

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

59.39%

U.S. Government & Federal Agency Obligations

ALASKA ST	5.6420	85,000	104,745	110,550
AMERICAN MUNI PWR-OHIO INC OH	5.9390	10,000	12,411	14,891
AMERICAN MUNI PWR-OHIO INC OH	7.8340	20,000	28,587	32,622
BAY AREA CA TOLL AUTH TOLL BRI	6.2630	20,000	26,871	32,282
BAY AREA CA TOLL AUTH TOLL BRI	6.9070	20,000	28,073	35,380
CALIFORNIA ST	7.3000	20,000	26,818	31,610
CALIFORNIA ST	7.3500	20,000	26,964	31,803
CALIFORNIA ST	7.5500	80,000	111,476	134,804
CALIFORNIA ST	7.6250	50,000	69,428	83,159
CALIFORNIA ST UNIV REVENUE	2.8970	15,000	15,000	14,748
CALIFORNIA ST UNIV REVENUE	2.9390	60,000	59,999	58,687
CALIFORNIA ST UNIV REVENUE	2.7190	30,000	29,999	29,218
CHARLOTTE-MECKLENBURG NC HOSP	3.2040	15,000	15,000	15,718
CHICAGO IL TRANSIT AUTH SALES	6.2000	30,000	35,934	41,176
COMMIT TO PUR FNMA SF MTG	2.5000	2,425,000	2,512,812	2,500,308
COMMIT TO PUR FNMA SF MTG OTC	0.0000	-1,700,000	-3,453	-737
COMMITMENT TO PURCHASE FNMA SI	0.0000	-100,000	-172	-233
CURATORS OF THE UNIV OF MISSOU	5.7920	90,000	126,394	130,670
DALLAS TX AREA RAPID TRANSIT S	5.0220	20,000	23,140	27,460
DALLAS-FORT WORTH TX INTERNATI	3.1440	10,000	10,000	10,466
DIST OF COLUMBIA WTR & SWR AUT	3.2070	25,000	25,000	25,818
EAST BAY CA MUNI UTILITY DIST	5.8740	30,000	37,842	43,371
FEDERAL HOME LN BK CONS BD	3.0000	70,000	70,009	70,063
FEDERAL HOME LN MTG CORP	2.7500	145,000	145,338	151,227
FEDERAL HOME LN MTG CORP	6.2500	15,000	19,174	21,739
FEDERAL NATL MTG ASSN	2.1250	15,000	14,538	15,795
FEDERAL NATL MTG ASSN	2.8750	40,000	40,203	42,028
FEDERAL NATL MTG ASSN	6.6250	45,000	57,262	64,248
FEDERAL NATL MTG ASSN	7.1250	30,000	38,822	43,087
FEDERAL NATL MTG ASSN	7.2500	25,000	32,691	36,518
FHLMC POOL #G6-1606	4.5000	211,929	219,095	230,076
FHLMC MULTICLASS MT	1.0279	1,497,904	125,995	118,478
FHLMC MULTICLASS MT	1.1266	2,215,984	188,501	180,193
FHLMC MULTICLASS MT	1.5228	2,722,183	324,266	301,563
FHLMC MULTICLASS MTG 1510 A2	3.7180	328,000	386,201	380,629
FHLMC MULTICLASS MTG 1510 A3	3.7940	380,000	427,489	448,126
FHLMC MULTICLASS MTG 1512 X1	0.9102	1,470,923	137,223	126,766
FHLMC MULTICLASS MTG 1513 A3	2.7970	267,000	279,886	287,486
FHLMC MULTICLASS MTG 1517 A1	1.1770	273,802	273,788	260,579
FHLMC MULTICLASS MTG 1517 A2	1.7160	23,000	21,843	22,019
FHLMC MULTICLASS MTG 1518 A1	1.1920	780,047	780,036	750,942
FHLMC MULTICLASS MTG 1519 A1	1.3200	651,529	651,484	632,227
FHLMC MULTICLASS MTG 1520 A1	2.0070	738,630	738,629	758,951
FHLMC MULTICLASS MTG 1521 A1	1.7240	950,000	949,965	933,547
FHLMC MULTICLASS MTG K020 X1	1.3374	79,348	3,133	423
FHLMC MULTICLASS MTG K025 X1	0.7805	320,379	8,794	2,183
FHLMC MULTICLASS MTG K026 A2	2.5100	20,000	20,095	20,422
FHLMC MULTICLASS MTG K028 X1	0.2295	3,008,453	30,689	8,288
FHLMC MULTICLASS MTG K029 A1	2.8390	4,209	4,223	4,230
FHLMC MULTICLASS MTG K030 A2	3.2500	253,000	262,873	262,305
FHLMC MULTICLASS MTG K031 A1	2.7780	21,968	21,991	22,215
FHLMC MULTICLASS MTG K034 A2	3.5310	111,375	112,453	116,884
FHLMC MULTICLASS MTG K046 A2	3.2050	150,000	154,484	161,523
FHLMC MULTICLASS MTG K048 A1	2.6890	52,084	52,900	53,866
FHLMC MULTICLASS MTG K050 A2	3.3340	178,000	180,209	193,328
FHLMC MULTICLASS MTG K051 A2	3.3080	106,970	107,907	116,234
FHLMC MULTICLASS MTG K051 X1	0.5223	459,112	10,474	8,404
FHLMC MULTICLASS MTG K054 X1	1.1642	1,050,480	57,442	46,334
FHLMC MULTICLASS MTG K055 A2	2.6730	126,000	136,133	134,553
FHLMC MULTICLASS MTG K058 A1	2.3400	140,704	137,800	146,708
FHLMC MULTICLASS MTG K059 A2	3.1200	234,000	246,411	255,340
FHLMC MULTICLASS MTG K060 A2	3.3000	142,459	147,052	156,702
FHLMC MULTICLASS MTG K062 X1	0.3015	6,489,067	143,581	98,652
FHLMC MULTICLASS MTG K063 A1	3.0450	247,407	247,190	261,700
FHLMC MULTICLASS MTG K064 A2	3.2240	109,000	115,564	119,765
FHLMC MULTICLASS MTG K064 X1	0.6044	5,831,129	245,187	174,586
FHLMC MULTICLASS MTG K066 A2	3.1170	258,000	266,329	282,888
FHLMC MULTICLASS MTG K066 X1	0.7495	150,317	7,539	5,740
FHLMC MULTICLASS MTG K067 A2	3.1940	268,000	274,685	295,226
FHLMC MULTICLASS MTG K068 A1	2.9520	31,676	31,693	33,597
FHLMC MULTICLASS MTG K069 A1	2.8920	24,021	23,786	25,302
FHLMC MULTICLASS MTG K070 A1	3.0260	123,335	122,787	131,012
FHLMC MULTICLASS MTG K073 AM	3.4500	188,100	188,819	209,616
FHLMC MULTICLASS MTG K074 A1	3.6000	128,509	130,552	140,546
FHLMC MULTICLASS MTG K076 A1	3.7250	458,496	470,432	504,244
FHLMC MULTICLASS MTG K076 A2	3.9000	615,000	701,569	706,469

