2500	35,000	35,000	35,000
NCR CORP 144A	5.7500	155,000	157,462	162,051
NCR CORP 144A	6.1250	120,000	120,006	127,070
NCR CORP 144A	8.1250	155,000	155,002	171,314
NETAPP INC	1.8750	40,000	39,975	41,432
NETAPP INC	2.7000	400,000	401,105	415,722
NEVADA POWER CO	2.4000	40,000	39,901	42,808
NEW CENTURY HOME EQUITY 2 A2B	0.3093	252,776	229,396	245,324
NEW CENTURY HOME EQUITY L D M2	0.6193	1,000,000	796,323	802,884
NEW ENTERPRISE STONE & LI 144A	6.2500	170,000	157,722	175,100
NEW RESIDENTIAL INVESTMEN 144A	6.2500	180,000	180,001	177,386
NEW RESIDENTIAL M RPL1 A1 144A	2.7500	833,405	846,675	880,823
NEW RESIDENTIAL M RPL3 A1 144A	2.7500	890,857	927,877	938,814
NEW RESIDENTIAL MO 1A A1B 144A	3.5000	342,671	352,341	368,878
NEW RESIDENTIAL MOR 3A A1 144A	4.5000	407,936	421,806	441,562
NEW YORK AND PRESBYTERIAN HOSP	3.9540	9,000	9,000	9,713
NEW YORK LIFE GLOBAL FUND 144A	2.0000	225,000	223,621	227,114
NEWMONT CORP	2.2500	91,000	88,483	93,914
NEWMONT CORP	4.8750	35,000	44,660	47,357
NEXSTAR BROADCASTING INC 144A	4.7500	145,000	145,000	147,690
NEXSTAR BROADCASTING INC 144A	5.6250	330,000	339,567	346,625
NEXTERA ENERGY CAPITAL HOLDING	2.2500	845,000	905,681	875,021
NEXTERA ENERGY CAPITAL HOLDING	3.2000	815,000	814,735	846,138
NEXTERA ENERGY CAPITAL HOLDING	3.5500	110,000	105,888	124,327
NEXTERA ENERGY CAPITAL HOLDING	4.8000	190,000	160,182	203,987
NFP CORP 144A	6.8750	90,000	90,001	91,114
NGPL PIPECO LLC 144A	4.3750	300,000	309,052	311,412
NIELSEN FINANCE LLC / NIE 144A	5.0000	350,000	329,419	350,875
NIKE INC	3.2500	128,000	142,448	146,447
NIKE INC	3.3750	52,000	60,314	60,743
NISOURCE INC	3.9500	30,000	26,776	34,887
NISOURCE INC	3.4900	60,000	57,756	66,872
NISSAN MOTOR ACCEPTANCE C 144A	1.9000	350,000	343,925	351,420
NOBLE ENERGY INC	5.2500	75,000	102,518	99,434
NORFOLK SOUTHERN CORP	2.9000	30,000	30,813	33,115
NORTHERN OIL AND GAS INC	8.5000	85,000	85,678	70,550
NORTHERN STATES POWER CO/MN	2.6000	10,000	9,813	10,153
NORTHERN STATES POWER CO/MN	4.0000	20,000	19,510	25,064
NORTHWESTERN UNIVERSITY	2.6400	10,000	10,000	10,367
NOVARTIS CAPITAL CORP	2.7500	161,000	176,133	172,910
NOVASTAR MORTGAGE FUNDIN 6 A2C	0.3193	132,986	79,828	59,854
NOVELIS CORP 144A	4.7500	170,000	170,004	166,977
NOVELIS CORP 144A	5.8750	120,000	108,674	123,300
NUSTAR LOGISTICS LP	6.3750	155,000	155,001	160,813
NUTRITION & BIOSCIENCES I 144A	2.3000	400,000	399,993	403,367
NVIDIA CORP	3.7000	80,000	95,298	95,375
NVR INC	3.0000	700,000	752,427	755,879
OASIS PETROLEUM INC	6.8750	303,000	152,381	71,273

	Coupon	Units	Cost	Market Value
OCCIDENTAL PETROLEUM CORP	2.6000	25,000	21,994	23,563
OCCIDENTAL PETROLEUM CORP	2.7000	130,000	108,668	121,468
OCCIDENTAL PETROLEUM CORP	3.1250	50,000	45,806	47,258
OCCIDENTAL PETROLEUM CORP	4.4000	200,000	141,055	141,385
OCCIDENTAL PETROLEUM CORP	6.6250	140,000	140,000	129,150
OCCIDENTAL PETROLEUM CORP	6.9500	210,000	240,754	203,238
OCCIDENTAL PETROLEUM CORP	1.7301	170,000	136,202	155,125
OCEANEERING INTERNATIONAL INC	6.0000	100,000	92,928	62,550
OGLETHORPE POWER CORP	5.3750	30,000	32,949	36,155
OHIOHEALTH CORP	3.0420	3,000	3,000	3,262
OKLAHOMA GAS AND ELECTRIC CO	3.8000	95,000	95,716	108,852
OMEGA HEALTHCARE INVESTORS INC	3.6250	70,000	69,068	70,931
OMEGA HEALTHCARE INVESTORS INC	4.3750	170,000	170,456	182,281
OMEGA HEALTHCARE INVESTORS INC	4.5000	115,000	114,038	123,580
OMEGA HEALTHCARE INVESTORS INC	5.2500	150,000	152,061	163,847
ONCOR ELECTRIC DELIVERY CO LLC	3.8000	50,000	49,707	60,843
ONEMAIN FINANCE CORP	6.1250	280,000	278,936	290,500
ONEMAIN FINANCE CORP	6.6250	110,000	113,021	122,078
ONEMAIN FINANCE CORP	7.7500	80,000	80,321	83,674
ONEMAIN FINANCE CORP	8.8750	85,000	88,449	94,138
ONEOK INC	4.5500	120,000	118,680	127,064
ONEOK INC	6.3500	600,000	597,988	697,426
ONEOK PARTNERS LP	4.9000	90,000	90,883	98,624
ONEOK PARTNERS LP	6.1250	10,000	10,296	10,574
ORACLE CORP	2.5000	150,000	149,950	160,740
ORACLE CORP	3.6000	75,000	88,433	84,538
ORTHO-CLINICAL DIAGNOSTIC 144A	7.2500	280,000	259,450	291,200
ORTHO-CLINICAL DIAGNOSTIC 144A	7.3750	100,000	99,998	101,500
OTIS WORLDWIDE CORP	2.2930	15,000	15,000	15,955
OTIS WORLDWIDE CORP	2.0560	80,000	80,000	84,179
OUTFRONT MEDIA CAPITAL LL 144A	4.6250	5,000	5,000	4,800
OUTFRONT MEDIA CAPITAL LL 144A	5.0000	145,000	145,017	141,375
OUTFRONT MEDIA CAPITAL LLC / O	5.6250	125,000	126,086	126,563
OWENS-BROCKWAY GLASS CONT 144A	5.8750	305,000	305,513	320,250
OWL ROCK CAPITAL CORP	4.2500	140,000	142,524	141,824
OXFORD FINANCE LLC / OXFO 144A	6.3750	100,000	99,119	97,500
PACIFIC GAS AND ELECTRIC CO	1.7500	20,000	19,999	20,024
PACIFIC GAS AND ELECTRIC CO	2.5000	320,000	319,679	304,470
PACIFIC GAS AND ELECTRIC CO	2.9500	140,000	140,264	142,596
PACIFIC GAS AND ELECTRIC CO	3.1500	60,000	63,091	61,569
PACIFIC GAS AND ELECTRIC CO	3.4500	215,000	234,896	226,447
PACIFIC GAS AND ELECTRIC CO	3.5000	220,000	213,983	198,357
PACIFIC GAS AND ELECTRIC CO	3.7500	215,000	237,216	221,999
PACIFIC GAS AND ELECTRIC CO	4.5000	30,000	34,788	30,509
PACIFIC GAS AND ELECTRIC CO	4.5500	320,000	356,685	347,432
PACIFIC GAS AND ELECTRIC CO	4.9500	45,000	54,959	48,018
PACIFIC LIFE GLOBAL FUNDI 144A	0.5000	200,000	199,752	199,828
PACIFIC LIFE GLOBAL FUNDI 144A	1.2000	115,000	114,759	116,433
PACIFICORP	6.0000	20,000	23,785	28,759
PAR PHARMACEUTICAL INC 144A	7.5000	210,000	211,375	220,013
PARK PLACE SECURITIES WCW3 M2	0.6393	400,000	390,882	384,801
PARSLEY ENERGY LLC / PARS 144A	4.1250	300,000	274,460	282,000
PAYPAL HOLDINGS INC	2.4000	50,000	49,975	52,977
PAYPAL HOLDINGS INC	2.6500	70,000	69,850	76,383
PAYPAL HOLDINGS INC	3.2500	35,000	42,035	38,717
PDC ENERGY INC	5.7500	205,000	191,921	190,353
PDC ENERGY INC	6.1250	40,000	40,103	38,100
PECO ENERGY CO	2.8000	220,000	219,780	228,591
PECO ENERGY CO	3.0000	50,000	49,598	53,363
PENSKE TRUCK LEASING CO L 144A	2.7000	65,000	64,892	68,963
PENSKE TRUCK LEASING CO L 144A	3.4500	245,000	245,013	265,213
PENSKE TRUCK LEASING CO L 144A	4.2000	170,000	166,941	190,612
PEPSICO INC	2.8750	70,000	68,806	75,251
PEPSICO INC	3.3750	50,000	53,361	57,748
PEPSICO INC	3.4500	50,000	47,008	57,959
PEPSICO INC	4.0000	80,000	88,820	101,015
PEPSICO INC	4.4500	40,000	49,700	53,242
PEPSICO INC	0.6160	280,000	278,024	280,989
PERFORMANCE FOOD GROUP IN 144A	5.5000	120,000	117,243	120,000
PERFORMANCE FOOD GROUP IN 144A	6.8750	50,000	50,002	53,250
PERKINELMER INC	3.3000	75,000	76,794	83,285
PFIZER INC	1.7000	50,000	49,850	51,529
PFIZER INC	4.3000	70,000	71,309	89,848
PFIZER INC	4.4000	30,000	31,191	39,511
PFIZER INC	7.2000	40,000	54,379	66,329
PG&E CORP	5.0000	60,000	60,000	58,200
PG&E CORP	5.2500	245,000	245,693	237,038
PHI INC VTG ESCROW	5.2500	181,000	0	0
PIEDMONT NATURAL GAS CO INC	3.3500	10,000	9,929	10,943
PIEDMONT NATURAL GAS CO INC	4.1000	85,000	94,964	105,601
PIKE CORP 144A	5.5000	265,000	265,929	266,640
PILGRIM'S PRIDE CORP 144A	5.7500	215,000	205,176	219,031
PINNACLE WEST CAPITAL CORP	1.3000	700,000	699,934	711,123
PIONEER NATURAL RESOURCES CO	4.4500	149,000	149,476	172,325
PLAINS ALL AMERICAN PIPELINE L	3.8500	60,000	59,149	62,797