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K078 A2	3.8540	275,000	317,958	315,623
FHLMC MULTICLASS MTG K078 AM	3.9200	501,000	577,387	575,762
FHLMC MULTICLASS MTG K080 A2	3.9260	191,000	222,014	220,633
FHLMC MULTICLASS MTG K081 A2	3.9000	366,000	425,069	422,267
FHLMC MULTICLASS MTG K084 A1	3.7800	366,318	408,639	406,032
FHLMC MULTICLASS MTG K085 A2	4.0600	712,000	803,266	827,000
FHLMC MULTICLASS MTG K088 A2	3.6900	665,000	775,253	762,337
FHLMC MULTICLASS MTG K089 AM	3.6330	345,000	400,530	393,514
FHLMC MULTICLASS MTG K090 A2	3.4220	111,000	123,730	125,516
FHLMC MULTICLASS MTG K091 A2	3.5050	184,000	204,072	209,048
FHLMC MULTICLASS MTG K092 A2	3.2980	130,000	138,492	145,696
FHLMC MULTICLASS MTG K094 X1	0.8798	1,479,587	95,554	89,896
FHLMC MULTICLASS MTG K099 X1	0.8852	2,812,791	192,311	176,470
FHLMC MULTICLASS MTG K102 X1	0.8243	3,129,186	200,586	186,752
FHLMC MULTICLASS MTG K106 A1	1.7830	689,050	707,151	706,572
FHLMC MULTICLASS MTG K106 X1	1.3545	1,681,373	183,440	166,690
FHLMC MULTICLASS MTG K110 X1	1.6975	856,470	113,430	105,883
FHLMC MULTICLASS MTG K111 A1	0.8270	194,717	194,710	190,666
FHLMC MULTICLASS MTG K111 X1	1.5718	1,344,730	173,097	158,318
FHLMC MULTICLASS MTG K111 XAM	1.7965	1,475,477	231,656	208,430
FHLMC MULTICLASS MTG K115 X1	1.3274	1,742,545	187,051	175,856
FHLMC MULTICLASS MTG K116 A2	1.3780	89,000	91,404	87,432
FHLMC MULTICLASS MTG K116 X1	1.4266	917,579	107,008	97,769
FHLMC MULTICLASS MTG K120 X1	1.0389	1,104,247	93,947	88,316
FHLMC MULTICLASS MTG K121 A1	0.9950	456,579	456,559	446,190
FHLMC MULTICLASS MTG K121 A2	1.5470	410,000	421,400	407,314
FHLMC MULTICLASS MTG K124 AM	1.3840	335,000	334,993	326,648
FHLMC MULTICLASS MTG K127 AM	1.8510	461,000	460,964	466,278
FHLMC MULTICLASS MTG K129 AM	1.6470	274,000	274,999	271,738
FHLMC MULTICLASS MTG K131 A1	1.1580	190,000	189,990	187,837
FHLMC MULTICLASS MTG K131 A2	1.8530	475,000	489,166	483,100
FHLMC MULTICLASS MTG K153 A3	3.1170	378,000	422,031	423,378
FHLMC MULTICLASS MTG K154 A1	3.1760	393,961	395,423	425,124
FHLMC MULTICLASS MTG K154 A3	3.4590	76,000	90,394	87,559
FHLMC MULTICLASS MTG K155 A1	3.7500	370,559	381,909	413,281
FHLMC MULTICLASS MTG K155 A2	3.7500	458,000	534,573	529,637
FHLMC MULTICLASS MTG K156 A2	3.7000	247,500	249,125	285,132
FHLMC MULTICLASS MTG K157 A2	3.9900	584,000	690,960	687,436
FHLMC MULTICLASS MTG K159 A1	3.9500	624,233	655,356	706,080
FHLMC MULTICLASS MTG K724 A1	2.7760	10,076	10,058	10,210
FHLMC MULTICLASS MTG K725 A2	3.0020	107,000	108,894	112,128
FHLMC MULTICLASS MTG K727 A2	2.9460	191,285	201,729	201,371
FHLMC MULTICLASS MTG K727 AM	3.0370	198,000	198,669	209,286
FHLMC MULTICLASS MTG K728 X1	0.4021	6,222,364	126,010	61,243
FHLMC MULTICLASS MTG K730 A2	3.5900	198,000	200,803	212,980
FHLMC MULTICLASS MTG K731 A1	3.4810	40,200	40,618	41,282
FHLMC MULTICLASS MTG K732 A2	3.7000	101,000	106,717	109,480
FHLMC MULTICLASS MTG K734 A2	3.2080	107,000	110,820	115,721
FHLMC MULTICLASS MTG K741 AM	1.1990	335,000	334,997	331,417
FHLMC MULTICLASS MTG K741 X1	0.5724	5,850,074	207,584	188,694
FHLMC MULTICLASS MTG KBX1 A1	2.9200	614,420	613,109	649,802
FHLMC MULTICLASS MTG KG01 A10	2.9390	1,978,000	2,168,010	2,168,512
FHLMC MULTICLASS MTG KG01 A7	2.8750	870,000	939,889	933,890
FHLMC MULTICLASS MTG KG02 A1	2.0440	266,000	279,374	277,010
FHLMC MULTICLASS MTG KG03 A2	1.2970	200,000	205,340	195,085
FHLMC MULTICLASS MTG KG04 A2	1.4870	918,000	943,448	906,934
FHLMC MULTICLASS MTG KG04 X1	0.8532	522,715	35,202	34,507
FHLMC MULTICLASS MTG KG05 A2	2.0000	1,200,000	1,234,070	1,235,102
FHLMC MULTICLASS MTG KGX1 X	0.0925	11,162,000	106,725	81,265
FHLMC MULTICLASS MTG KHG1 A2	3.3410	717,750	724,190	770,297
FHLMC MULTICLASS MTG KHG1 A3	3.3410	92,000	100,375	99,561
FHLMC MULTICLASS MTG KHG1 A4	3.3410	426,294	426,720	472,703
FHLMC MULTICLASS MTG KIR2 A1	2.7480	33,101	32,868	34,796
FHLMC MULTICLASS MTG KIR3 X	0.0736	7,100,000	58,504	40,182
FHLMC MULTICLASS MTG KJ18 A2	3.0650	24,747	24,807	25,108
FHLMC MULTICLASS MTG KJ28 A2	2.3080	280,000	284,495	294,157
FHLMC MULTICLASS MTG KJ34 A2	1.5970	275,000	280,420	274,213
FHLMC MULTICLASS MTG KL06 XFX	1.3640	2,054,000	196,464	181,140
FHLMC MULTICLASS MTG KL4F A2AS	3.6830	415,000	420,227	444,857
FHLMC MULTICLASS MTG KLU3 A2	1.7580	686,000	685,984	692,666
FHLMC MULTICLASS MTG KMP1 A2	2.9820	951,000	1,014,738	1,008,307
FHLMC MULTICLASS MTG KPLB A	2.7700	199,000	203,523	211,938
FHLMC MULTICLASS MTG KSMC X1	0.6688	24,827,368	436,624	216,172
FHLMC MULTICLASS MTG KW06 A1	3.8000	502,350	517,186	546,297
FHLMC MULTICLASS MTG KW06 A2	3.8000	180,000	197,409	205,057
FHLMC MULTICLASS MTG KW07 A1	3.6000	787,802	801,569	862,378
FHLMC MULTICLASS MTG KW10 A2	2.6910	100,000	102,569	107,502
FHLMC MULTICLASS MTG W5FX AFX	3.2140	500,000	525,347	552,008
FLORIDA ST BRD OF ADMIN FIN CO	2.1540	9,000	9,000	9,098
FNMA POOL #0259512	6.0000	108,413	115,166	121,757
FNMA POOL #0259576	6.0000	88,204	93,708	98,999
FNMA POOL #0874303	5.9000	892,688	925,627	906,162
FNMA POOL #0874598	5.8200	956,773	998,306	989,476
FNMA POOL #0957026	5.7000	734,201	779,382	771,638
FNMA POOL #0957414	6.3700	1,035,727	1,113,548	1,116,199

	Coupon	Units	Cost	Market Value
FNMA POOL #0AM8910	2.6000	0	0	0
FNMA POOL #0AN2609	2.6800	110,000	117,705	118,293
FNMA POOL #0AN8982	3.4400	314,000	345,619	336,742
FNMA POOL #0AN9603	3.6300	123,000	126,967	138,929
FNMA POOL #0BD7165	4.0000	96,808	98,614	104,696
FNMA POOL #0BL5917	2.4300	95,000	100,889	99,533
FNMA POOL #0BL6044	2.5100	95,000	101,726	100,408
FNMA POOL #0CA2204	4.5000	144,047	149,010	155,395
FNMA POOL #0MA3027	4.0000	98,654	100,494	106,293
FNMA POOL #0MA3522	4.5000	182,238	188,417	196,985
FNMA GTD REMIC P/T 12-M12 2A	2.6368	52,783	52,816	53,500
FNMA GTD REMIC P/T 12-M9 A2	2.4820	6,260	6,270	6,302
FNMA GTD REMIC P/T 13-M6 1AC	3.3029	354,299	407,110	392,630
FNMA GTD REMIC P/T 14-M4 A2	3.3458	420,272	443,480	443,201
FNMA GTD REMIC P/T 14-M7 1A	3.2282	190,887	192,469	200,908
FNMA GTD REMIC P/T 14-M8 A2	3.0560	29,677	31,097	31,193
FNMA GTD REMIC P/T 14-M9 A2	3.1030	580,553	615,766	613,398
FNMA GTD REMIC P/T 15-M1 A2	2.5320	10,201	10,067	10,658
FNMA GTD REMIC P/T 15-M10 A2	3.0920	488,210	517,214	531,279
FNMA GTD REMIC P/T 16-M10 AV1	2.3500	30,588	29,965	31,737
FNMA GTD REMIC P/T 16-M11 A2	2.3690	28,000	28,441	29,411
FNMA GTD REMIC P/T 16-M6 A2	2.4880	15,000	14,612	15,802
FNMA GTD REMIC P/T 17-M10 AV2	2.5536	279,215	280,797	291,299
FNMA GTD REMIC P/T 17-M11 A2	2.9800	182,000	187,079	198,915
FNMA GTD REMIC P/T 17-M12 A2	3.0720	84,497	94,003	92,039
FNMA GTD REMIC P/T 17-M14 A2	2.8680	532,000	555,875	575,095
FNMA GTD REMIC P/T 17-M15 ATS2	3.1397	9,000	9,383	9,575
FNMA GTD REMIC P/T 17-M3 A2	2.4665	31,616	30,726	33,452
FNMA GTD REMIC P/T 17-M5 A2	3.1203	1,159,472	1,290,796	1,281,529
FNMA GTD REMIC P/T 17-M7 A2	2.9610	806,000	881,054	867,084
FNMA GTD REMIC P/T 17-M8 A2	3.0610	469,000	449,719	509,296
FNMA GTD REMIC P/T 18-M1 A2	2.9906	95,691	104,562	104,120
FNMA GTD REMIC P/T 18-M10 A1	3.3695	706,026	736,512	763,215
FNMA GTD REMIC P/T 18-M10 A2	3.3695	273,000	278,623	303,796
FNMA GTD REMIC P/T 18-M12 A1	3.5460	120,495	124,954	133,353
FNMA GTD REMIC P/T 18-M13 A2	3.6949	306,000	360,157	354,655
FNMA GTD REMIC P/T 18-M14 A2	3.5809	475,000	542,148	536,468
FNMA GTD REMIC P/T 18-M15 A1	3.2500	444,121	449,542	477,229
FNMA GTD REMIC P/T 18-M2 A1	2.7994	165,790	166,070	173,655
FNMA GTD REMIC P/T 18-M4 A2	3.0611	412,356	456,804	450,793
FNMA GTD REMIC P/T 18-M7 A1	3.0621	268,259	276,464	281,849
FNMA GTD REMIC P/T 18-M8 A2	3.3249	242,000	260,856	268,917
FNMA GTD REMIC P/T 19-M10 A1	2.0000	711,164	703,311	734,015
FNMA GTD REMIC P/T 19-M22 A2	2.5220	494,000	502,100	527,109
FNMA GTD REMIC P/T 19-M31 X2A	1.3045	2,810,000	252,461	224,648
FNMA GTD REMIC P/T 19-M4 A2	3.6100	1,391,000	1,606,354	1,605,419
FNMA GTD REMIC P/T 19-M5 A2	3.2730	1,707,000	1,808,486	1,887,077
FNMA GTD REMIC P/T 19-M9 A2	2.9370	1,311,000	1,414,566	1,436,242
FNMA GTD REMIC P/T 20-M1 A2	2.4440	722,000	734,125	764,217
FNMA GTD REMIC P/T 20-M42 A2	1.2700	253,000	253,592	245,343
FNMA GTD REMIC P/T 20-M52 A1	0.8780	277,743	277,740	272,457
FNMA GTD REMIC P/T 20-M52 A2	1.3191	735,000	735,444	715,115
FNMA GTD REMIC P/T 21-M1 A1	0.8700	387,879	387,897	381,335
FNMA GTD REMIC P/T 21-M1 A2	1.3901	353,000	354,893	348,599
FNMA GTD REMIC P/T 21-M13 A2	1.6050	458,000	451,890	453,072
FNMA GTD REMIC P/T 21-M3G A2	1.2504	949,000	928,646	916,622
GNMA GTD REMIC P/T 12-123 IO	0.6854	236,472	11,641	5,180
GNMA GTD REMIC P/T 12-147 AK	2.6931	37,876	37,694	39,008
GNMA GTD REMIC P/T 13-21 IO	0.4183	1,816,036	63,408	33,424
GNMA GTD REMIC P/T 13-63 IO	0.7556	1,934,178	48,959	53,263
GNMA GTD REMIC P/T 13-68 IO	0.8825	1,193,432	36,922	25,529
GNMA GTD REMIC P/T 14-135 AG	2.4000	10,990	10,700	11,003
GNMA GTD REMIC P/T 14-70 BE	3.4000	129,660	131,483	130,686
GNMA GTD REMIC P/T 15-78 AC	3.0000	32,931	32,910	34,094
GNMA GTD REMIC P/T 16-125 IO	0.8091	259,422	18,438	12,244
GNMA GTD REMIC P/T 16-165 IO	0.7509	1,221,880	97,946	58,887
GNMA GTD REMIC P/T 16-36 IO	0.7277	164,230	11,319	6,500
GNMA GTD REMIC P/T 17-190 AD	2.6000	52,274	49,468	53,781
GNMA GTD REMIC P/T 18-123 V	3.1000	146,577	147,168	155,025
GNMA GTD REMIC P/T 18-143 V	3.1000	194,842	195,503	206,140
GNMA GTD REMIC P/T 18-170 V	3.2500	36,879	36,980	38,926
GNMA GTD REMIC P/T 18-25 V	2.6000	136,820	131,845	141,478
GNMA GTD REMIC P/T 19-147 V	2.0000	107,119	103,386	105,249
GNMA GTD REMIC P/T 19-53 V	2.7500	227,607	231,610	238,005
GNMA GTD REMIC P/T 20-159 IO	1.0468	1,103,906	101,249	94,970
GNMA GTD REMIC P/T 20-69 IA	1.3171	1,767,355	167,139	163,643
GNMA GTD REMIC P/T 21-120 IO	1.0050	1,914,776	173,901	169,948
GNMA GTD REMIC P/T 21-150 IO	1.0372	3,323,000	308,416	303,985
GNMA GTD REMIC P/T 21-170 IO	1.0008	3,000,000	273,984	273,984
GNMA II POOL #0MA5529	4.5000	156,479	161,755	167,015
GREAT LAKES MI WTR AUTH WTR SP	3.4730	5,000	5,000	5,337
ILLINOIS ST	7.3500	60,000	65,827	76,167
KANSAS ST DEV FIN AUTH REVENUE	2.7740	5,000	5,000	4,903
LOS ANGELES CA CMNTY CLG DIST	6.7500	10,000	14,247	16,892
LOS ANGELES CA DEPT WTR & PWR	5.7160	20,000	24,234	28,098