	Coupon	Units	Cost	Market Value
PLAINS ALL AMERICAN PIPELINE L	4.5000	270,000	287,429	287,076
PLANTRONICS INC 144A	5.5000	145,000	138,541	129,050
PNC BANK NA	2.4500	70,000	70,004	70,016
PNC BANK NA	3.8000	250,000	251,338	272,282
POST HOLDINGS INC 144A	4.6250	165,000	165,219	169,744
POST HOLDINGS INC 144A	5.7500	65,000	67,229	68,331
POWERTEAM SERVICES LLC 144A	9.0330	225,000	224,441	237,094
PPG INDUSTRIES INC	2.5500	130,000	139,530	138,417
PPG INDUSTRIES INC	3.7500	13,000	14,007	15,671
PPL ELECTRIC UTILITIES CORP	3.0000	5,000	4,917	5,414
PQ CORP 144A	5.7500	145,000	136,401	149,169
PRESIDENT AND FELLOWS OF HARVA	2.5170	6,000	6,000	6,230
PRESTIGE BRANDS INC 144A	6.3750	200,000	195,136	205,000
PRIME SECURITY SERVICES B 144A	5.7500	380,000	384,329	406,364
PRIME SECURITY SERVICES B 144A	6.2500	285,000	285,427	288,563
PRINCIPAL FINANCIAL GROUP INC	2.1250	95,000	97,699	97,860
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500	85,000	84,934	86,580
PRINCIPAL LIFE GLOBAL FUN 144A	2.6250	340,000	339,728	341,032
PROCTER & GAMBLE CO/THE	2.8000	65,000	64,848	72,953
PROCTER & GAMBLE CO/THE	3.0000	100,000	99,771	115,995
PROCTER & GAMBLE CO/THE	3.6000	110,000	147,287	139,479
PROGRESS ENERGY INC	4.4000	45,000	45,023	45,152
PROGRESSIVE CORP/THE	3.9500	28,000	27,763	35,503
PROGRESSIVE CORP/THE	4.1250	180,000	219,201	228,895
PROLOGIS LP	2.1250	15,000	13,855	13,507
PUBLIC SERVICE CO OF COLORADO	4.0500	125,000	123,883	158,176
PUBLIC SERVICE ELECTRIC AND GA	3.1500	10,000	9,985	11,314
PUBLIC SERVICE ELECTRIC AND GA	3.8500	40,000	45,615	50,259
PUBLIC STORAGE	3.0940	350,000	337,541	392,650
PUBLIC STORAGE	3.3850	105,000	105,000	121,057
PUGET SOUND ENERGY INC	4.2230	20,000	20,001	24,978
QEP RESOURCES INC	5.3750	95,000	88,808	77,900
QUALITYTECH LP / QTS FINA 144A	4.7500	205,000	194,619	212,626
QUICKEN LOANS LLC / QUICK 144A	3.8750	205,000	205,000	202,438
QUICKEN LOANS LLC 144A	5.2500	60,000	59,835	63,220
QUICKEN LOANS LLC 144A	5.7500	140,000	133,063	144,130
QVC INC	4.3750	585,000	585,311	599,906
QVC INC	4.8500	270,000	264,765	282,177
RADIANT GROUP INC	6.6250	85,000	84,990	89,675
RALI SERIES 2007-QH8 TRU QH8 A	1.8971	230,029	340,096	207,122
RALPH LAUREN CORP	1.7000	45,000	44,954	45,810
RASC SERIES 2007-KS4 TR KS4 A3	0.4193	392,445	361,572	390,221
RBS GLOBAL INC / REXNORD 144A	4.8750	155,000	143,721	157,131
REALGY GROUP LLC / REALO 144A	7.6250	320,000	326,579	335,200
REALTY INCOME CORP	3.2500	300,000	316,268	331,994
REALTY INCOME CORP	3.8750	35,000	37,350	39,651
REALTY INCOME CORP	4.6500	185,000	200,395	215,842
REGENERON PHARMACEUTICALS INC	1.7500	110,000	109,195	107,666
REGENERON PHARMACEUTICALS INC	2.8000	115,000	112,657	108,384
REINSURANCE GROUP OF AMERICA I	3.1500	300,000	298,459	326,621
RELIANCE STEEL & ALUMINUM CO	2.1500	375,000	371,813	366,918
RELIANCE STEEL & ALUMINUM CO	1.3000	25,000	24,926	24,969
RENAISSANCERE FINANCE INC	3.4500	150,000	143,944	163,819
REPUBLIC SERVICES INC	2.5000	60,000	59,925	63,865
REYNOLDS GROUP ISSUER INC 144A	4.0000	255,000	255,088	256,913
RHP HOTEL PROPERTIES LP / RHP	4.7500	295,000	296,262	271,966
RIO OIL FINANCE TRUST SER 144A	9.2500	219,724	230,323	237,851
RITE AID CORP 144A	8.0000	160,000	166,483	159,800
ROPER TECHNOLOGIES INC	3.6500	120,000	122,115	130,354
ROSS STORES INC	4.6000	15,000	14,982	17,269
RPM INTERNATIONAL INC	4.2500	50,000	43,524	52,840
RPM INTERNATIONAL INC	4.5500	27,000	26,967	31,573
S&P GLOBAL INC	2.3000	75,000	70,585	67,944
S&P GLOBAL INC	2.5000	30,000	29,953	32,663
S&P GLOBAL INC	3.2500	30,000	29,776	34,279
SABINE PASS LIQUEFACTION 144A	4.5000	390,000	396,332	439,316
SABINE PASS LIQUEFACTION LLC	4.2000	150,000	161,351	162,886
SABINE PASS LIQUEFACTION LLC	5.6250	200,000	205,714	228,768
SABRE GLBL INC 144A	5.2500	50,000	49,051	48,875
SABRE GLBL INC 144A	7.3750	180,000	180,000	181,800
SAN DIEGO GAS & ELECTRIC CO	4.1000	10,000	9,990	12,115
SANTANDER HOLDINGS USA INC	3.4000	310,000	302,635	324,557
SANTANDER HOLDINGS USA INC	3.4500	90,000	89,835	96,246
SANTANDER HOLDINGS USA INC	4.5000	240,000	238,197	266,216
SBA TOWER TRUST 144A	2.8360	300,000	317,293	321,070
SCOTTS MIRACLE-GRO CO/THE	4.5000	225,000	225,006	238,359
SEMPRA ENERGY	2.9000	10,000	9,833	10,470
SEMPRA ENERGY	3.2500	500,000	551,147	549,416
SEMPRA ENERGY	3.4000	90,000	83,495	98,983
SEMPRA ENERGY	3.5500	35,000	34,516	37,889
SEMPRA ENERGY	0.7004	510,000	506,933	510,695
SEQUOIA MORTGAGE TR 2 A10 144A	3.5000	55,256	54,989	55,471
SEQUOIA MORTGAGE TRU 2 A4 144A	3.5000	185,979	184,480	188,385
SEQUOIA MORTGAGE TRU 3 A4 144A	3.5000	56,977	56,770	57,364
SERVICE PROPERTIES TRUST	4.3750	330,000	303,881	273,900

	Coupon	Units	Cost	Market Value
SERVICENOW INC	1.4000	379,000	373,231	370,235
SHEA HOMES LP / SHEA HOME 144A	4.7500	75,000	75,000	74,719
SHERWIN-WILLIAMS CO/THE	2.9500	93,000	93,025	102,356
SHERWIN-WILLIAMS CO/THE	3.1250	30,000	29,052	32,411
SHERWIN-WILLIAMS CO/THE	3.3000	75,000	81,169	79,418
SHERWIN-WILLIAMS CO/THE	3.4500	135,000	148,468	150,527
SHERWIN-WILLIAMS CO/THE	3.8000	60,000	65,744	68,276
SHERWIN-WILLIAMS CO/THE	4.2000	60,000	60,319	62,255
SHERWIN-WILLIAMS CO/THE	4.5000	60,000	67,852	74,537
SIMMONS FOODS INC 144A	5.7500	40,000	41,083	40,042
SIMON PROPERTY GROUP LP	3.5000	65,000	69,595	71,251
SINCLAIR TELEVISION GROUP 144A	5.6250	170,000	162,302	169,150
SIRIUS XM RADIO INC 144A	4.1250	195,000	195,003	198,656
SIRIUS XM RADIO INC 144A	5.5000	55,000	55,007	58,988
SIX FLAGS ENTERTAINMENT C 144A	4.8750	230,000	220,481	216,354
SIX FLAGS ENTERTAINMENT C 144A	5.5000	115,000	116,939	109,055
SL GREEN OPERATING PARTNERSHIP	1.2601	90,000	89,510	89,361
SL GREEN REALTY CORP	4.5000	200,000	201,350	208,586
SLM CORP	5.1250	140,000	137,958	143,333
SLM STUDENT LOAN TRUST 20 REGS	0.0660	101,030	110,896	110,839
SLM STUDENT LOAN TRUST 200 9 A	1.7148	94,297	94,086	92,540
SM ENERGY CO	5.0000	120,000	113,328	64,200
SM ENERGY CO	5.6250	75,000	67,451	33,750
SM ENERGY CO	6.7500	35,000	31,971	15,575
SNAP-ON INC	3.2500	55,000	57,613	60,587
SOFI CONSUMER LOAN PR 1 A 144A	3.2400	119,545	119,545	120,744
SOFI CONSUMER LOAN PR 1 A 144A	2.0200	117,489	117,485	118,743
SOFI CONSUMER LOAN PR 4 A 144A	2.4500	160,819	160,801	162,691
SONIC AUTOMOTIVE INC	6.1250	145,000	129,848	149,713
SOUNDVIEW HOME LOAN T OPT4 2A4	0.3793	1,300,000	1,170,885	1,250,323
SOUNDVIEW HOME LOAN TRU WF2 M2	0.4193	400,000	378,807	375,758
SOUTHERN CALIFORNIA EDISON CO	3.6000	40,000	34,596	41,069
SOUTHERN CALIFORNIA EDISON CO	3.6500	210,000	230,681	217,001
SOUTHERN CALIFORNIA EDISON CO	4.0000	25,000	25,973	26,826
SOUTHERN CALIFORNIA EDISON CO	4.1250	20,000	18,968	21,998
SOUTHERN CALIFORNIA EDISON CO	5.5000	40,000	42,517	49,824
SOUTHERN CALIFORNIA EDISON CO	6.0500	400,000	520,174	516,002
SOUTHERN CALIFORNIA GAS CO	2.5500	50,000	49,893	53,941
SOUTHERN CO GAS CAPITAL CORP	3.2500	70,000	66,400	77,006
SOUTHERN CO GAS CAPITAL CORP	4.4000	90,000	84,341	108,881
SOUTHERN CO/THE	2.9500	179,000	175,127	190,218
SOUTHERN CO/THE	4.4000	100,000	111,740	118,284
SOUTHERN POWER CO	5.1500	40,000	39,773	47,139
SOUTHERN POWER CO 144A	0.7774	280,000	279,353	280,032
SOUTHWEST AIRLINES CO	5.2500	30,000	31,965	33,041
SOUTHWESTERN ENERGY CO	4.1000	45,000	42,200	44,438
SOUTHWESTERN ENERGY CO	6.4500	185,000	164,318	179,219
SOUTHWESTERN PUBLIC SERVICE CO	3.7500	50,000	49,384	59,024
SPECTRUM BRANDS INC 144A	5.0000	200,000	201,733	207,500
SPECTRUM BRANDS INC 144A	5.5000	100,000	100,002	105,500
SPIRIT AIRLINES PASS THROUGH T	3.3750	294,952	283,603	276,200
SPIRIT REALTY LP	3.2000	80,000	79,212	78,071
SPIRIT REALTY LP	4.0000	15,000	15,043	15,603
SPRINT CAPITAL CORP	6.8750	110,000	104,735	137,500
SPRINT COMMUNICATIONS INC	11.5000	155,000	166,154	169,989
SPRINT CORP	7.8750	400,000	411,321	459,500
SS&C TECHNOLOGIES INC 144A	5.5000	315,000	317,935	334,757
STANDARD INDUSTRIES INC/N 144A	4.7500	400,000	345,502	415,000
STANWICH MORTGAGE NPB1 A1 144A	3.3750	408,947	408,947	406,165
STARBUCKS CORP	2.5500	50,000	51,093	53,088
STATE STREET CORP	1.9500	445,000	442,129	449,870
STEARNS HLDGS LLC 144A	9.3750	135,000	0	0
STEELCASE INC	5.1250	115,000	122,247	128,499
STEVENS HOLDING CO INC 144A	6.1250	150,000	156,322	160,500
STORE CAPITAL CORP	4.6250	30,000	29,795	32,169
STRYKER CORP	2.9000	200,000	200,432	206,162
SUBURBAN PROPANE PARTNERS LP/S	5.5000	10,000	9,501	10,100
SUBURBAN PROPANE PARTNERS LP/S	5.7500	335,000	313,428	340,863
SUMMIT MATERIALS LLC / SU 144A	5.2500	155,000	154,998	161,394
SUNCOKE ENERGY PARTNERS L 144A	7.5000	250,000	228,413	225,505
SUNOCO LOGISTICS PARTNERS OPER	3.9000	70,000	65,716	71,879
SUNOCO LOGISTICS PARTNERS OPER	5.4000	95,000	94,073	89,696
SYNCHRONY FINANCIAL	5.1500	600,000	687,377	693,593
SYSCO CORP	2.4000	200,000	197,810	200,687
SYSCO CORP	3.7500	50,000	49,047	54,932
SYSCO CORP	4.5000	10,000	9,466	10,973
TALLGRASS ENERGY PARTNERS 144A	5.5000	5,000	3,866	4,700
TALLGRASS ENERGY PARTNERS 144A	6.0000	105,000	103,628	96,075
TAMPA ELECTRIC CO	4.3000	20,000	19,138	25,186
TARGA RESOURCES PARTNERS 144A	5.5000	95,000	95,025	95,100
TARGA RESOURCES PARTNERS LP /	4.2500	55,000	47,992	54,450
TARGA RESOURCES PARTNERS LP /	5.1250	40,000	38,129	39,900
TARGA RESOURCES PARTNERS LP /	5.3750	20,000	20,647	20,112
TARGA RESOURCES PARTNERS LP /	5.8750	205,000	209,268	210,474
TARGA RESOURCES PARTNERS LP /	6.5000	115,000	121,840	119,888

	Coupon	Units	Cost	Market Value
TENET HEALTHCARE CORP	5.1250	490,000	472,118	494,557
TENET HEALTHCARE CORP	6.7500	85,000	83,155	89,250
TENET HEALTHCARE CORP	7.0000	200,000	202,104	205,860
TENET HEALTHCARE CORP 144A	4.6250	150,000	150,000	152,160
TENET HEALTHCARE CORP 144A	6.1250	75,000	75,000	72,938
TENET HEALTHCARE CORP 144A	6.2500	230,000	239,733	237,408
TENNANT CO	5.6250	150,000	143,430	155,670
TENNESSEE GAS PIPELINE CO LLC	7.0000	600,000	753,110	768,896
TERRAFORM POWER OPERATING 144A	5.0000	85,000	76,321	93,047
TEXAS HEALTH RESOURCES	2.3280	5,000	5,000	4,648
THERMO FISHER SCIENTIFIC INC	2.9500	140,000	131,362	155,851
THERMO FISHER SCIENTIFIC INC	4.1000	130,000	168,077	166,165
THERMO FISHER SCIENTIFIC INC	4.1330	40,000	40,000	45,565
THERMO FISHER SCIENTIFIC INC	4.4970	35,000	35,000	43,299
TIME WARNER CABLE LLC	4.5000	190,000	157,229	206,390
TIME WARNER ENTERTAINMENT CO L	8.3750	305,000	331,101	358,435
T-MOBILE USA INC 144A	1.5000	10,000	9,984	10,077
T-MOBILE USA INC 144A	2.5500	900,000	898,188	931,149
T-MOBILE USA INC 144A	3.5000	25,000	27,265	27,433
T-MOBILE USA INC 144A	3.7500	330,000	358,344	370,306
T-MOBILE USA INC 144A	3.8750	180,000	203,005	204,232
T-MOBILE USA INC 144A	4.3750	85,000	96,901	99,634
T-MOBILE USA INC 144A	4.5000	245,000	287,642	293,920
TMS INTERNATIONAL HOLDING 144A	7.2500	170,000	161,325	158,738
TOLEDO EDISON CO/THE	6.1500	30,000	35,441	42,861
TOWD POINT MORTGA HY3 A1A 144A	1.1493	1,469,561	1,553,174	1,469,561
TOWD POINT MORTGAG HY2 A1 144A	1.1493	656,145	661,104	656,145
TOWD POINT MORTGAGE 2 A1 144A	2.7500	91,535	89,570	94,100
TOWD POINT MORTGAGE 3 A1 144A	2.7500	187,163	182,349	192,751
TOWD POINT MORTGAGE 4 A1 144A	2.7500	105,144	102,377	109,009
TOWD POINT MORTGAGE 5 A1 144A	0.7493	173,476	149,322	173,155
TPC GROUP INC 144A	10.5000	230,000	208,705	193,200
TREEHOUSE FOODS INC 144A	6.0000	210,000	208,568	215,250
TRIMAS CORP 144A	4.8750	180,000	169,119	182,250
TRIMBLE INC	4.1500	70,000	70,234	75,437
TRIMBLE INC	4.9000	135,000	150,174	159,307
TRINITY HEALTH CORP	3.4340	5,000	5,000	5,270
TRONOX INC 144A	6.5000	325,000	296,668	329,463
TRUIST BANK	2.1500	250,000	249,641	264,904
TRUIST FINANCIAL CORP	1.2000	240,000	239,762	244,337
TRUIST FINANCIAL CORP	2.9000	25,000	25,089	25,225
TRUIST FINANCIAL CORP	0.8751	330,000	328,239	332,013
TRUSTEES OF BOSTON COLLEGE	3.1290	100,000	99,995	112,233
TRUSTEES OF BOSTON UNIVERSITY	4.0610	65,000	65,196	85,376
TRUSTEES OF PRINCETON UNIVERSI	2.5160	16,000	16,000	16,780
TUCSON ELECTRIC POWER CO	1.5000	25,000	24,900	24,781
TUTOR PERINI CORP 144A	6.8750	219,000	207,220	201,480
TWDC ENTERPRISES 18 CORP	0.6413	300,000	298,453	300,853
UBER TECHNOLOGIES INC 144A	6.2500	55,000	55,001	56,496
UBER TECHNOLOGIES INC 144A	7.5000	170,000	170,000	181,150
UBER TECHNOLOGIES INC 144A	8.0000	120,000	119,289	127,895
UDR INC	3.2000	35,000	35,919	38,779
UDR INC	4.0000	220,000	219,485	246,702
UNILEVER CAPITAL CORP	2.6000	150,000	146,264	160,602
UNION ELECTRIC CO	2.9500	20,000	19,983	22,410
UNION PACIFIC CORP	3.5500	20,000	19,945	22,898
UNION PACIFIC CORP	3.7000	55,000	54,980	63,805
UNION PACIFIC CORP	4.0000	425,000	425,831	426,284
UNION PACIFIC CORP	3.8390	125,000	141,866	145,004
UNION PACIFIC RAILROAD CO 2014	3.2270	99,200	102,286	110,055
UNITED AIRLINES 2014-1 CLASS A	4.0000	144,758	127,319	141,990
UNITED AIRLINES 2016-2 CLASS A	2.8750	607,492	619,657	576,998
UNITED AIRLINES HOLDINGS INC	4.2500	210,000	194,093	194,250
UNITED PARCEL SERVICE INC	0.6601	140,000	138,981	140,451
UNITEDHEALTH GROUP INC	1.2500	10,000	9,964	10,266
UNITEDHEALTH GROUP INC	1.9500	140,000	139,946	140,088
UNITEDHEALTH GROUP INC	2.0000	35,000	34,714	36,673
UNITEDHEALTH GROUP INC	2.3750	80,000	79,984	85,182
UNITEDHEALTH GROUP INC	2.9000	50,000	50,737	52,730
UNITEDHEALTH GROUP INC	3.1250	170,000	191,352	182,450
UNITEDHEALTH GROUP INC	3.3500	55,000	55,131	57,992
UNITEDHEALTH GROUP INC	3.5000	10,000	9,906	11,488
UNITEDHEALTH GROUP INC	3.8750	190,000	208,739	227,545
UNITEDHEALTH GROUP INC	4.2000	30,000	29,815	37,997
UNITEDHEALTH GROUP INC	4.2500	60,000	59,536	75,889
UNITEDHEALTH GROUP INC	6.5000	115,000	144,779	178,903
UNIVAR SOLUTIONS USA INC/ 144A	5.1250	120,000	120,536	123,150
UNIVERSITY OF CHICAGO/THE	2.5470	9,000	9,000	8,975
UNIVERSITY OF SOUTHERN CALIFOR	2.8050	20,000	20,000	21,180
UNIVISION COMMUNICATIONS 144A	6.6250	145,000	144,996	141,556
UNIVISION COMMUNICATIONS 144A	9.5000	40,000	39,637	42,800
UPJOHN INC 144A	2.7000	20,000	19,938	20,707
UPJOHN INC 144A	3.8500	10,000	9,979	10,801
UPJOHN INC 144A	4.0000	20,000	19,948	21,346
US AIRWAYS 2012-1 CLASS A PASS	5.9000	93,726	98,668	91,826

	Coupon	Units	Cost	Market Value
US AIRWAYS 2013-1 CLASS A PASS	3.9500	246,704	258,548	202,974
US BANCORP	0.8500	135,000	153,732	162,693
US FOODS INC 144A	5.8750	235,000	230,410	236,539
USA COMPRESSION PARTNERS LP /	6.8750	245,000	243,783	242,930
VALERO ENERGY CORP	1.2000	275,000	274,813	273,835
VALERO ENERGY CORP	3.6500	45,000	47,047	48,703
VANGUARD S/T CORP BOND ETF	0.0000	22,085	1,788,664	1,829,742
VENTAS REALTY LP	4.1250	300,000	298,064	337,087
VEREIT OPERATING PARTNERSHIP L	4.6250	375,000	370,062	414,339
VERISK ANALYTICS INC	3.6250	30,000	34,529	34,028
VERISK ANALYTICS INC	5.5000	150,000	182,168	208,250
VERIZON COMMUNICATIONS INC	0.8750	175,000	193,306	205,478
VERIZON COMMUNICATIONS INC	4.1250	123,000	146,306	151,756
VERIZON COMMUNICATIONS INC	4.4000	60,000	57,999	74,800
VERIZON COMMUNICATIONS INC	4.5000	110,000	108,709	139,517
VERIZON COMMUNICATIONS INC	4.5220	150,000	178,566	196,518
VERIZON COMMUNICATIONS INC	4.7500	30,000	29,127	40,090
VERIZON COMMUNICATIONS INC	4.8620	85,000	83,586	116,067
VERIZON COMMUNICATIONS INC	5.1500	200,000	208,624	226,643
VERIZON COMMUNICATIONS INC	5.2500	70,000	72,739	96,940
VERIZON COMMUNICATIONS INC	1.3801	309,000	295,969	315,661
VF CORP	2.0500	120,000	119,983	123,023
VIACOMCBS INC	4.2500	860,000	884,041	936,867
VIACOMCBS INC	4.3750	25,000	26,538	26,576
VIRGINIA ELECTRIC AND POWER CO	2.8750	25,000	24,991	28,018
VIRGINIA ELECTRIC AND POWER CO	3.3000	10,000	11,086	11,569
VIRGINIA ELECTRIC AND POWER CO	4.6000	125,000	158,104	170,662
VIRGINIA ELECTRIC AND POWER CO	6.0000	80,000	94,651	115,496
VIRGINIA ELECTRIC AND POWER CO	8.8750	50,000	83,075	92,271
VISA INC	2.0000	80,000	79,145	73,425
VISA INC	2.1500	60,000	58,958	62,112
VISA INC	3.6500	70,000	85,947	85,849
VISTRA OPERATIONS CO LLC 144A	5.0000	335,000	345,859	351,080
VMWARE INC	3.9000	410,000	374,815	457,947
VMWARE INC	4.6500	300,000	330,154	350,148
VMWARE INC	4.7000	200,000	236,816	237,171
VOLKSWAGEN GROUP OF AMERI 144A	3.3500	200,000	199,806	218,389
WALMART INC	2.9500	70,000	71,829	78,753
WALMART INC	4.0500	50,000	65,726	65,254
WALT DISNEY CO/THE	2.6500	800,000	799,490	863,736
WASHINGTON MUTUAL MORTG OC1 A1	0.3893	33,352	28,727	30,891
WASHINGTON PRIME GROUP LP	6.4500	210,000	194,382	106,575
WATCO COS LLC / WATCO FIN 144A	6.5000	455,000	454,998	465,522
WELLS FARGO & CO	2.5500	290,000	289,604	291,172
WELLS FARGO & CO	3.5500	500,000	489,480	556,645
WELLS FARGO & CO	3.7500	1,050,000	1,048,703	1,140,847
WELLS FARGO & CO	4.1250	95,000	95,362	103,761
WELLS FARGO & CO	4.6000	35,000	35,193	35,743
WELLS FARGO & CO	5.6060	30,000	32,442	40,946
WELLS FARGO & CO	3.0690	415,000	408,648	428,040
WELLS FARGO & CO	3.5840	140,000	139,833	156,722
WELLS FARGO & CO	2.4060	200,000	208,110	209,425
WELLS FARGO & CO	2.3930	175,000	176,446	182,574
WELLS FARGO & CO	1.3248	795,000	785,501	801,004
WELLS FARGO & CO REGS	0.5000	200,000	212,625	235,355
WELLS FARGO & CO REGS	2.0000	100,000	113,036	125,938
WELLS FARGO BANK NA	3.5500	250,000	249,327	270,650
WELLS FARGO BANK NA	6.1800	60,000	75,234	78,062
WELLTOWER INC	4.2500	140,000	138,819	158,547
WESCO DISTRIBUTION INC 144A	7.1250	90,000	90,000	98,037
WESCO DISTRIBUTION INC 144A	7.2500	40,000	39,706	43,827
WEST STREET MERGER SUB IN 144A	6.3750	195,000	185,335	198,859
WESTERN DIGITAL CORP	4.7500	200,000	178,856	216,626
WESTERN MIDSTREAM OPERATING LP	5.3000	165,000	134,587	132,825
WESTINGHOUSE AIR BRAKE TECHNOL	3.2000	170,000	173,612	179,207
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500	200,000	181,792	212,351
WESTLAKE AUTOMOBILE 3A A2 144A	2.1500	192,309	192,299	193,723
WEYERHAEUSER CO	4.0000	1,100,000	1,094,764	1,289,793
WEYERHAEUSER CO	7.3750	680,000	843,676	991,387
WILLIAMS COS INC/THE	3.5000	10,000	9,951	10,877
WILLIAMS COS INC/THE	3.6000	150,000	150,263	155,074
WILLIAMS COS INC/THE	3.7500	30,000	32,755	32,921
WILLIAMS COS INC/THE	4.5500	150,000	155,275	166,227
WILLIAMS COS INC/THE	5.1000	120,000	137,672	134,574
WILLIAMS SCOTSMAN INTERNA 144A	4.6250	125,000	125,000	125,505
WILLIS NORTH AMERICA INC	2.9500	55,000	56,418	59,267
WINDSTREAM ESCROW LLC / W 144A	7.7500	150,000	149,999	147,375
WISCONSIN POWER AND LIGHT CO	3.0000	50,000	49,871	56,345
WISCONSIN PUBLIC SERVICE CORP	3.3000	20,000	21,757	22,345
WOLVERINE WORLD WIDE INC 144A	6.3750	95,000	95,001	100,225
WP CAREY INC	4.0000	470,000	461,022	514,134
WP CAREY INC	4.2500	220,000	216,091	248,378
WRKCO INC	4.6500	1,220,000	1,237,202	1,432,518
XCEL ENERGY INC	3.5000	110,000	124,582	122,199
XEROX HOLDINGS CORP 144A	5.0000	385,000	386,379	380,484

	Coupon	Units	Cost	Market Value
XILINX INC	2.3750	52,000	51,986	54,589
XILINX INC	2.9500	70,000	71,826	75,207
XPO LOGISTICS INC 144A	6.2500	125,000	125,653	133,577
YALE UNIVERSITY	2.4020	23,000	23,000	23,525
YALE UNIVERSITY	1.4820	35,000	35,000	35,418
YALE-NEW HAVEN HEALTH SERVICES	2.4960	6,000	6,000	5,864
ZIMMER BIOMET HOLDINGS INC	3.5500	810,000	850,110	903,694
ZIMMER BIOMET HOLDINGS INC	3.7000	90,000	89,421	96,094
ZOETIS INC	3.0000	75,000	85,316	80,368
ZOETIS INC	3.9000	70,000	71,544	83,095
ZOETIS INC	4.4500	85,000	91,107	111,598
ZOETIS INC	4.5000	160,000	163,242	187,164
ZOETIS INC	4.7000	40,000	40,534	52,670
Total of Domestic Corporate & Other Bonds			265,808,325	277,412,730
Positive Social Purpose Investments				4.30%
CDT-BREW HOUSE APTS (AHF)	4.9500	1,738,684	1,730,573	1,880,769
CDT-CEDARBROOK APTS (AHF)	5.0400	1,452,994	1,447,519	1,583,952
CDT-HOMES OF RENAISSANCE (AHF)	4.7700	963,972	950,179	1,027,190
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700	1,289,552	1,266,623	1,374,057
CDT-MADISON HEIGHTS I (AHF)	4.9500	1,224,537	1,219,116	1,324,251
CDT-RETREAT AT MILLS CRK (AHA)	4.9500	1,488,352	1,484,657	1,606,766
CDT-STRONG HOUSING (AHF)	4.7700	1,427,826	1,402,090	1,521,563
CIN-21ST ST SENIOR (AHA)	6.0300	1,065,051	1,151,804	1,282,332
CIN-AVENUES APARTMENTS (AHA)	6.6000	74,489	81,620	90,048
CIN-CITY CENTER APTS (AHF)	4.0700	1,480,280	1,480,280	1,484,203
CIN-MILDRED HOUSING (AHA)	5.9800	130,963	137,972	148,354
CIN-SWIFT LANE (AHF)	5.1600	2,392,000	2,392,000	2,630,482
CIN-WALDRON MANOR APTS (AHF)	6.1600	137,320	148,806	165,037
CPC-ADAM CLAYTON POWELL (AHF)	4.2700	786,327	747,200	806,921
CPC-CAMBRAY COURT (AHA)	4.5000	960,693	923,638	1,002,416
CPC-HUNTLEY BUILDING (AHF)	4.7300	1,431,020	1,406,189	1,524,967
CPC-POLLOCK GARDENS (AHF)	4.4500	3,361,511	3,307,788	3,510,695
CRF-BUNCE GREEN (AHF)	6.5500	636,057	685,306	727,828
CRF-CAPITOL VILLA (AHA)	5.7700	1,528,728	1,536,122	1,544,917
CRF-GLENWOOD PLACE (AHF)	6.5500	1,436,249	1,547,114	1,642,839
CRF-WEATHERSTONE SPRING (AHA)	6.5500	548,719	591,972	629,282
CRF-WHITE OAK APTS (AHA)	6.5500	838,672	904,590	961,462
Total of Positive Social Purpose Investments			26,543,156	28,470,330
Total of Domestic Fixed Income Securities			397,597,711	417,670,033
International Securities				31.30%
International Fixed Income Securities				
ANGOLA				
ANGOLAN GOVERNMENT INTERN 144A	8.0000	750,000	693,160	592,104
ANGOLAN GOVERNMENT INTERN REGS	8.0000	400,000	200,850	315,789
ANGOLAN GOVERNMENT INTERN REGS	8.2500	200,000	98,093	158,900
ANGOLAN GOVERNMENT INTERN REGS	9.5000	200,000	132,046	173,508
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	0.5000	1,716	1,067	830
ARGENTINE REPUBLIC GOVERNMENT	1.0000	215,399	120,321	98,222
ARGENTINE REPUBLIC GOVERNMENT	6.8750	220,000	169,630	85,035
ARGENTINE REPUBLIC GOVERNMENT	0.1250	5,594,529	2,686,872	2,237,963
CIUDAD AUTONOMA DE BUENOS AIRE	34.6419	200,000	3,264	2,804
PROVINCIA DE BUENOS AIRES 144A	33.3808	2,670,000	25,042	31,582
YPF SA	33.1634	1,840,000	33,387	23,357
YPF SA REGS	8.5000	90,000	82,665	65,475
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	0.2500	177,000	126,143	126,179
AUSTRALIA GOVERNMENT BOND REGS	1.7500	570,000	401,582	409,723
AUSTRALIA GOVERNMENT BOND REGS	2.2500	325,000	238,473	261,191
AUSTRALIA GOVERNMENT BOND REGS	2.7500	844,000	626,158	667,705
AUSTRALIA GOVERNMENT BOND REGS	3.0000	500,000	448,294	461,103
AUSTRALIA GOVERNMENT BOND REGS	3.2500	218,000	160,928	177,171
AUSTRALIA GOVERNMENT BOND REGS	5.5000	395,000	302,791	321,560
AUSTRALIA GOVERNMENT BOND REGS	5.7500	265,000	199,320	208,867
BORAL FINANCE PTY LTD 144A	3.0000	150,000	147,147	153,244
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.4375	204,000	451	921
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.8435	291,000	0	9,852
CCP_IRS_P AUD-BBR-BBSW 6M CME	1.0938	83,000	158	1,817
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.5625	292,000	177	526
CCP_IRS_P AUD-BBR-BBSW 6M CME	0.0100	-1,075,000	-35	2,045
SYDNEY AIRPORT FINANCE CO 144A	3.9000	300,000	299,036	315,625
WESTPAC BANKING CORP	2.0000	855,000	854,888	886,319
WOODSIDE FINANCE LTD 144A	3.7000	410,000	383,868	436,456
WOODSIDE FINANCE LTD 144A	4.5000	500,000	502,411	560,617
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	0.5000	215,000	244,619	272,154