	Coupon	Units	Cost	Market Value
LOS ANGELES CA UNIF SCH DIST	5.7500	50,000	57,932	66,162
MASSACHUSETTS ST	2.5140	10,000	10,000	10,014
MASSACHUSETTS ST SCH BLDG AUTH	5.7150	30,000	36,129	41,351
MASSACHUSETTS ST TRANSPRTN FUN	5.7310	10,000	12,011	13,630
MET TRANSPRTN AUTH NY REVENUE	6.5480	125,000	162,782	161,004
MET TRANSPRTN AUTH NY REVENUE	6.8140	30,000	39,685	43,790
MET TRANSPRTN AUTH NY REVENUE	6.6680	60,000	81,305	86,044
MIAMI-DADE CNTY FL WTR & SWR R	3.4900	10,000	10,000	10,744
MICHIGAN ST FIN AUTH REVENUE	3.3840	120,000	119,998	130,711
N TX TOLLWAY AUTH REVENUE	3.0110	100,000	99,998	100,933
NEW JERSEY ST ECON DEV AUTH LE	7.4250	90,000	104,714	115,309
NEW JERSEY ST TURNPIKE AUTH	7.1020	80,000	106,983	127,154
NEW YORK CITY NY MUNI WTR FIN	5.9520	40,000	51,003	60,743
NEW YORK CITY NY TRANSITIONAL	5.5080	30,000	34,682	40,077
NEW YORK CITY NY TRANSITIONAL	5.5720	10,000	11,565	13,167
NEW YORK ST DORM AUTH ST PERSO	5.6280	20,000	23,402	25,731
NEW YORK ST THRUWAY AUTH	3.5000	5,000	5,000	5,286
NORTH CAROLINA ST UNIV AT RALE	4.0000	85,000	96,303	97,522
OHIO ST	4.9220	85,000	92,060	95,308
OHIO ST WTR DEV AUTH WTR POLL	4.8790	60,000	65,142	71,278
OREGON ST DEPT OF TRANSPRTN HI	5.8340	30,000	36,320	41,091
PENNSYLVANIA ST UNIV	2.8400	5,000	5,000	5,022
PHILADELPHIA PA AUTH FOR INDL	3.9640	175,000	175,085	187,438
PHILADELPHIA PA WTR & WSTWTR R	2.9260	10,000	10,000	10,032
PORT AUTH OF NEW YORK & NEW JE	4.4580	20,000	20,344	26,930
PORT AUTH OF NEW YORK & NEW JE	5.6470	130,000	155,992	182,329
PORT AUTH OF NEW YORK & NEW JE	3.2870	20,000	20,000	21,740
POSTAL SQUARE LP	8.9500	2,259	2,317	2,340
RIVER CITY INC KY PKG AUTH REV	2.7500	70,000	71,400	72,736
RUTGERS NJ ST UNIV	3.2700	5,000	5,000	5,260
SAN ANTONIO TX ELEC & GAS REVE	5.8080	20,000	24,919	28,856
SAN DIEGO CNTY CA REGL TRANSPR	5.9110	5,000	6,551	7,567
SAN FRANCISCO CITY & CNTY CA P	6.0000	30,000	36,297	41,430
SANTA CLARA VLY CA TRANSPRTN A	5.8760	20,000	22,968	24,782
SOUTH CAROLINA ST PUBLIC SVC A	6.4540	10,000	12,563	15,917
SOUTH CAROLINA ST PUBLIC SVC A	4.1220	187,000	185,920	208,846
TEXAS ST	4.6810	10,000	11,112	13,017
TEXAS ST TECH UNIV REVENUES	2.9390	70,000	71,631	73,875
TEXAS ST TRANSPRTN COMMISSION	2.4720	30,000	29,999	29,283
TEXAS ST TRANSPRTN COMMISSIONS	4.0000	65,000	79,284	77,647
TEXAS ST TRANSPRTN COMMISSIONS	5.1780	20,000	22,153	24,393
U S TREASURY BOND	1.3750	2,951,000	2,857,924	2,650,828
U S TREASURY BOND	1.7500	980,000	963,612	936,819
U S TREASURY BOND	1.8750	3,589,000	3,418,600	3,491,135
U S TREASURY BOND	2.0000	5,296,000	5,480,100	5,202,497
U S TREASURY BOND	2.2500	1,900,000	1,953,365	1,975,703
U S TREASURY BOND	2.3750	12,428,000	13,734,663	13,263,006
U S TREASURY BOND	2.7500	630,000	636,864	708,662
U S TREASURY BOND	2.8750	188,000	183,889	215,752
U S TREASURY BOND	3.1250	265,000	269,884	315,774
U S TREASURY BOND	3.5000	370,000	401,060	461,286
U S TREASURY BOND	3.6250	225,000	247,164	288,800
U S TREASURY BOND	3.7500	441,000	622,872	572,007
U S TREASURY BOND	4.5000	788,000	1,031,607	1,084,939
U S TREASURY BOND	4.6250	30,000	37,233	42,880
U S TREASURY BOND	5.0000	400,000	513,752	579,469
U S TREASURY NOTE	0.2500	1,198,000	1,190,969	1,172,309
U S TREASURY NOTE	0.5000	2,432,000	2,403,649	2,390,960
U S TREASURY NOTE	0.6250	760,000	755,663	707,008
U S TREASURY NOTE	0.8750	1,500,000	1,509,304	1,494,727
U S TREASURY NOTE	1.2500	818,000	809,380	798,189
U S TREASURY NOTE	0.1250	5,070,000	5,068,563	5,065,887
U S TREASURY NOTE	0.3750	182,000	178,691	178,090
UNIV OF CALIFORNIA CA REVENUES	5.9460	20,000	24,552	28,165
UNIV OF CALIFORNIA CA REVENUES	4.8580	10,000	12,604	14,046
UNIV OF CALIFORNIA CA REVENUES	1.6140	85,000	85,000	82,349
UNIV OF CALIFORNIA CA REVENUES	3.0710	5,000	5,000	5,067
UNIV OF CALIFORNIA CA RGTS MED	6.5480	60,000	78,203	92,646
UNIV OF CALIFORNIA CA RGTS MED	3.0060	10,000	10,000	10,226
UNIV OF CALIFORNIA CA RGTS MED	3.2560	10,000	10,000	10,744
UNIV OF CALIFORNIA CA RGTS MED	3.7060	5,000	5,000	5,343
UNIV OF MICHIGAN MI	2.5620	10,000	10,000	9,788
UNIV OF MICHIGAN MI	2.4370	90,000	91,012	89,962
UNIV OF TEXAS TX UNIV REVENUES	2.4390	15,000	15,000	14,463
UNIV OF VIRGINIA VA UNIV REVEN	3.2270	10,000	10,000	10,049
US TREAS-CPI INFLAT	0.7500	2,257,049	2,255,365	2,584,174
US TREAS-CPI INFLAT	0.1250	425,848	469,883	469,608
Total of U.S. Government & Federal Agency Obligations			120,043,984	120,125,242

Domestic Corporate & Other Bonds

7-ELEVEN INC 144A	0.5784	850,000	850,000	850,213
ABBOTT LABORATORIES	3.4000	30,000	30,906	31,893

	Coupon	Units	Cost	Market Value
ABBOTT LABORATORIES	4.9000	115,000	149,942	155,708
ABBVIE INC	2.3000	235,000	234,911	239,844
ABBVIE INC	2.6000	230,000	235,378	241,783
ABBVIE INC	3.2000	700,000	780,521	754,258
ABBVIE INC	4.0500	75,000	88,132	86,191
ABBVIE INC	4.2500	68,000	82,132	80,543
ABBVIE INC	4.4000	170,000	199,147	203,079
ABBVIE INC	4.7000	57,000	71,707	70,322
ACADEMY LTD 144A	6.0000	175,000	175,619	189,000
ACADIA HEALTHCARE CO INC 144A	5.0000	35,000	35,000	36,444
ACADIA HEALTHCARE CO INC 144A	5.5000	300,000	310,762	315,360
ACCO BRANDS CORP 144A	4.2500	230,000	230,000	230,943
ACE SECURITIES CORP HOM HE3 M4	1.0343	300,000	269,864	297,551
ACTIVISION BLIZZARD INC	2.5000	80,000	79,787	69,269
ACURIS FINANCE US INC / A 144A	5.0000	165,000	164,997	164,175
ADIENT 4/21 TLB1	0.0000	132,115	132,791	132,059
ADOBE INC	2.3000	87,000	87,739	89,989
AEP TRANSMISSION CO LLC	3.1000	40,000	39,076	43,103
AES CORP/THE	1.3750	300,000	295,180	296,062
AETNA INC	3.5000	50,000	53,819	53,760
AFFILIATED MANAGERS GROUP INC	3.3000	172,000	184,315	183,982
AFFIRM ASSET SECURIT Z1 A 144A	1.0700	122,122	122,118	122,390
AFFIRM ASSET SECURITI A A 144A	0.8800	100,000	99,987	100,217
AFLAC INC	1.1250	60,000	59,948	59,971
AFLAC INC	4.7500	125,000	157,642	163,429
AGILENT TECHNOLOGIES INC	2.1000	381,000	390,022	377,157
AGILENT TECHNOLOGIES INC	2.3000	95,000	94,839	95,097
AGILENT TECHNOLOGIES INC	2.7500	154,000	154,613	160,694
AHEAD DB HOLDINGS LLC 144A	6.6250	155,000	156,606	156,163
AHS HOSPITAL CORP	2.7800	5,000	5,000	4,890
AIR LEASE CORP	0.7000	30,000	29,845	29,811
AIR LEASE CORP	2.6250	40,000	39,528	40,563
AIR LEASE CORP	3.0000	65,000	63,254	67,554
AIR LEASE CORP	3.5000	40,000	39,936	40,345
AIR LEASE CORP	3.6250	35,000	36,068	37,608
AIR LEASE CORP	3.8750	90,000	89,414	94,622
AIR PRODUCTS AND CHEMICALS INC	2.8000	14,000	14,659	13,999
AIRBNB 4/20 COV-LITE TL	0.0000	122,500	126,116	137,200
ALABAMA POWER CO	2.8000	25,000	24,315	26,350
ALASKA AIRLINES 2020-1 CL 144A	4.8000	92,091	93,114	102,546
ALBEMARLE CORP	4.1500	15,000	15,766	16,372
ALBERTSONS COS INC / SAFE 144A	4.6250	255,000	255,116	267,504
ALBERTSONS COS INC / SAFE 144A	4.8750	245,000	245,004	263,988
ALBERTSONS COS INC / SAFE 144A	5.8750	200,000	200,000	213,000
ALCON FINANCE CORP 144A	2.6000	200,000	211,607	204,217
ALEXANDRIA REAL ESTATE EQUITIE	1.8750	30,000	29,948	28,229
ALLEGHANY CORP	3.2500	85,000	83,846	83,470
ALLEGHANY CORP	4.9000	10,000	9,778	12,497
ALLEGION US HOLDING CO INC	3.2000	120,000	116,240	127,146
ALLEGION US HOLDING CO INC	3.5500	160,000	151,772	172,189
ALLIANT HOLDINGS INTERMED 144A	4.2500	80,000	79,420	80,800
ALLIED UNIVERSAL HOLDCO L 144A	6.6250	265,000	273,221	280,179
ALLY FINANCIAL INC	1.4500	250,000	249,744	253,693
ALLY FINANCIAL INC	3.0500	130,000	129,481	134,865
ALLY FINANCIAL INC	8.0000	90,000	98,432	129,810
ALPHABET INC	2.0500	10,000	9,101	8,734
ALPHABET INC	2.2500	60,000	55,030	52,424
ALTERNATIVE LOAN TRUS OA11 A1B	0.4693	114,571	98,456	112,748
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000	248,638	148,182	170,157
ALTERNATIVE LOAN TRUST 2 58 A1	0.7256	282,674	268,429	269,443
ALTERNATIVE LOAN TRUST 27 2A1	1.4374	55,577	50,704	50,291
ALTERNATIVE LOAN TRUST OA1 2A1	0.5056	52,250	41,597	44,386
ALTERNATIVE LOAN TRUST OH1 A1D	0.2993	227,256	147,407	195,790
AMAZON.COM INC	2.1000	50,000	49,991	50,648
AMAZON.COM INC	2.8750	210,000	210,514	216,598
AMAZON.COM INC	3.1000	30,000	29,787	31,364
AMAZON.COM INC	3.2500	40,000	39,673	42,571
AMAZON.COM INC	3.8750	50,000	59,873	59,038
AMAZON.COM INC	4.2500	35,000	43,497	44,465
AMBIENCE MERGER SUB INC 144A	7.1250	270,000	272,308	267,638
AMC NETWORKS INC	4.2500	575,000	575,004	572,125
AMEREN ILLINOIS CO	1.5500	35,000	34,864	33,425
AMEREN ILLINOIS CO	2.9000	10,000	9,958	10,145
AMEREN ILLINOIS CO	3.2500	20,000	19,901	21,249
AMEREN ILLINOIS CO	4.5000	15,000	15,819	19,071
AMERICAN AIRLINES 2016-2 CLASS	3.2000	62,960	59,997	63,366
AMERICAN AIRLINES 2016-3 CLASS	3.2500	95,678	92,034	92,428
AMERICAN AIRLINES 2017-1 CLASS	3.6500	74,219	73,263	76,610
AMERICAN AIRLINES 2019-1 CLASS	3.1500	183,743	170,580	185,549
AMERICAN AIRLINES 2019-1 CLASS	3.5000	275,615	256,444	264,864
AMERICAN AIRLINES INC 144A	11.7500	115,000	133,746	142,313
AMERICAN AIRLINES INC/AAD 144A	5.5000	35,000	35,000	36,794
AMERICAN AIRLINES INC/AAD 144A	5.7500	580,000	580,001	624,950
AMERICAN AXLE & MANUFACTURING	5.0000	150,000	145,556	145,980
AMERICAN BUILDERS & CONTR 144A	3.8750	900,000	900,001	897,480