	Coupon	Units	Cost	Market Value
REPUBLIC OF AUSTRIA GOVER 144A	0.7500	56,000	67,732	76,826
REPUBLIC OF AUSTRIA GOVER 144A	2.1000	10,000	13,157	24,850
REPUBLIC OF AUSTRIA GOVER 144A	2.4000	54,000	74,982	85,828
REPUBLIC OF AUSTRIA GOVER 144A	0.8500	9,000	9,946	12,973
BAHRAIN				
BAHRAIN GOVERNMENT INTERN REGS	5.8750	250,000	251,986	252,550
BELARUS				
REPUBLIC OF BELARUS INTER REGS	7.6250	400,000	404,273	389,492
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	0.0000	170,000	186,615	206,008
KINGDOM OF BELGIUM GOVERN 144A	0.8000	145,000	169,767	181,532
KINGDOM OF BELGIUM GOVERN 144A	0.9000	128,000	157,816	166,928
KINGDOM OF BELGIUM GOVERN 144A	1.7000	90,000	101,772	144,182
KINGDOM OF BELGIUM GOVERN 144A	4.2500	87,000	149,022	184,635
KINGDOM OF BELGIUM GOVERN 144A	5.0000	40,000	67,876	81,552
BERMUDA				
AIRCASTLE LTD	4.2500	160,000	161,029	147,981
ARCH CAPITAL GROUP LTD	3.6350	100,000	100,215	107,509
ATHENE HOLDING LTD	6.1500	40,000	46,799	47,501
BACARDI LTD 144A	2.7500	100,000	88,766	104,551
FLY LEASING LTD	6.3750	200,000	199,829	200,000
IHS MARKIT LTD	3.6250	235,000	238,120	254,012
IHS MARKIT LTD	4.2500	50,000	50,394	58,004
IHS MARKIT LTD	4.1250	60,000	59,609	65,250
IHS MARKIT LTD	4.7500	250,000	251,953	297,398
MARVELL TECHNOLOGY GROUP LTD	4.8750	270,000	304,070	325,839
RENAISSANCERE HOLDINGS LTD	3.6000	440,000	434,366	496,470
BRAZIL				
BANCO BTG PACTUAL SA/CAYM 144A	4.5000	800,000	816,475	817,000
BANCO BTG PACTUAL SA/CAYM REGS	5.5000	500,000	520,745	518,750
BANCO DO BRASIL SA/CAYMAN 144A	4.6250	200,000	209,130	210,702
BRAZIL NOTAS DO TESOUREO NACION	10.0000	3,124,000	763,026	635,317
BRAZIL NOTAS DO TESOUREO NACION	6.0000	1,052,000	791,227	768,647
ITAU UNIBANCO HOLDING SA/ 144A	3.2500	600,000	606,862	610,620
ITAU UNIBANCO HOLDING SA/ REGS	2.9000	200,000	200,000	202,276
BRITISH VIRGIN ISLANDS				
CNOOC FINANCE 2013 LTD	3.0000	200,000	195,698	209,594
SHANGHAI PORT GROUP BVI D REGS	3.3750	200,000	216,861	217,174
SINOPEC GROUP OVERSEAS DE REGS	2.9500	200,000	203,273	213,698
STATE GRID OVERSEAS INVES REGS	3.5000	200,000	195,742	223,552
CAMEROON				
REPUBLIC OF CAMEROON INTE REGS	9.5000	400,000	439,391	411,766
CANADA				
1011778 BC ULC / NEW RED 144A	4.0000	235,000	235,000	236,812
1011778 BC ULC / NEW RED 144A	4.2500	90,000	84,918	91,661
1011778 BC ULC / NEW RED 144A	5.0000	315,000	295,340	322,988
AIR CANADA 2013-1 CLASS A 144A	4.1250	275,995	251,650	247,696
ALIMENTATION COUCHE-TARD 144A	2.7000	100,000	98,161	103,137
BANK OF MONTREAL	1.8500	110,000	109,923	114,892
BANK OF NOVA SCOTIA/THE	2.7000	250,000	249,451	273,815
BAUSCH HEALTH COS INC 144A	5.0000	265,000	254,777	257,381
BAUSCH HEALTH COS INC 144A	5.5000	23,000	21,797	22,914
BAUSCH HEALTH COS INC 144A	6.1250	371,000	375,200	379,811
BAUSCH HEALTH COS INC 144A	7.0000	820,000	837,652	848,700
BAYTEX ENERGY CORP 144A	8.7500	185,000	141,274	83,481
BOMBARDIER INC 144A	6.0000	100,000	97,709	92,750
BROOKFIELD FINANCE INC	4.8500	200,000	199,711	238,625
BROOKFIELD FINANCE INC	4.3500	900,000	1,057,890	1,050,695
BROOKFIELD RESIDENTIAL PR 144A	4.8750	100,000	99,998	93,601
CANADIAN IMPERIAL BANK OF COMM	0.9500	60,000	59,969	60,539
CANADIAN IMPERIAL BANK OF COMM	2.2500	60,000	59,995	63,281
CANADIAN NATIONAL RAILWAY CO	4.5000	80,000	95,678	102,270
CANADIAN NATURAL RESOURCES LTD	3.8500	10,000	10,834	10,767
CANADIAN NATURAL RESOURCES LTD	4.9500	10,000	11,654	11,126
CANADIAN NATURAL RESOURCES LTD	6.2500	10,000	12,395	11,876
CASCADES INC/CASCADES USA 144A	5.1250	95,000	95,009	99,275
CASCADES INC/CASCADES USA 144A	5.3750	270,000	277,484	283,838
CCP_IRS. P CAD-BA-CDOR 3M CME	1.9000	700,000	0	41,410
CCP_IRS. P CAD-BA-CDOR 3M CME	1.0625	89,000	0	-151
CCP_IRS. P CAD-BA-CDOR 3M CME	1.0938	255,000	96	1,318
CCP_IRS. P CAD-BA-CDOR 3M CME	1.2350	2,000,000	259	33,850
CCP_IRS. P CAD-BA-CDOR 3M CME	0.8050	197,000	0	142
CNOOC FINANCE 2014 ULC	4.2500	200,000	201,917	220,587
ELDORADO GOLD CORP 144A	9.5000	168,000	166,592	178,500
ENBRIDGE INC	2.9000	20,000	19,664	20,759
ENBRIDGE INC	3.1250	50,000	39,806	53,126
ENBRIDGE INC	4.0000	150,000	153,109	161,144
FAIRFAX FINANCIAL HOLDING	2.7500	190,000	215,054	230,575
FIRST QUANTUM MINERALS LT 144A	6.5000	145,000	143,266	139,019
FIRST QUANTUM MINERALS LT 144A	7.2500	290,000	296,293	289,638
FORTIS INC/CANADA	3.0550	87,000	80,921	95,084
GFL ENVIRONMENTAL INC 144A	7.0000	47,000	47,633	49,547
GOEASY LTD 144A	5.3750	195,000	195,002	197,438
GOVERNMENT OF CANADA	0.2500	541,000	402,532	405,202
GOVERNMENT OF CANADA	1.2500	300,000	221,374	233,747

	Coupon	Units	Cost	Market Value
GOVERNMENT OF CANADA	2.2500	595,000	483,481	511,707
GOVERNMENT OF CANADA	3.5000	398,000	396,661	458,873
GOVERNMENT OF CANADA	5.7500	155,000	159,696	186,673
KINROSS GOLD CORP	4.5000	169,000	183,633	191,678
KINROSS GOLD CORP	5.9500	145,000	164,187	165,371
MASONITE INTERNATIONAL CO 144A	5.3750	110,000	111,355	117,308
MASONITE INTERNATIONAL CO 144A	5.7500	80,000	76,267	83,400
MATTAMY GROUP CORP 144A	4.6250	115,000	115,000	116,449
MEG ENERGY CORP 144A	7.1250	255,000	220,314	228,692
NEW GOLD INC 144A	7.5000	130,000	130,005	138,450
ONTARIO TEACHERS' FINANCE 144A	1.2500	712,000	708,214	712,504
PRECISION DRILLING CORP	7.7500	135,000	127,613	102,600
PRECISION DRILLING CORP 144A	7.1250	40,000	35,471	25,727
PROV OF BRITISH COLUMBIA	3.2500	175,000	129,711	135,754
PROV OF ONTARIO	1.9500	200,000	145,016	155,019
PROV OF ONTARIO	2.6500	300,000	233,086	243,625
PROV OF ONTARIO	3.4500	280,000	213,483	266,823
PROV OF QUEBEC	2.7500	232,000	194,894	190,779
PROV OF QUEBEC	3.0000	610,000	453,513	490,822
PROV OF QUEBEC	3.5000	175,000	135,580	169,896
PROVINCE OF ONTARIO CANADA	2.5000	95,000	92,451	104,186
PROVINCE OF ONTARIO CANADA	3.2000	70,000	70,620	76,901
PROVINCE OF QUEBEC CANADA	2.5000	70,000	68,237	76,482
PROVINCE OF QUEBEC CANADA	2.7500	95,000	92,881	106,426
RITCHIE BROS AUCTIONEERS 144A	5.3750	180,000	175,992	185,400
ROYAL BANK OF CANADA	1.1500	240,000	239,215	243,352
SCHLUMBERGER FINANCE CANA 144A	2.6500	80,000	78,666	82,935
SCHLUMBERGER FINANCE CANADA LT	1.4000	75,000	74,911	75,678
SUNCOR ENERGY INC	3.1000	50,000	49,977	53,713
TECK RESOURCES LTD	6.0000	25,000	28,552	28,309
TELESAT CANADA / TELESAT 144A	4.8750	135,000	139,274	135,547
THOMSON REUTERS CORP	3.3500	70,000	66,005	76,991
TORONTO-DOMINION BANK/THE	2.6500	200,000	199,979	213,985
TOTAL CAPITAL CANADA LTD	2.7500	65,000	66,418	69,177
TRANSCANADA PIPELINES LTD	3.8000	105,000	105,000	105,000
TRANSCANADA PIPELINES LTD	4.6250	10,000	12,078	11,809
TRANSCANADA PIPELINES LTD	4.8750	25,000	32,458	31,089
TRANSCANADA PIPELINES LTD	5.1000	90,000	117,068	114,481
TRANSCANADA PIPELINES LTD	6.2000	10,000	13,686	13,366
TRANSCANADA TRUST	5.5000	200,000	200,017	210,000
VERMILION ENERGY INC 144A	5.6250	135,000	128,786	112,050
WASTE CONNECTIONS INC	4.2500	29,000	30,046	34,733
CAYMAN ISLANDS				
AMBAC LSNI LLC 144A	6.0000	130,026	130,026	130,026
AVOLON HOLDINGS FUNDING L 144A	5.5000	560,000	562,106	564,750
BAIDU INC	4.3750	200,000	224,152	228,906
BAIDU INC	3.4250	310,000	335,397	340,874
DP WORLD CRESCENT LTD 144A	4.8480	200,000	196,406	221,420
ECAF I LTD 1A A1 144A	3.4730	112,088	111,103	102,773
ENN ENERGY HOLDINGS LTD 144A	2.6250	200,000	198,334	199,942
GLOBAL AIRCRAFT LEASING C 144A	6.5000	341,962	321,700	190,644
JD.COM INC	3.3750	400,000	400,079	433,364
JD.COM INC	3.8750	200,000	221,048	221,987
KAISA GROUP HOLDINGS LTD REGS	8.5000	200,000	196,154	196,095
ODEBRECHT OFFSHORE DRILLI 144A	7.7200	5,578	2,118	572
ODEBRECHT OFFSHORE DRILLI REGS	6.7200	37,380	35,796	33,455
ODEBRECHT OFFSHORE DRILLI REGS	7.7200	232,024	68,473	23,782
PARK AEROSPACE HOLDINGS L 144A	5.2500	90,000	88,411	90,364
RUTAS 2 AND 7 FINANCE LTD 144A	0.0000	200,000	144,164	140,500
SEAGATE HDD CAYMAN 144A	4.1250	100,000	99,865	107,919
TENCENT HOLDINGS LTD 144A	3.2900	400,000	401,969	407,188
TENCENT HOLDINGS LTD 144A	3.2400	200,000	202,277	203,169
TENCENT HOLDINGS LTD 144A	2.3900	200,000	199,947	203,366
TRANSOCEAN GUARDIAN LTD 144A	5.8750	319,800	310,474	206,271
TRANSOCEAN POSEIDON LTD 144A	6.8750	385,000	347,222	308,570
VALE OVERSEAS LTD	6.2500	460,000	522,811	543,950
VALE OVERSEAS LTD	6.8750	161,000	213,682	209,572
XLIT LTD	4.4500	130,000	129,401	147,024
CHILE				
BONOS DE LA TESORERIA DE LA RE	2.5000	15,000,000	20,066	20,068
BONOS DE LA TESORERIA DE LA RE	6.0000	30,000,000	50,584	52,836
CHILE GOVERNMENT INTERNATIONAL	0.8300	1,200,000	1,396,730	1,407,180
CHILE GOVERNMENT INTERNATIONAL	3.1250	200,000	213,976	221,700
CHILE GOVERNMENT INTERNATIONAL	3.5000	500,000	542,894	570,000
CORP NACIONAL DEL COBRE D 144A	2.2500	100,000	118,385	124,008
CORP NACIONAL DEL COBRE D REGS	3.6250	300,000	330,420	327,866
ENEL AMERICAS SA	4.0000	100,000	94,405	109,126
CHINA				
INDUSTRIAL & COMMERCIAL B REGS	4.8750	200,000	219,232	224,522
INDUSTRIAL & COMMERCIAL B REGS	0.9774	200,000	199,396	199,731
COLOMBIA				
BANCOLOMBIA SA	3.0000	200,000	198,764	200,324
COLOMBIA GOVERNMENT INTERNATIO	3.0000	200,000	197,307	204,500
COLOMBIA GOVERNMENT INTERNATIO	4.1250	200,000	197,363	208,500
COLOMBIA GOVERNMENT INTERNATIO	4.5000	600,000	617,585	670,756

	Coupon	Units	Cost	Market Value
COLOMBIAN TES	5.7500	584,800,000	162,017	158,728
COLOMBIAN TES	7.0000	307,900,000	91,295	86,436
COLOMBIAN TES	7.2500	5,927,900,000	1,667,368	1,641,361
COLOMBIAN TES	7.7500	460,300,000	144,038	137,800
EMPRESAS PUBLICAS DE MEDE 144A	4.3750	200,000	197,941	201,002
EMPRESAS PUBLICAS DE MEDE REGS	0.0022	238,000,000	65,380	63,780
FINANCIERA DE DESARROLLO 144A	0.0021	2,423,000,000	759,551	663,478
OLEODUCTO CENTRAL SA 144A	4.0000	200,000	198,534	207,640
COSTA RICA				
COSTA RICA GOVERNMENT INT REGS	7.1580	600,000	554,517	546,300
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750	305,000	338,969	323,230
IVORY COAST GOVERNMENT IN REGS	5.7500	190,900	199,991	176,583
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.5000	100,000	124,379	121,745
CURACAO				
TEVA PHARMACEUTICAL FINANCE CO	2.9500	66,000	61,513	64,161
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT REGS	2.5000	1,000,000	46,285	49,073
CZECH REPUBLIC GOVERNMENT REGS	3.8500	1,580,000	71,665	70,948
DENMARK				
DENMARK GOVERNMENT BOND	1.5000	515,000	83,181	86,526
DENMARK GOVERNMENT BOND	4.5000	385,000	99,153	115,348
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC BOND REGS	0.1926	2,700,000	56,438	50,370
DOMINICAN REPUBLIC INTERN 144A	5.5000	360,000	357,665	382,954
DOMINICAN REPUBLIC INTERN 144A	5.8750	510,000	508,069	481,955
DOMINICAN REPUBLIC INTERN 144A	0.1670	23,000,000	432,347	399,866
DOMINICAN REPUBLIC INTERN REGS	5.5000	150,000	149,028	159,564
DOMINICAN REPUBLIC INTERN REGS	5.8750	150,000	125,700	141,752
DOMINICAN REPUBLIC INTERN REGS	6.8500	430,000	436,829	452,790
DOMINICAN REPUBLIC INTERN REGS	8.6250	100,000	111,945	116,876
DOMINICAN REPUBLIC INTERN REGS	0.1884	11,200,000	232,928	210,347
DOMINICAN REPUBLIC INTERN REGS	0.1777	1,300,000	25,491	23,529
DOMINICAN REPUBLIC INTERN REGS	0.1969	2,000,000	41,519	36,974
DOMINICAN REPUBLIC INTERN REGS	0.1948	6,600,000	145,775	127,932
EGYPT				
EGYPT GOVERNMENT BOND	13.9730	1,050,000	67,609	65,931
EGYPT GOVERNMENT INTERNAT 144A	4.7500	375,000	411,775	417,976
EGYPT GOVERNMENT INTERNAT 144A	8.5000	200,000	180,564	193,212
EGYPT GOVERNMENT INTERNAT 144A	8.1500	225,000	230,495	209,250
EGYPT GOVERNMENT INTERNAT 144A	6.5880	400,000	398,414	394,652
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250	400,000	420,218	400,000
EURO CURRENCY GEOGRAPHIC				
6CP OIS P EUR-EONIA	-0.5600	7,050,000	227	-452
CCP_IRS. P EUR-EURIBOR-ACT/365	-0.3438	121,000	0	-266
CCP_IRS. P EUR-EURIBOR-ACT/365	-0.3100	75,000	48	228
CCP_IRS. R EUR-EURIBOR-ACT/365	0.0100	435,000	99	-5,218
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.4620	5,100,000	44,975	-18,978
FINLAND				
FINLAND GOVERNMENT BOND 144A	0.0000	338,000	408,207	409,428
FINLAND GOVERNMENT BOND 144A	0.8750	135,000	170,200	170,249
FRANCE				
BANQUE FEDERATIVE DU CRED 144A	2.5000	290,000	288,686	293,411
BANQUE FEDERATIVE DU CRED 144A	2.7000	650,000	639,440	674,090
BNP PARIBAS SA 144A	7.3750	230,000	229,464	256,163
BNP PARIBAS SA 144A	2.9500	230,000	235,821	238,316
BNP PARIBAS SA 144A	2.2190	400,000	400,000	412,476
BNP PARIBAS SA 144A	1.9040	230,000	230,000	229,972
BNP PARIBAS SA REGS	0.5000	200,000	235,419	232,874
BPCE SA 144A	2.7500	534,000	521,301	559,227
BPCE SA 144A	4.0000	250,000	247,147	271,513
BPCE SA 144A	1.6520	435,000	435,000	435,699
BPCE SA REGS	0.2500	0	0	0
CAISSE D'AMORTISSEMENT DE REGS	0.1250	400,000	460,615	477,594
CREDIT AGRICOLE SA/LONDON 144A	1.2348	283,000	278,770	285,217
CREDIT AGRICOLE SA/LONDON REGS	1.3750	200,000	229,973	245,743
DANONE SA 144A	2.5890	427,000	413,149	450,327
FRENCH REPUBLIC GOVERNMENT 144A	1.7500	40,000	48,760	61,259
FRENCH REPUBLIC GOVERNMENT 144A	4.0000	117,000	234,320	293,993
FRENCH REPUBLIC GOVERNMENT REGS	0.0000	2,600,000	2,991,569	3,093,327
FRENCH REPUBLIC GOVERNMENT REGS	0.7500	27,000	31,277	34,551
FRENCH REPUBLIC GOVERNMENT REGS	2.5000	343,000	471,237	512,672
FRENCH REPUBLIC GOVERNMENT REGS	3.2500	290,000	448,953	580,623
FRENCH REPUBLIC GOVERNMENT REGS	4.7500	130,000	238,336	260,236
ORANGE SA REGS	0.5000	300,000	321,506	346,228
RCI BANQUE SA REGS	1.2500	70,000	80,009	82,264
RCI BANQUE SA REGS	2.0000	200,000	230,451	238,489
GABON				
GABON GOVERNMENT INTERNAT REGS	6.3750	250,000	214,379	235,675
GABON GOVERNMENT INTERNAT REGS	6.9500	200,000	195,775	187,120
GERMANY				
BUNDESobligation REGS	0.0000	840,000	960,178	1,004,214
BUNDESrepublik DEUTSCHLAN REGS	0.0000	973,000	1,123,619	1,192,503

	Coupon	Units	Cost	Market Value
BUNDESREPUBLIK DEUTSCHLAN REGS	0.2500	490,000	566,942	610,226
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000	442,000	837,664	881,668
BUNDESREPUBLIK DEUTSCHLAN REGS	4.2500	72,000	149,481	158,852
BUNDESREPUBLIK DEUTSCHLAN REGS	5.5000	122,000	212,154	234,413
DEUTSCHE BANK AG REGS	0.0200	100,000	114,011	117,265
DEUTSCHE BANK AG/NEW YORK NY	4.2500	990,000	981,478	1,019,131
DEUTSCHE BANK AG/NEW YORK NY	5.0000	800,000	799,928	836,884
DEUTSCHE BANK AG/NEW YORK NY	2.2220	150,000	150,000	151,043
DEUTSCHE BANK AG/NEW YORK NY	1.5388	150,000	149,198	150,164
DEUTSCHE TELEKOM AG REGS	0.5000	75,000	83,337	89,733
DEUTSCHE TELEKOM AG REGS	1.7500	100,000	121,610	130,599
E.ON SE REGS	0.3500	125,000	135,927	146,073
E.ON SE REGS	1.6250	150,000	186,632	194,531
KREDITANSTALT FUER WIEDER REGS	0.8750	215,000	259,915	291,196
KREDITANSTALT FUER WIEDERAUFBA	2.0000	373,000	399,501	400,341
KREDITANSTALT FUER WIEDERAUFBA	2.3750	235,000	243,965	246,307
KREDITANSTALT FUER WIEDERAUFBA	0.3750	300,000	346,011	367,437
STATE OF NORTH RHINE-WEST REGS	1.5500	175,000	198,553	275,425
VOLKSWAGEN BANK GMBH REGS	1.2500	100,000	111,109	119,501
GUERNSEY CI				
CREDIT SUISSE GROUP FUNDING GU	3.4500	250,000	249,784	254,187
CREDIT SUISSE GROUP FUNDING GU	3.7500	750,000	726,974	827,229
CREDIT SUISSE GROUP FUNDING GU	3.8000	327,000	323,164	351,794
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	5.6250	150,000	150,000	160,425
HONDURAS GOVERNMENT INTER 144A	6.2500	230,000	227,660	251,620
HONDURAS GOVERNMENT INTER REGS	6.2500	350,000	362,663	382,900
HONDURAS GOVERNMENT INTER REGS	8.7500	215,000	216,476	217,129
HONG KONG				
VANKE REAL ESTATE HONG KO REGS	3.5000	200,000	206,501	210,324
HUNGARY				
CCP_IRS. P HUF-BUBOR-REUTERS 6	1.2500	566,900,000	0	1,362
HUNGARY GOVERNMENT BOND	0.5000	54,860,000	170,837	176,821
HUNGARY GOVERNMENT BOND	1.5000	69,170,000	226,112	223,978
INDIA				
ADANI PORTS & SPECIAL ECO 144A	3.3750	700,000	711,986	712,250
EXPORT-IMPORT BANK OF IND REGS	3.2500	225,000	226,353	226,605
EXPORT-IMPORT BANK OF IND REGS	3.3750	250,000	242,405	263,294
EXPORT-IMPORT BANK OF INDIA	1.2533	200,000	198,901	199,523
HDFC BANK LTD REGS	0.1096	40,000,000	543,989	559,725
NATIONAL HIGHWAYS AUTHORI REGS	0.0988	60,000,000	813,720	807,991
STATE BANK OF INDIA/LONDO REGS	3.2500	290,000	297,163	295,322
INDONESIA				
INDONESIA ASAHAN ALUMINIU 144A	4.7500	200,000	198,163	220,000
INDONESIA GOVERNMENT INTE REGS	4.3500	200,000	202,791	229,169
INDONESIA GOVERNMENT INTERNATI	0.9000	1,300,000	1,516,216	1,489,142
INDONESIA GOVERNMENT INTERNATI	3.5000	200,000	193,414	218,565
INDONESIA GOVERNMENT INTERNATI	4.2000	300,000	297,469	346,486
INDONESIA TREASURY BOND	6.1250	4,487,000,000	286,280	290,086
INDONESIA TREASURY BOND	6.5000	2,853,000,000	202,098	197,773
INDONESIA TREASURY BOND	6.6250	4,139,000,000	257,383	264,945
INDONESIA TREASURY BOND	7.0000	1,000,000,000	70,391	69,220
INDONESIA TREASURY BOND	7.2500	1,498,000,000	107,920	105,877
INDONESIA TREASURY BOND	7.5000	2,190,000,000	125,658	148,133
INDONESIA TREASURY BOND	8.2500	9,036,000,000	643,249	654,874
INDONESIA TREASURY BOND	8.3750	9,523,000,000	667,791	687,088
INDONESIA TREASURY BOND	8.7500	10,728,000,000	812,914	804,236
INDONESIA TREASURY BOND	9.7500	1,100,000,000	92,118	88,798
PERUSAHAAN PENERBIT SBSN 144A	2.8000	200,000	200,000	205,972
PERUSAHAAN PERSEROAN PERS 144A	4.0000	200,000	197,690	195,583
PERUSAHAAN PERSEROAN PERS REGS	3.3750	200,000	200,682	206,248
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	3.9500	1,280,000	1,270,837	1,295,903
AERCAP IRELAND CAPITAL DAC / A	4.5000	150,000	149,107	154,583
ALLEGION PLC	3.5000	25,000	25,608	27,288
BANK OF IRELAND GROUP PLC 144A	4.5000	434,000	427,655	468,973
ENDO DAC / ENDO FINANCE L 144A	9.5000	10,000	10,844	10,450
GE CAPITAL INTERNATIONAL FUNDI	3.3730	200,000	203,488	213,917
IRELAND GOVERNMENT BOND REGS	0.0000	185,000	208,993	219,372
IRELAND GOVERNMENT BOND REGS	1.7000	45,000	52,329	66,176
IRELAND GOVERNMENT BOND REGS	1.1000	80,000	96,521	104,919
PERRIGO FINANCE UNLIMITED CO	3.1500	500,000	505,693	516,285
ISRAEL				
ISRAEL ELECTRIC CORP LTD 144A	5.0000	200,000	219,653	225,000
ISRAEL GOVERNMENT BOND - FIXED	2.0000	310,000	83,507	100,560
ISRAEL GOVERNMENT BOND - FIXED	4.2500	435,000	435,805	442,940
ISRAEL GOVERNMENT INTERNATI	2.7500	420,000	453,965	463,491
ITALY				
INTESA SANPAOLO SPA 144A	5.0170	200,000	186,575	210,187
INTESA SANPAOLO SPA 144A	5.7100	210,000	196,084	228,956
ITALY BUONI POLIENNALI DE 144A	1.6500	435,000	482,119	548,792
ITALY BUONI POLIENNALI DE 144A	1.8000	201,000	236,475	246,884
ITALY BUONI POLIENNALI DE 144A	1.8500	848,000	979,912	1,061,319
ITALY BUONI POLIENNALI DE 144A	2.4500	155,000	169,187	211,213
ITALY BUONI POLIENNALI DE 144A	2.7000	15,000	16,126	21,414