	Coupon	Units	Cost	Market Value
AMERICAN CAMPUS COMMUNITIES OP	3.8750	100,000	99,235	111,527
AMERICAN CREDIT ACCEP 2 D 144A	4.0700	194,989	199,205	197,678
AMERICAN ELECTRIC POWER CO INC	2.3000	10,000	9,996	9,964
AMERICAN ELECTRIC POWER CO INC	3.2500	20,000	19,966	19,988
AMERICAN EXPRESS CREDIT CORP	0.8189	245,000	244,655	245,533
AMERICAN HOME MORTGAGE 3 2A11	1.0274	1,523,971	1,344,860	1,244,522
AMERICAN HOMES 4 RENT LP	2.3750	15,000	14,782	14,859
AMERICAN HONDA FINANCE CORP	2.0500	90,000	89,987	91,932
AMERICAN HONDA FINANCE CORP	2.9000	75,000	76,218	78,964
AMERICAN HONDA FINANCE CORP	1.3000	65,000	64,951	64,915
AMERICAN HONDA FINANCE CORP	0.7500	425,000	577,129	558,006
AMERICAN INTERNATIONAL GROUP I	2.5000	25,000	25,968	26,177
AMERICAN INTERNATIONAL GROUP I	3.4000	700,000	762,568	763,833
AMERICAN INTERNATIONAL GROUP I	3.7500	75,000	78,331	81,639
AMERICAN INTERNATIONAL GROUP I	4.7500	65,000	78,238	82,907
AMERICAN TOWER CORP	2.3000	225,000	223,750	221,868
AMERICAN TOWER CORP	2.7000	1,100,000	1,097,979	1,124,789
AMERICAN TOWER CORP	2.9500	95,000	92,787	89,595
AMERICAN TOWER CORP	3.3750	530,000	523,181	566,817
AMERICAN TOWER CORP	1.3000	1,445,000	1,441,954	1,445,285
AMERICAN TOWER CORP	0.4500	125,000	152,421	144,666
AMERICAN TOWER CORP	0.6000	240,000	239,695	239,523
AMERICAN UNIVERSITY/THE	3.6720	32,000	31,999	36,047
AMERICAN WATER CAPITAL CORP	2.3000	30,000	29,912	30,307
AMERICAN WATER CAPITAL CORP	2.8000	125,000	129,392	131,113
AMERICAN WATER CAPITAL CORP	2.9500	30,000	28,815	32,280
AMERICAN WATER CAPITAL CORP	3.2500	75,000	74,547	77,595
AMERICAN WATER CAPITAL CORP	3.4500	15,000	15,957	15,957
AMERICAN WATER CAPITAL CORP	4.1500	30,000	29,847	35,433
AMERICREDIT AUTOMOBILE RE 1 A2	0.2800	127,459	127,457	127,482
AMERIPRISE FINANCIAL INC	3.7000	60,000	62,563	65,305
AMERISOURCEBERGEN CORP	2.7000	141,000	141,431	144,218
AMERISOURCEBERGEN CORP	3.2500	140,000	149,045	149,109
AMERISOURCEBERGEN CORP	4.3000	14,000	16,463	16,254
AMGEN INC	4.5630	20,000	25,269	24,753
AMPHENOL CORP	2.8000	153,000	162,625	160,361
AMR 11/17 TLB	0.0000	110,000	106,425	107,540
ANALOG DEVICES INC	2.8000	25,000	24,807	25,003
ANALOG DEVICES INC	2.9500	25,000	24,793	24,991
ANTARES HOLDINGS LP 144A	2.7500	500,000	496,641	500,452
ANTHEM INC	2.5500	40,000	39,854	41,111
ANTHEM INC	2.8750	75,000	81,233	78,950
ANTHEM INC	3.6000	105,000	113,146	114,711
ANTHEM INC	4.6250	800,000	967,339	980,609
AON CORP	2.8000	60,000	59,979	62,679
APACHE CORP	5.1000	35,000	29,250	39,199
APPALACHIAN POWER CO	4.5000	50,000	49,671	60,948
APPLE INC	1.4000	230,000	229,491	226,297
APPLE INC	2.0500	220,000	228,056	228,933
APPLE INC	2.3750	35,000	34,947	33,617
APPLE INC	2.6500	20,000	19,871	19,132
APPLE INC	2.7000	85,000	84,914	81,962
APPLE INC	2.8000	105,000	103,547	100,284
APPLE INC	2.8500	40,000	39,952	38,596
APPLE INC	2.9500	40,000	39,721	40,680
APPLE INC	3.3500	115,000	127,500	126,810
APPLE INC	3.4500	25,000	28,732	27,682
APTIV CORP	4.1500	55,000	58,736	59,070
APX GROUP INC 144A	5.7500	215,000	215,001	212,216
APX GROUP INC 144A	6.7500	395,000	411,231	419,628
ARAMARK SERVICES INC 144A	5.0000	290,000	296,714	297,975
ARAMARK SERVICES INC 144A	6.3750	205,000	205,002	215,506
ARCHROCK PARTNERS LP / AR 144A	6.2500	220,000	210,093	227,530
ARCHROCK PARTNERS LP / AR 144A	6.8750	160,000	161,214	168,000
ARCONIC CORP 144A	6.0000	285,000	285,002	299,313
ARES CAPITAL CORP	2.1500	365,000	363,819	365,971
ARES CAPITAL CORP	3.2500	120,000	119,737	126,220
ARES CAPITAL CORP	3.8750	128,000	134,129	136,887
ARES CAPITAL CORP	4.2500	45,000	44,183	48,299
ARES FINANCE CO II LLC 144A	3.2500	200,000	199,594	208,829
ARI FLEET LEASE TRUS A A3 144A	2.8400	214,876	216,708	215,519
ARIZONA PUBLIC SERVICE CO	2.2000	35,000	34,994	34,591
ARIZONA PUBLIC SERVICE CO	3.5000	10,000	9,994	10,647
ARIZONA PUBLIC SERVICE CO	4.5000	30,000	30,539	36,246
ARROW ELECTRONICS INC	3.2500	230,000	221,310	243,928
ARTERA SERVICES LLC 144A	9.0330	265,000	269,433	287,525
ASBURY AUTOMOTIVE GROUP INC	4.5000	69,000	69,357	70,811
ASBURY AUTOMOTIVE GROUP INC	4.7500	69,000	69,642	72,019
ASCENT RESOURCES UTICA HO 144A	7.0000	120,000	111,804	124,048
ASCENT RESOURCES UTICA HO 144A	8.2500	65,000	65,020	70,850
ASHLAND LLC 144A	3.3750	180,000	180,000	181,575
ASHTON WOODS USA LLC / AS 144A	4.6250	125,000	125,000	126,216
ASSUREDPARTNERS INC 144A	5.6250	400,000	403,959	402,480
AT&T INC	4.3750	200,000	327,016	315,681
AT&T INC	1.6000	250,000	276,089	309,970