	Coupon	Units	Cost	Market Value
ITALY BUONI POLIENNALI DE 144A	3.1000	20,000	22,550	29,847
ITALY BUONI POLIENNALI DE 144A	3.3500	140,000	181,001	210,927
ITALY BUONI POLIENNALI DE 144A	3.5000	468,000	568,059	684,250
ITALY BUONI POLIENNALI DE 144A	3.8500	90,000	153,347	156,236
ITALY BUONI POLIENNALI DE 144A	5.0000	60,000	83,264	112,632
ITALY BUONI POLIENNALI DE 144A	0.3000	256,000	304,126	303,110
ITALY BUONI POLIENNALI DE REGS	1.3500	217,000	244,876	267,579
ITALY BUONI POLIENNALI DEL TES	0.9500	233,000	264,683	280,269
ITALY BUONI POLIENNALI DEL TES	1.3500	190,000	206,555	228,151
ITALY BUONI POLIENNALI DEL TES	3.7500	455,000	553,093	608,947
REPUBLIC OF ITALY GOVERNMENT I	5.3750	60,000	69,946	75,649
UNICREDIT SPA 144A	6.5720	700,000	703,165	742,853
JAPAN				
CCP_IRS. R JPY-LIBOR-BBA 6M CM	0.0100	28,693,000	80	285
CCP_IRS. R JPY-LIBOR-BBA 6M CM	-0.0117	169,000,000	0	-49,366
JAPAN BANK FOR INTERNATIONAL C	2.3750	200,000	207,301	207,209
mitsubishi UFJ FINANCIAL GROUP	2.9500	200,000	199,603	202,181
mitsubishi UFJ FINANCIAL GROUP	3.8500	35,000	37,450	39,940
mitsubishi UFJ FINANCIAL GROUP	2.0480	240,000	240,000	242,593
mitsubishi UFJ FINANCIAL GROUP	1.3091	200,000	199,497	201,522
mitsubishi UFJ FINANCIAL GROUP	1.0048	230,000	227,728	231,749
mitsubishi UFJ TRUST & BA 144A	2.6500	200,000	199,938	200,230
MIZUHO FINANCIAL GROUP IN 144A	2.6320	260,000	258,821	263,185
MIZUHO FINANCIAL GROUP INC	2.8390	200,000	200,000	212,262
MIZUHO FINANCIAL GROUP INC	2.2260	300,000	300,009	311,849
MIZUHO FINANCIAL GROUP INC	2.2010	540,000	545,984	547,096
MIZUHO FINANCIAL GROUP INC	0.8800	400,000	400,358	399,714
NIPPON LIFE INSURANCE CO 144A	3.4000	300,000	310,264	319,500
NISSAN MOTOR CO LTD 144A	3.0430	900,000	900,000	912,343
NOMURA HOLDINGS INC	2.6480	200,000	200,000	210,618
ORIX CORP	2.9000	30,000	29,642	31,054
SUMITOMO MITSUI FINANCIAL GROU	2.1300	1,700,000	1,774,597	1,725,017
SUMITOMO MITSUI FINANCIAL GROU	2.6960	200,000	200,000	212,797
SUMITOMO MITSUI FINANCIAL GROU	2.4480	200,000	200,000	211,291
SUMITOMO MITSUI FINANCIAL GROU	1.4740	200,000	200,000	203,678
SUMITOMO MITSUI FINANCIAL GROU	2.1420	200,000	200,000	197,071
TAKEDA PHARMACEUTICAL CO LTD	0.7500	595,000	677,549	709,397
TAKEDA PHARMACEUTICAL CO LTD	3.3750	500,000	523,507	526,720
JORDAN				
JORDAN GOVERNMENT INTERNA 144A	4.9500	200,000	195,803	199,199
JORDAN GOVERNMENT INTERNA 144A	5.7500	210,000	195,527	210,002
KAZAKHSTAN				
KAZAKHSTAN GOVERNMENT INT 144A	5.1250	200,000	208,667	231,300
KENYA				
KENYA GOVERNMENT INTERNAT 144A	6.8750	260,000	248,427	264,207
KENYA GOVERNMENT INTERNAT REGS	6.8750	200,000	191,099	203,236
KUWAIT				
KUWAIT INTERNATIONAL GOVE REGS	3.5000	470,000	467,876	528,750
LUXEMBOURG				
CONNECT FINCO SARL / CONN 144A	6.7500	130,000	129,998	130,410
DANA FINANCING LUXEMBOURG 144A	5.7500	290,000	275,127	296,525
DH EUROPE FINANCE II SARL	2.2000	225,000	225,912	237,743
DH EUROPE FINANCE SARL	1.2000	100,000	113,379	123,140
EMERALD BAY SA 144A	0.0000	160,000	182,777	185,935
EUROPEAN FINANCIAL STABIL REGS	0.8750	225,000	224,653	297,704
EUROPEAN FINANCIAL STABIL REGS	1.4500	150,000	193,445	221,050
GAZPROM NEFT OAO VIA GPN REGS	4.3750	200,000	197,800	208,901
GAZPROM OAO VIA GAZ CAPIT REGS	5.1500	200,000	222,931	222,795
INTELSAT JACKSON 6/20 DIP TL	0.0000	114,819	114,819	116,637
INTELSAT JACKSON HOLDINGS 144A	8.0000	265,000	266,458	268,975
MEDTRONIC GLOBAL HOLDINGS SCA	1.0000	165,000	187,697	202,906
REDE D'OR FINANCE SARL 144A	4.5000	400,000	388,123	381,700
RUMO LUXEMBOURG SARL 144A	5.2500	600,000	600,000	624,120
TRANE TECHNOLOGIES LUXEMBOURG	3.5500	35,000	36,421	38,496
MALAYSIA				
AXIATA SPV5 LABUAN LTD REGS	3.0640	200,000	200,000	189,010
MALAYSIA GOVERNMENT BOND	3.4180	410,000	98,620	101,438
MALAYSIA GOVERNMENT BOND	3.9550	732,000	184,130	189,989
MALAYSIA GOVERNMENT BOND	4.2540	380,000	88,589	100,846
MALAYSIA GOVERNMENT BOND	4.1270	680,000	159,844	180,332
MALAYSIA GOVERNMENT BOND	4.7620	170,000	47,387	47,601
MALAYSIA GOVERNMENT BOND	4.8930	5,562,000	1,534,942	1,580,740
MALAYSIA GOVERNMENT BOND	4.9210	925,000	262,958	258,371
MALAYSIA GOVERNMENT BOND	3.8280	930,000	230,395	242,453
MALAYSIA GOVERNMENT BOND	3.7330	550,000	135,058	142,678
MALAYSIA GOVERNMENT BOND	3.8990	520,000	127,590	136,139
MALAYSIA GOVERNMENT BOND	3.8850	700,000	186,499	184,451
MALAYSIA GOVERNMENT BOND	4.6420	1,355,000	378,810	375,669
MAURITIUS				
AZURE POWER SOLAR ENERGY 144A	5.6500	300,000	307,455	311,657
MEXICO				
AMERICA MOVIL SAB DE CV	3.6250	200,000	217,317	226,354
BBVA BANCOMER SA/TEXAS 144A	5.8750	500,000	498,631	507,905
BBVA BANCOMER SA/TEXAS REGS	5.1250	400,000	376,353	385,000
BRASKEM IDESA SAPI 144A	7.4500	300,000	299,021	285,000

	Coupon	Units	Cost	Market Value
COMISION FEDERAL DE ELECTRICID	7.3500	13,200,000	653,133	575,399
INDUSTRIAS PENOLES SAB DE 144A	4.7500	400,000	415,366	413,338
MEXICAN BONOS	7.5000	4,295,700	202,759	216,288
MEXICAN BONOS	7.7500	31,040,000	1,553,049	1,561,850
MEXICAN BONOS	8.0000	4,500,000	229,817	225,251
MEXICAN BONOS	8.5000	31,560,000	1,633,433	1,690,372
MEXICAN BONOS	10.0000	7,145,900	426,827	410,738
MEXICAN UDIBONOS	4.0000	2,619,832	130,302	139,167
MEXICO CITY AIRPORT TRUST REGS	3.8750	200,000	164,113	170,750
MEXICO CITY AIRPORT TRUST REGS	5.5000	200,000	193,453	161,802
MEXICO GOVERNMENT INTERNATIONA	5.6250	120,000	174,974	164,735
MEXICO GOVERNMENT INTERNATIONA	1.1250	1,300,000	1,400,242	1,404,044
MEXICO GOVERNMENT INTERNATIONA	3.2500	248,000	248,750	254,029
MEXICO GOVERNMENT INTERNATIONA	4.3500	200,000	172,222	207,550
MEXICO GOVERNMENT INTERNATIONA	5.0000	500,000	463,199	560,000
MEXICO GOVERNMENT INTERNATIONA	5.7500	132,000	154,488	152,790
MEXICO GOVERNMENT INTERNATIONA	6.0500	20,000	21,116	25,030
MEXICO GOVERNMENT INTERNATIONA	6.7500	45,000	50,803	60,345
PETROLEOS MEXICANOS	5.3500	150,000	114,235	129,750
PETROLEOS MEXICANOS	6.5000	750,000	747,750	702,773
PETROLEOS MEXICANOS	6.8750	65,000	65,916	62,556
PETROLEOS MEXICANOS	7.4700	8,138,100	339,591	290,860
PETROLEOS MEXICANOS 144A	6.8400	500,000	530,291	446,250
PETROLEOS MEXICANOS 144A	0.3398	5,000,000	197,258	196,091
PETROLEOS MEXICANOS REGS	6.4900	20,000	16,199	18,750
PETROLEOS MEXICANOS REGS	0.3398	211,900	8,903	8,314
TRUST FIBRA UNO REGS	6.3900	200,000	211,718	199,500
TRUST FIBRA UNO REGS	6.9500	200,000	253,000	212,250
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	5.0000	550,000	511,134	445,400
NETHERLANDS				
BRASKEM NETHERLANDS FINAN 144A	4.5000	250,000	248,350	233,438
COOPERATIEVE RABOBANK UA REGS	2.5000	100,000	113,997	118,746
COOPERATIEVE RABOBANK UA REGS	4.6250	200,000	226,787	240,748
COOPERATIEVE RABOBANK UA REGS	6.6250	200,000	234,657	241,566
COOPERATIEVE RABOBANK UA/NY	3.3750	300,000	297,052	337,194
CRH FUNDING BV REGS	1.8750	150,000	159,253	185,690
DEUTSCHE TELEKOM INTERNAT REGS	1.3750	75,000	88,075	94,495
DEUTSCHE TELEKOM INTERNAT REGS	2.0000	75,000	93,204	100,418
DEUTSCHE TELEKOM INTERNATIONAL	8.7500	130,000	204,196	201,985
EMBRAER NETHERLANDS FINANCE BV	5.4000	400,000	360,271	379,800
ENEL FINANCE INTERNATIONA 144A	3.5000	470,000	413,991	523,730
ING GROEP NV	4.1000	200,000	199,927	219,143
MDGH - GMTN BV REGS	5.8750	100,000	117,200	120,408
MONDELEZ INTERNATIONAL HO 144A	2.0000	275,000	278,937	279,321
MV24 CAPITAL BV 144A	6.7480	195,028	197,990	196,881
MYLAN NV	3.1500	80,000	79,476	81,289
MYLAN NV	3.9500	125,000	119,480	140,629
NETHERLANDS GOVERNMENT BO 144A	0.0000	365,000	417,584	440,678
NETHERLANDS GOVERNMENT BO 144A	0.5000	178,000	196,913	234,867
NXP BV / NXP FUNDING LLC 144A	4.3000	200,000	217,657	230,546
OCI NV 144A	5.2500	105,000	100,257	108,329
PETROBRAS GLOBAL FINANCE BV	5.6000	100,000	99,997	106,821
PETROBRAS GLOBAL FINANCE BV	6.7500	230,000	231,654	249,111
PETROBRAS GLOBAL FINANCE BV	5.0930	756,000	777,462	794,443
RECKITT BENCKISER TREASUR 144A	0.3750	265,000	291,006	317,068
SHELL INTERNATIONAL FINANCE BV	2.3750	95,000	94,383	100,271
SHELL INTERNATIONAL FINANCE BV	3.2500	200,000	214,363	212,778
SIEMENS FINANCIERINGSMAAT REGS	0.0000	425,000	478,247	499,119
SYNGENTA FINANCE NV	3.1250	200,000	201,311	203,652
SYNGENTA FINANCE NV 144A	5.1820	470,000	441,278	517,565
TEVA PHARMACEUTICAL FINANCE NE	2.2000	174,000	169,926	172,347
VOLKSWAGEN FINANCIAL SERV REGS	1.8750	600,000	778,627	781,049
VOLKSWAGEN INTERNATIONAL REGS	1.8750	100,000	125,550	124,704
VONOVIA FINANCE BV 144A	5.0000	340,000	347,317	363,031
WINTERSHALL DEA FINANCE B REGS	0.8400	300,000	335,064	341,487
NEW ZEALAND				
CCP_IRS. P NZD-BBR-FRA 3M CME	0.7641	615,000	0	6,395
CCP_IRS. P NZD-BBR-FRA 3M CME	0.8375	155,000	0	1,612
CCP_IRS. P NZD-BBR-FRA 3M CME	0.9375	89,000	60	2,396
CCP_IRS. P NZD-BBR-TELERATE 3M	2.9000	1,860,000	18,689	66,217
CCP_IRS. P NZD-BBR-TELERATE 3M	2.1900	235,000	122	6,209
CCP_IRS. P NZD-BBR-TELERATE 3M	0.7900	774,000	0	8,048
CCP_IRS. R NZD-BBR-FRA 3M CME	0.0100	2,489,000	0	-26,595
CCP_IRS. R NZD-BBR-TELERATE 3M	0.0100	1,540,000	0	-54,825
CHINA CONSTRUCTION BANK N REGS	0.9774	200,000	199,408	199,995
IRS. P NZD-BBR-TELERATE 3M	1.0110	438,000	101	719
NEW ZEALAND GOVERNMENT BO REGS	2.7500	209,000	169,288	177,097
NEW ZEALAND GOVERNMENT BO REGS	4.5000	89,000	74,700	75,331
NEW ZEALAND GOVERNMENT BOND	1.5000	46,000	32,576	33,502
NEW ZEALAND GOVERNMENT BOND	3.0000	423,000	316,946	341,200
NIGERIA				
NIGERIA GOVERNMENT INTERN REGS	6.3750	200,000	194,604	203,774
NORWAY				
CCP_IRS. P NOK-NIBOR-BBG 6M CM	1.9063	1,827,000	0	7,108

	Coupon	Units	Cost	Market Value
CCP_IRS. P NOK-NIBOR-NIBR 6M C	0.7188	3,969,000	0	1,842
CCP_IRS. P NOK-NIBOR-NIBR 6M C	0.9063	2,098,000	0	992
CCP_IRS. P NOK-NIBOR-NIBR 6M C	0.8780	587,000	0	-181
CCP_IRS. R NOK-NIBOR-NIBR 6M C	0.3400	1,610,000	289	-8,697
EQUINOR ASA	2.3750	135,000	134,250	142,766
NORWAY GOVERNMENT BOND 144A	1.3750	325,000	34,928	37,247
NORWAY GOVERNMENT BOND 144A	2.0000	775,000	90,940	86,794
YARA INTERNATIONAL ASA 144A	3.1480	200,000	200,000	214,018
OMAN				
OMAN GOVERNMENT INTERNATI REGS	5.3750	200,000	186,492	183,787
PAKISTAN				
PAKISTAN GOVERNMENT INTER REGS	6.8750	200,000	168,461	198,800
PAKISTAN GOVERNMENT INTER REGS	8.2500	280,000	288,873	296,502
PANAMA				
AES PANAMA GENERATION HOL 144A	4.3750	200,000	199,995	205,250
ENA NORTE TRUST REGS	4.9500	108,302	108,502	108,980
PANAMA GOVERNMENT INTERNATIONA	3.1600	400,000	404,228	435,004
PANAMA GOVERNMENT INTERNATIONA	4.5000	200,000	191,730	249,802
PANAMA NOTAS DEL TESORO 144A	3.7500	370,000	378,790	395,271
PARAGUAY				
PARAGUAY GOVERNMENT INTER 144A	5.0000	300,000	302,388	341,253
PARAGUAY GOVERNMENT INTER 144A	5.6000	220,000	216,265	270,382
PERU				
PERU GOVERNMENT BOND	5.3500	530,000	155,211	145,913
PERU GOVERNMENT BOND	5.4000	1,566,000	472,468	455,262
PERU GOVERNMENT BOND	6.1500	2,961,000	939,302	944,465
PERUVIAN GOVERNMENT INTER 144A	1.4954	185,000	55,772	54,116
PERUVIAN GOVERNMENT INTER 144A	1.7585	650,000	206,368	218,169
PERUVIAN GOVERNMENT INTER REGS	1.7585	370,000	119,125	124,189
PERUVIAN GOVERNMENT INTERNATIO	6.5500	40,000	49,755	60,450
PERUVIAN GOVERNMENT INTERNATIO	8.7500	40,000	58,528	66,950
PERUVIAN GOVERNMENT INTERNATIO	2.7830	40,000	39,999	43,220
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	6.3750	150,000	210,231	210,854
PHILIPPINE GOVERNMENT INTERNAT	2.4570	200,000	203,132	215,569
POLAND				
REPUBLIC OF POLAND GOVERN REGS	1.5000	100,000	117,996	127,552
REPUBLIC OF POLAND GOVERNMENT	2.2500	1,800,000	486,827	481,571
REPUBLIC OF POLAND GOVERNMENT	2.5000	200,000	52,802	56,679
REPUBLIC OF POLAND GOVERNMENT	3.2500	645,000	262,614	288,133
REPUBLIC OF POLAND GOVERNMENT	5.7500	751,000	222,786	215,952
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	0.7000	100,000	108,977	123,163
PORTUGAL OBRIGACOES DO TE 144A	0.9000	66,000	74,031	80,487
PORTUGAL OBRIGACOES DO TE 144A	2.2000	160,000	190,574	198,262
PORTUGAL OBRIGACOES DO TE 144A	4.1000	45,000	61,669	81,280
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.0000	500,000	535,605	584,360
QATAR GOVERNMENT INTERNAT 144A	4.4000	400,000	400,000	514,680
QATAR GOVERNMENT INTERNAT 144A	4.5000	400,000	434,605	478,000
QATAR GOVERNMENT INTERNAT REGS	3.3750	700,000	699,463	753,606
QATAR GOVERNMENT INTERNAT REGS	3.7500	2,800,000	3,320,121	3,244,058
QATAR GOVERNMENT INTERNAT REGS	3.8750	870,000	876,056	933,510
QATAR GOVERNMENT INTERNAT REGS	4.4000	200,000	239,232	257,340
QATAR GOVERNMENT INTERNAT REGS	6.4000	100,000	137,297	154,524
ROMANIA				
ROMANIA GOVERNMENT BOND	3.2500	930,000	229,371	224,241
ROMANIAN GOVERNMENT INTER 144A	2.0000	195,000	221,751	225,151
ROMANIAN GOVERNMENT INTER 144A	2.7500	55,000	60,279	69,191
ROMANIAN GOVERNMENT INTER 144A	3.3750	170,000	179,902	211,810
ROMANIAN GOVERNMENT INTER 144A	3.5000	65,000	72,824	84,037
ROMANIAN GOVERNMENT INTER 144A	4.6250	209,000	233,993	298,311
ROMANIAN GOVERNMENT INTER 144A	3.6240	111,000	122,934	147,085
ROMANIAN GOVERNMENT INTER REGS	3.5000	255,000	321,310	329,685
ROMANIAN GOVERNMENT INTER REGS	4.6250	225,000	318,765	321,148
ROMANIAN GOVERNMENT INTER REGS	2.1240	210,000	234,146	245,577
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	7.0000	42,810,000	607,755	578,422
RUSSIAN FEDERAL BOND - OFZ	7.2500	26,345,000	361,445	366,655
RUSSIAN FEDERAL BOND - OFZ	7.6000	10,530,000	151,664	138,208
RUSSIAN FEDERAL BOND - OFZ	7.6500	27,040,000	407,065	385,401
RUSSIAN FEDERAL BOND - OFZ	8.5000	39,045,000	599,901	592,564
RUSSIAN FEDERAL BOND - OFZ	7.7000	8,519,000	107,184	125,038
RUSSIAN FEDERAL BOND - OFZ	8.1500	35,905,000	542,951	522,187
RUSSIAN FEDERAL INFLATION LINK	2.5000	50,926,626	784,644	653,635
RUSSIAN FOREIGN BOND - EU 144A	4.3750	200,000	190,901	229,471
RUSSIAN FOREIGN BOND - EU REGS	4.2500	200,000	191,858	225,120
RUSSIAN FOREIGN BOND - EU REGS	4.7500	200,000	217,861	229,202
RUSSIAN FOREIGN BOND - EU REGS	5.2500	400,000	415,158	529,586
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.7500	200,000	213,074	226,371
SENEGAL GOVERNMENT INTERN REGS	4.7500	150,000	177,025	169,778
SERBIA				
SERBIA INTERNATIONAL BOND 144A	3.1250	415,000	445,846	519,645
SINGAPORE				

	Coupon	Units	Cost	Market Value
BOC AVIATION LTD 144A	2.3750	400,000	399,467	402,764
BOC AVIATION LTD 144A	2.7500	280,000	274,215	285,282
FLEX LTD	3.7500	60,000	65,456	65,533
FLEX LTD	4.8750	155,000	164,137	176,963
SINGAPORE GOVERNMENT BOND	2.7500	75,000	58,296	69,967
SINGAPORE GOVERNMENT BOND	3.5000	70,000	56,154	60,406
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	3.3750	50,000	64,483	68,164
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250	20,000	27,930	38,158
SOUTH AFRICA				
GROWTHPOINT PROPERTIES IN REGS	5.8720	200,000	202,670	206,892
REPUBLIC OF SOUTH AFRICA GOVER	4.6650	100,000	98,359	102,380
REPUBLIC OF SOUTH AFRICA GOVER	6.5000	29,010,000	1,428,978	1,082,610
REPUBLIC OF SOUTH AFRICA GOVER	8.0000	14,383,000	733,518	786,914
REPUBLIC OF SOUTH AFRICA GOVER	8.7500	17,019,000	998,621	784,119
REPUBLIC OF SOUTH AFRICA GOVER	9.0000	4,000	243	192
SOUTH KOREA				
KOREA TREASURY BOND	1.5000	64,020,000	55,706	55,568
KOREA TREASURY BOND	2.1250	290,020,000	265,007	269,213
KOREA TREASURY BOND	2.3750	303,890,000	274,440	271,505
KOREA TREASURY BOND	2.7500	137,400,000	141,086	144,364
KOREA TREASURY BOND	3.0000	139,560,000	129,963	128,408
KOREA TREASURY BOND	3.7500	286,360,000	308,692	310,045
KOREA TREASURY BOND	4.2500	227,090,000	206,825	198,942
SPAIN				
BANCO BILBAO VIZCAYA ARGENTARI	0.8750	200,000	199,785	199,894
BANCO SANTANDER SA	3.1250	200,000	193,455	209,501
BANCO SANTANDER SA	2.7460	200,000	200,000	209,791
BANCO SANTANDER SA	3.8480	200,000	196,526	213,523
SPAIN GOVERNMENT BOND	0.0000	637,000	737,910	755,780
SPAIN GOVERNMENT BOND	0.4000	127,000	151,421	151,043
SPAIN GOVERNMENT BOND 144A	0.8000	320,000	344,526	396,945
SPAIN GOVERNMENT BOND 144A	1.0000	66,000	69,356	76,120
SPAIN GOVERNMENT BOND 144A	1.2000	245,000	275,611	307,531
SPAIN GOVERNMENT BOND 144A	1.2500	345,000	421,402	444,686
SPAIN GOVERNMENT BOND 144A	1.5000	42,000	48,996	54,486
SPAIN GOVERNMENT BOND 144A	3.4500	25,000	32,529	50,822
SRI LANKA				
SRI LANKA GOVERNMENT INTE REGS	5.7500	200,000	159,827	147,000
SRI LANKA GOVERNMENT INTE REGS	6.1250	320,000	294,598	222,400
SRI LANKA GOVERNMENT INTE REGS	6.2500	200,000	162,537	174,000
SRI LANKA GOVERNMENT INTE REGS	6.8500	200,000	201,543	140,016
SRI LANKA GOVERNMENT INTE REGS	7.5500	200,000	129,139	135,000
SUPRANATIONAL GEOGRAPHIC FOCUS				
AFRICAN DEVELOPMENT BANK	1.6250	60,000	61,656	61,607
ASIAN DEVELOPMENT BANK	1.7500	150,000	154,461	154,434
ASIAN DEVELOPMENT BANK	2.6250	285,000	306,498	306,821
ASIAN DEVELOPMENT BANK	2.7500	30,000	29,708	34,459
EUROPEAN INVESTMENT BANK	0.6250	230,000	231,191	232,175
EUROPEAN INVESTMENT BANK	2.3750	45,000	43,551	50,168
EUROPEAN INVESTMENT BANK	3.2500	345,000	379,020	378,900
EUROPEAN INVESTMENT BANK	0.1250	380,000	432,086	460,061
EUROPEAN INVESTMENT BANK REGS	1.1250	150,000	185,590	207,770
INTER-AMERICAN DEVELOPMENT BAN	2.5000	150,000	157,756	157,689
INTER-AMERICAN DEVELOPMENT BAN	2.6250	278,000	298,851	299,126
INTERNATIONAL BANK FOR RECONST	1.6250	190,000	199,072	199,849
INTERNATIONAL BANK FOR RECONST	2.5000	400,000	430,391	429,499
SWEDEN				
CCP_IRS_P SEK-STIBOR-SIDE 3M	0.3438	597,000	0	259
CCP_IRS_R SEK-STIBOR-SIDE 3M	0.0100	5,300,000	567	-3,506
SWEDEN GOVERNMENT BOND	3.5000	1,510,000	180,834	179,590
SWEDEN GOVERNMENT BOND REGS	1.0000	750,000	88,151	90,256
SWITZERLAND				
CREDIT SUISSE AG 144A	6.5000	460,000	472,697	520,950
CREDIT SUISSE AG REGS	6.5000	200,000	205,520	226,500
CREDIT SUISSE AG/NEW YORK NY	3.6250	340,000	335,432	376,153
CREDIT SUISSE GROUP AG 144A	2.9970	943,000	913,439	981,600
CREDIT SUISSE GROUP AG 144A	4.2070	340,000	339,386	367,008
CREDIT SUISSE GROUP AG 144A	2.5930	250,000	250,000	261,062
SWISS CONFEDERATION GOVER REGS	1.5000	90,000	113,801	137,425
SWISS CONFEDERATION GOVER REGS	2.0000	280,000	296,726	319,070
SWISS CONFEDERATION GOVER REGS	3.2500	50,000	62,968	69,012
UBS AG REGS	5.1250	470,000	468,451	517,000
UBS AG/LONDON 144A	0.7260	1,295,000	1,293,133	1,295,443
UBS AG/STAMFORD CT	7.6250	1,140,000	1,192,411	1,269,421
UBS GROUP AG 144A	1.4761	300,000	294,341	303,331
UBS GROUP AG 144A	1.2301	370,000	360,335	372,471
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	9.0250	200,000	267,788	277,978
KASIKORN BANK PCL/HONG KON REGS	3.3430	200,000	203,947	196,140
THAILAND GOVERNMENT BOND	1.6000	1,633,000	52,758	52,640
THAILAND GOVERNMENT BOND	2.1250	18,725,000	596,627	629,977
THAILAND GOVERNMENT BOND	3.3000	1,007,000	41,842	38,461
THAILAND GOVERNMENT BOND	3.6500	6,985,000	218,931	228,643