	Coupon	Units	Cost	Market Value
AT&T INC	1.7000	290,000	289,564	293,590
AT&T INC	2.5500	104,000	102,610	102,317
AT&T INC	2.7500	310,000	312,547	318,308
AT&T INC	3.3000	10,000	9,994	9,683
AT&T INC	3.5000	35,000	34,978	33,493
AT&T INC	3.5500	61,000	56,980	60,155
AT&T INC	3.6500	224,000	197,226	223,311
AT&T INC	3.8000	674,000	722,413	688,526
AT&T INC	4.3000	277,000	272,823	315,675
AT&T INC	4.3500	13,000	12,858	14,683
AT&T INC	4.4500	85,000	85,685	92,098
AT&T INC	4.5000	40,000	36,375	46,826
AT&T INC	4.6500	135,000	157,419	157,967
AT&T INC	4.8000	30,000	33,467	35,605
AT&T INC	4.8500	140,000	133,936	167,782
AT&T INC	5.2500	50,000	55,066	62,030
ATHENE GLOBAL FUNDING 144A	2.5000	20,000	20,550	20,789
ATMOS ENERGY CORP	4.1250	40,000	40,213	46,356
AUTODESK INC	2.8500	68,000	72,218	70,905
AUTOMATIC DATA PROCESSING INC	1.7000	80,000	79,771	80,909
AUTONATION INC	1.9500	55,000	54,895	54,233
AUTONATION INC	4.7500	6,000	6,929	6,995
AVALONBAY COMMUNITIES INC	2.0500	300,000	299,644	295,770
AVALONBAY COMMUNITIES INC	3.4500	170,000	168,314	183,717
AVALONBAY COMMUNITIES INC	3.5000	70,000	72,666	75,409
AVANGRID INC	3.1500	380,000	372,518	405,044
AVANGRID INC	3.8000	25,000	24,970	27,836
AVANTOR FUNDING INC 144A	4.6250	180,000	180,000	189,450
AVERY DENNISON CORP	2.2500	80,000	79,677	78,319
AVERY DENNISON CORP	2.6500	95,000	96,095	97,279
AVIATION CAPITAL GROUP LL 144A	4.1250	780,000	790,743	839,485
AVIATION CAPITAL GROUP LL 144A	4.3750	800,000	819,330	854,191
AVIENT CORP 144A	5.7500	150,000	150,000	158,063
BAKER HUGHES HOLDINGS LLC / BA	4.0800	80,000	88,285	90,285
BALTIMORE GAS AND ELECTRIC CO	2.4000	50,000	49,982	52,410
BALTIMORE GAS AND ELECTRIC CO	2.9000	40,000	41,005	39,476
BALTIMORE GAS AND ELECTRIC CO	3.2000	40,000	39,664	41,624
BALTIMORE GAS AND ELECTRIC CO	6.3500	20,000	23,702	28,473
BANK OF AMERICA CORP	3.5000	250,000	243,817	272,981
BANK OF AMERICA CORP	3.9500	110,000	107,960	119,874
BANK OF AMERICA CORP	3.9700	100,000	105,269	111,216
BANK OF AMERICA CORP	4.1000	560,000	563,176	597,020
BANK OF AMERICA CORP	4.2000	290,000	288,715	317,211
BANK OF AMERICA CORP	4.4500	30,000	29,778	33,592
BANK OF AMERICA CORP	5.7000	30,000	30,362	30,505
BANK OF AMERICA CORP	5.8750	30,000	34,483	42,735
BANK OF AMERICA CORP	2.5030	70,000	69,245	70,075
BANK OF AMERICA CORP	1.8980	175,000	175,000	168,748
BANK OF AMERICA CORP	3.7050	1,000	969	1,099
BANK OF AMERICA CORP	3.4190	150,000	146,870	162,576
BANK OF AMERICA CORP	3.8640	150,000	149,811	158,744
BANK OF AMERICA CORP	4.3300	80,000	88,847	98,090
BANK OF AMERICA CORP	3.9740	75,000	79,136	83,964
BANK OF AMERICA CORP	2.4960	130,000	135,958	131,559
BANK OF AMERICA CORP	3.1940	1,050,000	1,148,927	1,117,250
BANK OF AMERICA CORP	4.0780	100,000	100,000	115,126
BANK OF AMERICA CORP	2.4560	1,300,000	1,300,000	1,357,889
BANK OF AMERICA CORP	2.4820	55,000	55,000	53,912
BANK OF AMERICA CORP	2.6760	180,000	179,295	173,775
BANK OF AMERICA CORP	0.9810	30,000	30,000	30,041
BANK OF AMERICA CORP	4.0830	202,000	248,136	239,032
BANK OF AMERICA CORP	3.4830	45,000	45,000	48,581
BANK OF AMERICA CORP	0.9760	190,000	190,000	191,010
BANK OF AMERICA CORP	1.7340	160,000	159,998	160,658
BANK OF AMERICA CORP	2.6870	310,000	310,000	315,664
BANK OF AMERICA CORP	3.3110	25,000	25,000	26,232
BANK OF AMERICA CORP	0.5230	160,000	160,000	159,932
BANK OF AMERICA CORP	2.8840	75,000	77,684	78,299
BANK OF AMERICA CORP	2.0150	80,000	82,472	82,078
BANK OF NEW YORK MELLON CORP/T	1.1785	270,000	269,589	272,757
BANNER HEALTH	2.9130	6,000	6,000	6,010
BANNER HEALTH	3.1810	5,000	5,000	5,244
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400	500,000	499,982	539,637
BATH & BODY WORKS INC	7.5000	330,000	355,933	376,357
BATH & BODY WORKS INC 144A	6.6250	40,000	40,000	45,400
BATH & BODY WORKS INC 144A	9.3750	35,000	35,005	44,406
BAUSCH HEALTH AMERICAS IN 144A	9.2500	120,000	120,024	128,157
BAXTER INTERNATIONAL INC	2.6000	70,000	65,896	73,928
BAYER US FINANCE II LLC 144A	4.2500	365,000	358,734	403,488
BAYER US FINANCE II LLC 144A	4.3750	550,000	635,794	622,694
BAYLOR SCOTT & WHITE HOLDINGS	2.8390	12,000	12,000	11,852
BAYVIEW OPPORTUNI SBR1 A1 144A	3.4748	197,595	197,595	198,990
BCPE ULYSSES INTERMEDIATE 144A	7.7500	100,000	99,462	99,250
BEAR STEARNS ALT-A TRUST 2 2A3	2.7896	101,362	96,757	100,247
BEAR STEARNS ASSET BACK HE7 M3	1.8893	144,621	126,729	144,994