	Coupon	Units	Cost	Market Value
THAILAND GOVERNMENT BOND	4.6750	1,967,000	74,201	92,004
THAILAND GOVERNMENT BOND	4.8750	3,185,000	114,636	129,549
TUNISIA				
BANQUE CENTRALE DE TUNISI 144A	6.3750	200,000	223,202	210,866
BANQUE CENTRALE DE TUNISI 144A	6.7500	260,000	288,192	287,029
BANQUE CENTRALE DE TUNISI REGS	5.6250	100,000	114,479	105,871
BANQUE CENTRALE DE TUNISI REGS	5.7500	211,000	199,591	189,354
BANQUE CENTRALE DE TUNISI REGS	6.7500	140,000	153,893	154,554
TURKEY				
TURKEY GOVERNMENT BOND	8.0000	780,000	86,471	85,146
TURKEY GOVERNMENT BOND	12.4000	110,000	17,609	13,992
TURKEY GOVERNMENT BOND	10.6000	452,000	58,722	53,800
TURKEY GOVERNMENT BOND	2.0000	1,859,014	318,856	237,633
TURKEY GOVERNMENT BOND	3.2000	154,532	26,580	20,861
TURKEY GOVERNMENT BOND	4.1000	1,230,957	217,918	174,095
TURKEY GOVERNMENT INTERNATIONA	4.2500	340,000	302,215	306,139
TURKEY GOVERNMENT INTERNATIONA	11.8750	270,000	376,333	352,960
UKRAINE				
UKRAINE GOVERNMENT BOND	10.0000	800,000	30,151	26,951
UKRAINE GOVERNMENT BOND	16.0000	3,100,000	120,428	114,551
UKRAINE GOVERNMENT BOND	15.8400	9,774,000	441,354	386,724
UKRAINE GOVERNMENT BOND	17.0000	8,225,000	352,092	314,893
UKRAINE GOVERNMENT BOND	14.9100	1,686,000	63,365	63,314
UKRAINE GOVERNMENT BOND	11.6700	171,000	7,487	5,986
UKRAINE GOVERNMENT INTERN 144A	6.7500	105,000	123,707	119,742
UKRAINE GOVERNMENT INTERN REGS	0.0000	275,000	206,892	249,810
UKRAINE GOVERNMENT INTERN REGS	4.3750	100,000	103,492	95,512
UKRAINE GOVERNMENT INTERN REGS	7.7500	435,000	443,012	445,362
UKRAINE GOVERNMENT INTERN REGS	8.9940	200,000	196,406	208,500
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTE 144A	2.5000	200,000	199,072	213,687
ABU DHABI GOVERNMENT INTE 144A	3.8750	210,000	201,949	256,200
ABU DHABI GOVERNMENT INTE REGS	2.5000	200,000	202,484	213,687
ABU DHABI GOVERNMENT INTE REGS	3.1250	2,500,000	2,819,545	2,794,700
UNITED KINGDOM				
ASTRAZENECA PLC	0.7000	800,000	796,847	789,758
ASTRAZENECA PLC	4.3750	50,000	47,535	65,379
BARCLAYS BANK PLC	7.6250	820,000	843,933	901,967
BARCLAYS BANK PLC 144A	10.1790	652,000	675,961	685,975
BARCLAYS PLC	4.6100	280,000	278,627	293,016
BARCLAYS PLC	4.9720	800,000	909,950	936,133
BARCLAYS PLC	1.8491	280,000	275,422	282,014
BARCLAYS PLC	1.6601	336,000	319,588	336,915
BARCLAYS PLC	1.7101	220,000	212,732	221,095
BP CAPITAL MARKETS PLC	3.0620	55,000	54,766	57,147
CCP_IRS_R GBP-LIBOR-BBA 6M CM	0.0100	3,033,000	11,302	-93,288
CCP_OIS_P STERLING OVERNIGHT	0.0001	15,046,000	11,597	19,745
CCP_OIS_P STERLING OVERNIGHT	-0.1010	2,155,000	1,308	112
CCP_OIS_P 0.5% R SONIA	0.5000	-3,000,000	-121,594	-131,945
FERGUSON FINANCE PLC 144A	3.2500	200,000	199,129	217,381
HSBC HOLDINGS PLC	3.6000	260,000	259,081	276,881
HSBC HOLDINGS PLC	6.1000	25,000	35,178	35,847
HSBC HOLDINGS PLC	4.0410	200,000	218,217	221,037
HSBC HOLDINGS PLC	4.5830	230,000	228,260	265,358
HSBC HOLDINGS PLC	2.3570	700,000	700,000	689,181
INVESCO FINANCE PLC	3.1250	60,000	61,090	63,345
LLOYDS BANK PLC REGS	7.5000	200,000	162,169	162,568
LLOYDS BANKING GROUP PLC	4.0500	560,000	556,251	606,021
NATIONWIDE BUILDING SOCIE 144A	3.7660	1,720,000	1,683,553	1,827,780
NATIONWIDE BUILDING SOCIE REGS	1.5000	155,000	177,344	188,794
NATWEST GROUP PLC	3.8750	335,000	325,967	359,187
NATWEST GROUP PLC	4.8000	1,560,000	1,784,493	1,800,697
NATWEST GROUP PLC	1.7750	200,000	190,421	200,921
NATWEST GROUP PLC	3.4980	260,000	253,794	269,283
ROYALTY PHARMA PLC 144A	0.7500	310,000	307,954	309,431
ROYALTY PHARMA PLC 144A	1.2000	10,000	9,889	9,966
SANTANDER UK GROUP HOLDIN 144A	4.7500	230,000	219,356	251,568
SANTANDER UK GROUP HOLDINGS PL	2.8750	200,000	197,615	204,022
SANTANDER UK GROUP HOLDINGS PL	4.7960	1,810,000	1,810,059	1,994,627
SANTANDER UK PLC	2.1250	205,000	204,761	205,341
SANTANDER UK PLC	4.0000	30,000	31,617	33,115
SOCIETY OF LLOYD'S REGS	4.7500	120,000	157,476	167,298
TESCO PROPERTY FINANCE 3 REGS	5.7440	57,752	81,756	98,617
TRINITY ACQUISITION PLC	3.5000	60,000	59,788	61,479
UNITED KINGDOM GILT REGS	0.5000	95,000	113,823	113,944
UNITED KINGDOM GILT REGS	1.7500	184,000	298,838	297,593
UNITED KINGDOM GILT REGS	2.5000	159,000	251,279	347,031
UNITED KINGDOM GILT REGS	3.5000	95,000	159,730	197,521
UNITED KINGDOM GILT REGS	3.7500	65,000	122,414	155,585
UNITED KINGDOM GILT REGS	4.2500	441,000	836,179	950,336
UNITED KINGDOM GILT REGS	4.5000	95,000	180,078	217,866
UNITED KINGDOM GILT REGS	0.8750	280,000	378,049	384,536
UNITED KINGDOM GILT REGS	1.6250	188,000	247,186	272,945
UNITED KINGDOM GILT REGS	4.2500	230,000	406,276	430,175
UNITED KINGDOM GILT REGS	0.1250	546,000	734,604	710,827

	Coupon	Units	Cost	Market Value
UNITED KINGDOM GILT REGS	0.6250	501,000	651,493	668,520
UNITED KINGDOM GILT REGS	1.0000	372,000	489,037	499,496
VMED O2 UK FINANCING I PL 144A	4.2500	400,000	400,002	407,000
VODAFONE GROUP PLC REGS	1.6250	100,000	117,422	127,986
VODAFONE GROUP PLC REGS	2.2000	100,000	119,930	130,511
URUGUAY				
URUGUAY GOVERNMENT INTERN 144A	0.1993	4,685,000	122,852	114,221
URUGUAY GOVERNMENT INTERN REGS	0.2315	1,640,000	49,904	40,498
URUGUAY GOVERNMENT INTERNATION	5.1000	80,000	83,216	107,600
URUGUAY GOVERNMENT INTERNATION	4.9750	140,000	168,994	186,200
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	6.0000	243,000	172,290	18,225
VENEZUELA GOVERNMENT INTE REGS	7.0000	43,000	9,471	3,225
VENEZUELA GOVERNMENT INTE REGS	7.6500	33,000	9,307	2,475
VENEZUELA GOVERNMENT INTE REGS	7.7500	295,000	67,024	22,125
VENEZUELA GOVERNMENT INTE REGS	8.2500	140,000	23,231	10,500
VENEZUELA GOVERNMENT INTE REGS	9.0000	355,000	104,412	26,625
VENEZUELA GOVERNMENT INTE REGS	9.2500	232,000	55,564	17,400
VENEZUELA GOVERNMENT INTE REGS	11.7500	16,000	4,287	1,200
VENEZUELA GOVERNMENT INTE REGS	11.9500	27,000	7,264	2,025
VENEZUELA GOVERNMENT INTE REGS	12.7500	22,000	8,074	1,650
VENEZUELA GOVERNMENT INTERNATI	9.2500	130,000	10,222	9,750
Total of International Fixed Income Securities			201,991,427	207,074,837

Futures Contracts & Derivatives

-0.01%

AUST 10Y BOND FUTURE (SFE)	0.0000	5	0	4,130
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000	-5	0	-1,178
CANADA 10YR BOND FUTURE (MSE)	0.0000	1	0	-262
EURO-BOBL FUTURE (EUX)	0.0000	-5	0	-141
EURO-BTP FUTURE (EUX)	0.0000	-6	0	-14,314
EURO-BUND FUTURE (EUX)	0.0000	-15	0	-12,055
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000	-4	0	-9,616
EURO-OAT FUTURE (EUX)	0.0000	1	0	715
EURO-SCHATZ FUTURE (EUX)	0.0000	2	0	35
LONG GILT FUTURE (ICF)	0.0000	10	0	-5,236
90DAY EURO\$ FUTURE (CME)	0.0000	-35	0	-4,688
US 10YR NOTE FUTURE (CBT)	0.0000	132	0	37,573
US 10YR ULTRA FUTURE (CBT)	0.0000	0	0	-10,396
US 2YR NOTE FUTURE (CBT)	0.0000	55	0	3,882
US 5YR NOTE FUTURE (CBT)	0.0000	36	0	3,873
US LONG BOND FUTURE (CBT)	0.0000	7	0	-13,710
US ULTRA BOND (CBT)	0.0000	9	0	-26,753
Total Futures Contracts & Derivatives				-48,137

Credit Default Swaps

-0.04%

CCP_CDX. SP UL CDX.EM.33 CME	1.0000	4,940,000	0	-190,388
CCP_CDX. SP UL CDX.NA.IG.34 CM	1.0000	9,700,000	130,483	66,882
CCP_CDX. SP UL CDX.NA.IG.35_V1	1.0000	1,300,000	31,350	27,093
CCP_CDX. SP UL CDX-EMS34V1-5Y	1.0000	2,900,000	0	-184,136
CDS. SP UL CHINA PETROCHEMICAL	1.0000	400,000	6,556	8,554
CDX SP UL CMBX.NA.AAA.9_1	0.5000	200,000	1,211	1,495
CDX. SP UL CMBX.NA.AAA.10_1	0.5000	500,000	0	3,012
CMBX.SP CMBX.NA.AAA.8 SP MYC	0.0000	-200,000	0	0
	0.5000	200,000	2,006	1,571
Total Credit Default Swaps			171,605	-265,917

Cash Equivalent Securities

5.50%

Master Notes/Money Markets

BNY MELLON CASH RESERVE	0.0100	63,459	63,459	63,459
CASH COLLATERAL CITIBANK	0.0000	-60,000	-60,000	-60,000
CASH COLLATERAL HELD AT JP	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	306,000	306,000	306,000
FEDERAL HOME LN BK CONS DISC	0.0000	3,100,000	3,099,584	3,099,584
FUTURES CASH COLLATERAL HELD	0.0000	443,000	443,000	443,000
MSI CASH COLLATERAL	0.0100	4,000	4,000	4,000
SAL CCP COLLATERAL	0.0100	144,000	144,000	144,000
SAL ICE CCP COLLATERAL	0.0100	173,000	173,000	173,000
SWAP COLLATERAL WITH JP MORGAN	0.0000	-1,000	-1,000	-1,000
U S TREASURY BILL	0.0000	10,134,100	10,131,428	10,131,428
WTU CASH SWEEP ACCOUNT	0.0000	31,198,833	31,198,833	31,198,833
Others (Payables, Receiveables, etc.)	0.0000	0	-9,847,361	-9,092,134
Total of Cash Equivalent Securities			35,654,943	36,410,170

	Coupon	Units	Cost	Market Value
Preferred Securities				0.11%
CREDIT SUISSE GROUP AG 144A	7.5000	630,000	622,296	664,845
AGFC CAPITAL TRUST I 144A	1.9869	100,000	38,817	35,092
Total of Preferred Securities			661,113	699,938
Common Equity				0.02%
MOTORS LIQUIDATION CO GUC TRUS	0.0000	4	35	6
PHI GROUP INC	0.0000	7,698	183,477	89,374
PHI GROUP INC-DEL	0.0000	2,436	21,140	28,282
Total of Common Equity			204,652	117,661
Total of FIXED INCOME FUND-I			636,281,452	661,658,585