	Coupon	Units	Cost	Market Value
BERKSHIRE HATHAWAY ENERGY CO	2.8500	10,000	9,988	9,558
BERKSHIRE HATHAWAY ENERGY CO	6.1250	138,000	178,980	191,041
BERKSHIRE HATHAWAY INC	1.1250	125,000	141,146	152,490
BERKSHIRE HATHAWAY INC	4.5000	45,000	46,847	56,548
BERRY GLOBAL INC 144A	5.6250	40,000	41,350	42,268
BGC PARTNERS INC	5.3750	290,000	291,795	311,444
BHG SECURITIZATION TR B A 144A	0.9000	100,000	99,997	99,997
BLACK HILLS CORP	4.3500	30,000	30,063	34,630
BLACKSTONE SECURED LENDIN 144A	2.8500	140,000	138,788	139,052
BLOCK COMMUNICATIONS INC 144A	4.8750	80,000	80,000	81,800
BLOCK FINANCIAL LLC	2.5000	125,000	124,442	126,771
BLOCK FINANCIAL LLC	3.8750	10,000	10,393	10,876
BLUE RACER MIDSTREAM LLC 144A	6.6250	55,000	57,037	57,475
BON SECOURS MERCY HEALTH INC	2.0950	35,000	35,000	34,823
BOOKING HOLDINGS INC	0.5000	100,000	120,654	116,818
BOOKING HOLDINGS INC	4.6250	69,000	79,198	82,016
BORGWARNER INC	1.0000	100,000	119,520	115,559
BOSTON GAS CO 144A	3.0010	80,000	80,000	83,387
BOSTON SCIENTIFIC CORP	0.6250	100,000	109,875	117,149
BOSTON SCIENTIFIC CORP	2.6500	500,000	518,458	515,984
BOSTON SCIENTIFIC CORP	3.3750	44,000	43,946	44,827
BOSTON SCIENTIFIC CORP	3.7500	200,000	199,636	220,041
BOSTON SCIENTIFIC CORP	3.8500	107,000	105,960	116,957
BOYNE USA INC 144A	4.7500	115,000	115,003	118,738
BP CAPITAL MARKETS AMERICA INC	2.7500	75,000	75,797	77,883
BP CAPITAL MARKETS AMERICA INC	3.1190	35,000	36,205	37,848
BP CAPITAL MARKETS AMERICA INC	2.9390	60,000	60,076	56,730
BP CAPITAL MARKETS AMERICA INC	3.0010	40,000	40,000	38,247
BP CAPITAL MARKETS AMERICA INC	3.3790	45,000	45,000	44,782
BRIGHTHOUSE FINANCIAL GLO 144A	2.0000	80,000	79,909	79,664
BRIGHTHOUSE FINANCIAL INC	4.7000	75,000	78,469	84,808
BRISTOL-MYERS SQUIBB CO	2.5500	75,000	74,786	70,421
BRISTOL-MYERS SQUIBB CO	3.4500	15,000	15,949	16,675
BRISTOL-MYERS SQUIBB CO	4.1250	40,000	39,877	48,040
BRISTOL-MYERS SQUIBB CO	4.2500	25,000	32,351	31,009
BRISTOL-MYERS SQUIBB CO	4.5500	31,000	38,073	39,766
BRISTOL-MYERS SQUIBB CO	5.0000	15,000	15,527	20,166
BRIXMOR OPERATING PARTNERSHIP	2.5000	20,000	19,936	19,705
BRIXMOR OPERATING PARTNERSHIP	3.8500	260,000	254,959	281,060
BRIXMOR OPERATING PARTNERSHIP	4.0500	75,000	84,575	83,748
BROADCOM CORP / BROADCOM CAYMA	3.5000	10,000	9,787	10,864
BROADCOM CORP / BROADCOM CAYMA	3.8750	174,000	187,541	191,212
BROADCOM INC	3.1500	7,000	6,993	7,481
BROADCOM INC	4.3000	60,000	63,906	67,238
BROADCOM INC 144A	1.9500	170,000	169,737	167,857
BROADCOM INC 144A	2.4500	75,000	72,522	72,632
BROADCOM INC 144A	2.6000	300,000	299,171	288,177
BROADCOM INC 144A	3.5000	120,000	120,600	118,570
BROADCOM INC 144A	3.7500	25,000	25,505	24,947
BROADCOM INC 144A	3.4190	938,000	938,362	970,991
BROADCOM INC 144A	3.4690	26,000	26,001	26,773
BROADCOM INC 144A	3.1370	101,000	100,363	100,682
BROADCOM INC 144A	3.1870	700,000	693,722	697,967
BROADRIDGE FINANCIAL SOLUTIONS	2.6000	430,000	430,563	436,473
BROADSTONE NET LEASE LLC	2.6000	125,000	124,776	123,484
BROWN & BROWN INC	4.2000	60,000	64,903	65,262
BUCKEYE PARTNERS LP	5.6000	25,000	20,442	24,313
BUCKEYE PARTNERS LP 144A	4.1250	75,000	75,000	77,720
BUCKEYE PARTNERS LP 144A	4.5000	115,000	115,002	116,725
BUNGE LTD FINANCE CORP	1.6300	30,000	29,999	30,312
BURLINGTON NORTHERN SANTA FE L	3.4000	70,000	72,601	75,181
BURLINGTON NORTHERN SANTA FE L	4.5500	50,000	51,995	63,099
BURLINGTON NORTHERN SANTA FE L	5.4000	70,000	78,492	95,451
BWAY 3/17 TLB	0.0000	488,959	478,080	478,490
CABLEVISION LIGHTPATH LLC 144A	5.6250	190,000	193,341	190,689
CAESARS ENTERTAINMENT INC 144A	6.2500	650,000	681,970	684,292
CAESARS RESORT COLLECTION 144A	5.7500	300,000	313,382	316,268
CALIFORNIA ENDOWMENT/THE	2.4980	5,000	5,000	4,813
CALIFORNIA INSTITUTE OF TECHNO	4.7000	30,000	31,728	42,526
CALPINE CORP 144A	4.5000	131,000	131,011	133,620
CALPINE CORP 144A	4.6250	125,000	124,998	123,125
CALPINE CORP 144A	5.1250	185,000	186,895	187,356
CAMDEN PROPERTY TRUST	3.1500	25,000	25,693	27,004
CAMERON LNG LLC 144A	3.3020	200,000	210,581	213,621
CAMPBELL SOUP CO	3.1250	200,000	205,258	193,543
CANTOR FITZGERALD LP 144A	6.5000	310,000	314,074	322,616
CAPITAL ONE FINANCIAL CORP	4.2000	35,000	36,844	38,791
CAPITAL ONE FINANCIAL CORP	2.3590	105,000	105,000	102,798
CARDINAL HEALTH INC	3.2000	90,000	91,001	93,507
CARDINAL HEALTH INC	4.3680	2,000	2,254	2,245
CARLISLE COS INC	2.2000	110,000	109,472	106,796
CARLISLE COS INC	3.7500	30,000	31,238	33,101
CARLISLE COS INC	0.5500	50,000	49,973	49,978
CARLYLE HOLDINGS FINANCE 144A	3.8750	100,000	100,172	104,184
CARPENTER TECHNOLOGY CORP	6.3750	60,000	59,997	64,542

	Coupon	Units	Cost	Market Value
CARRIER GLOBAL CORP	3.5770	100,000	107,971	106,244
CARRIER GLOBAL CORP	2.2420	11,000	11,000	11,396
CARRIER GLOBAL CORP	3.3770	195,000	203,888	204,606
CATERPILLAR INC	1.9000	240,000	238,352	238,751
CATERPILLAR INC	3.2500	39,000	39,743	42,422
CBRE SERVICES INC	2.5000	390,000	394,385	392,769
CCO HOLDINGS LLC / CCO HO 144A	4.5000	1,400,000	1,433,131	1,434,608
CCO HOLDINGS LLC / CCO HO 144A	4.7500	485,000	485,597	507,055
CCO HOLDINGS LLC / CCO HO 144A	5.0000	278,000	261,283	290,204
CCO HOLDINGS LLC / CCO HO 144A	5.3750	80,000	81,391	86,400
CCP IRS P US0003M	0.0000	-1,000,000	-6,250	-1,817
CCP IRS R 1.2275% P US0003M	0.0000	-400,000	-955	0
CCP IRS R 1.5275% P US0003M	0.0000	-400,000	-955	-1,085
CCP_IRS. P USD-LIBOR-BBA 1M CM	0.2320	36,500,000	43,099	36,610
CCP_IRS. P USD-LIBOR-BBA 3M CM	1.5000	12,900,000	293,504	39,393
CCP_IRS. P USD-LIBOR-BBA 3M CM	1.0313	390,000	0	-3,953
CCP_IRS. P USD-LIBOR-BBA 3M CM	0.9063	239,000	423	-3,858
CCP_IRS. P USD-LIBOR-BBA 3M CM	1.4063	83,000	0	-1,858
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0100	8,691,000	0	62,204
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.1315	700,000	0	5,420
CD&R SMOKEY BUYER INC 144A	6.7500	275,000	290,104	290,943
CDK GLOBAL INC 144A	5.2500	100,000	99,995	108,013
CDT-HUNT SCHOOL VLG (AHF)	4.9700	549,228	548,441	564,727
CDW LLC / CDW FINANCE CORP	3.2500	67,000	68,839	68,675
CDW LLC / CDW FINANCE CORP	4.2500	37,000	38,745	38,636
CEDAR FAIR LP	5.2500	105,000	105,006	107,625
CEDAR FAIR LP / CANADA'S WONDE	5.3750	225,000	220,767	227,895
CELANESE US HOLDINGS LLC	3.5000	50,000	49,972	53,286
CENTERPOINT ENERGY HOUSTON ELE	2.9000	20,000	20,925	20,200
CENTERPOINT ENERGY INC	4.2500	60,000	60,608	68,359
CENTRAL GARDEN & PET CO	5.1250	175,000	164,068	184,625
CHANGE HEALTHCARE HOLDING 144A	5.7500	385,000	376,459	387,888
CHARLES SCHWAB CORP/THE	1.1500	65,000	64,860	65,116
CHARLES SCHWAB CORP/THE	1.6500	30,000	29,945	28,897
CHARTER COMMUNICATIONS OPERATI	2.3000	1,100,000	1,089,528	1,047,612
CHARTER COMMUNICATIONS OPERATI	2.8000	600,000	634,325	601,355
CHARTER COMMUNICATIONS OPERATI	3.5000	160,000	159,150	156,865
CHARTER COMMUNICATIONS OPERATI	3.9000	125,000	122,832	124,509
CHARTER COMMUNICATIONS OPERATI	3.9500	25,000	24,797	24,117
CHARTER COMMUNICATIONS OPERATI	4.4000	55,000	54,948	57,198
CHARTER COMMUNICATIONS OPERATI	4.4640	300,000	301,062	307,622
CHARTER COMMUNICATIONS OPERATI	4.5000	210,000	223,393	227,201
CHARTER COMMUNICATIONS OPERATI	4.8000	5,000	5,886	5,611
CHARTER COMMUNICATIONS OPERATI	4.9080	175,000	195,441	196,809
CHARTER COMMUNICATIONS OPERATI	5.7500	235,000	253,568	296,874
CHARTER COMMUNICATIONS OPERATI	6.4840	40,000	41,071	54,383
CHARTER COMMUNICATIONS OPERATI	6.8340	70,000	71,171	103,457
CHARTER COMMUNICATIONS OPERATI	6.3840	20,000	25,407	26,298
CHENIERE CORPUS CHRISTI HOLDIN	3.7000	1,440,000	1,525,510	1,562,688
CHENIERE CORPUS CHRISTI HOLDIN	5.1250	209,000	200,478	241,626
CHENIERE CORPUS CHRISTI HOLDIN	5.8750	295,000	317,403	333,241
CHENIERE ENERGY INC	4.6250	215,000	215,019	226,556
CHENIERE ENERGY PARTNERS 144A	3.2500	130,000	130,000	130,429
CHESAPEAKE ENERGY 12/19 LAST O	0.0000	160,000	158,775	192,000
CHESAPEAKE ENERGY CORP 144A	5.5000	140,000	140,000	146,300
CHESAPEAKE ENERGY CORP 144A	5.8750	285,000	284,998	304,508
CHESAPEAKE FUNDING 1A A1 144A	2.9400	154,165	155,635	156,168
CHESAPEAKE FUNDING 1A A1 144A	0.4700	134,782	134,765	134,806
CHEVRON CORP	3.1910	35,000	35,758	36,483
CHEVRON CORP	2.2360	10,000	10,000	10,252
CHEVRON USA INC	5.2500	75,000	111,412	101,136
CHEVY CHASE FUNDING 1A A1 144A	0.3693	155,255	146,372	159,227
CHILDREN'S HOSPITAL OF PHILADE	2.7040	5,000	5,000	4,878
CHL MORTGAGE PASS-THROU HY7 A1	3.0407	206,980	200,962	206,865
CHL MORTGAGE PASS-THROUG 24 A1	5.5000	15,687	13,714	12,167
CHOBANI LLC / CHOBANI FIN 144A	7.5000	75,000	77,458	78,038
CHOICE HOTELS INTERNATIONAL IN	3.7000	39,000	39,443	41,483
CHS/COMMUNITY HEALTH SYST 144A	4.7500	475,000	472,927	477,969
CHS/COMMUNITY HEALTH SYST 144A	5.6250	835,000	874,365	874,354
CHS/COMMUNITY HEALTH SYST 144A	6.0000	195,000	201,518	206,700
CHS/COMMUNITY HEALTH SYST 144A	8.0000	65,000	68,759	68,931
CHUBB INA HOLDINGS INC	2.8750	150,000	149,625	153,453
CHUBB INA HOLDINGS INC	3.1500	65,000	67,451	69,811
CHUBB INA HOLDINGS INC	6.7000	50,000	62,585	74,904
CHURCH & DWIGHT CO INC	2.4500	280,000	277,713	284,336
CIGNA CORP	3.0000	30,000	30,286	31,286
CINTAS CORP NO 2	3.7000	29,000	32,118	32,367
CIT MORTGAGE LOAN T 1 1M1 144A	1.5893	300,000	295,313	305,929
CITGO PETROLEUM 3/19 TLB	0.0000	235,723	235,129	235,527
CITGO PETROLEUM CORP 144A	6.3750	95,000	97,409	96,900
CITGO PETROLEUM CORP 144A	7.0000	110,000	110,002	112,475
CITIGROUP INC	2.7000	200,000	197,879	204,756
CITIGROUP INC	2.7500	304,000	302,444	307,659
CITIGROUP INC	3.2000	652,000	617,698	702,970
CITIGROUP INC	3.8750	245,000	242,891	266,082

	Coupon	Units	Cost	Market Value
CITIGROUP INC	4.3000	338,000	329,016	379,618
CITIGROUP INC	4.5000	60,000	60,399	60,704
CITIGROUP INC	4.6500	165,000	195,846	212,842
CITIGROUP INC	4.7500	10,000	11,990	12,557
CITIGROUP INC	3.8870	145,000	141,260	160,229
CITIGROUP INC	2.9760	75,000	77,456	78,854
CITIGROUP INC	3.1060	100,000	100,000	106,175
CITIGROUP INC	2.5720	225,000	225,579	229,343
CITIGROUP INC	0.7760	310,000	310,000	311,189
CITIGROUP INC	1.4620	120,000	120,000	119,293
CITIGROUP INC	1.1220	125,000	125,000	123,254
CITIGROUP INC	2.3120	550,000	551,011	550,842
CITIGROUP INC	1.0839	60,000	59,788	60,269
CITIGROUP MORTGAGE L C A1 144A	3.2280	980,270	980,374	981,302
CITIGROUP MORTGAGE LOA OPX1 A2	0.2893	363,959	235,355	196,847
CITIZENS BANK NA/PROVIDENCE RI	0.9318	400,000	397,168	401,865
CLEAN HARBORS INC 144A	5.1250	105,000	105,928	114,975
CLEAR CHANNEL OUTDOOR HOL 144A	7.7500	121,000	122,454	127,353
CLEARWAY ENERGY OPERATING 144A	4.7500	100,000	100,855	105,860
CLEVELAND-CLIFFS INC 144A	4.6250	25,000	25,000	25,531
CLEVELAND-CLIFFS INC 144A	4.8750	175,000	175,700	180,688
CLEVELAND-CLIFFS INC 144A	6.7500	250,000	248,379	266,563
CLOROX CO/THE	1.8000	10,000	10,125	9,735
COCA-COLA CO/THE	2.7500	200,000	203,114	192,975
COLGATE ENERGY PARTNERS I 144A	5.8750	55,000	55,000	55,413
COLGATE ENERGY PARTNERS I 144A	7.7500	175,000	173,413	184,188
COLUMBIA PROPERTY TRUST OPERAT	4.1500	20,000	19,845	21,568
COMCAST CORP	2.6500	35,000	34,688	31,014
COMCAST CORP	2.8000	25,000	25,919	23,663
COMCAST CORP	3.4500	10,000	9,976	10,605
COMCAST CORP	3.7500	25,000	28,811	28,088
COMCAST CORP	3.9500	351,000	354,700	389,369
COMCAST CORP	4.6000	40,000	43,138	48,897
COMCAST CORP	4.0490	58,000	60,837	67,478
COMCAST CORP 144A	2.9370	107,367	105,244	101,418
COMCAST CORP 144A	2.9870	63,000	61,624	59,037
COMMONSPIRIT HEALTH	2.7600	455,000	455,029	478,749
COMMONSPIRIT HEALTH	2.9500	60,000	59,611	61,598
COMMONSPIRIT HEALTH	3.3470	193,000	196,263	207,498
COMMONSPIRIT HEALTH	3.9100	88,000	92,200	96,136
COMMONSPIRIT HEALTH	2.7820	37,000	38,640	38,101
COMMONWEALTH EDISON CO	2.2000	50,000	49,870	50,605
COMMONWEALTH EDISON CO	3.6500	40,000	36,425	44,251
COMMONWEALTH EDISON CO	4.0000	55,000	54,575	65,183
COMMSCOPE INC 144A	4.7500	135,000	135,000	134,831
COMMSCOPE TECHNOLOGIES LL 144A	5.0000	380,000	360,687	361,441
COMMSCOPE TECHNOLOGIES LL 144A	6.0000	192,000	187,752	194,400
COMPASS GROUP DIVERSIFIED 144A	5.2500	240,000	242,524	251,100
COMSTOCK RESOURCES INC 144A	5.8750	175,000	175,004	182,000
COMSTOCK RESOURCES INC 144A	6.7500	130,000	131,273	140,400
COMSTOCK RESOURCES INC 144A	7.5000	40,000	40,254	41,583
CONOCOPHILLIPS 144A	4.8750	15,000	18,368	19,512
CONSOLIDATED COMMUNICATIO 144A	5.0000	25,000	25,000	25,813
CONSOLIDATED COMMUNICATIO 144A	6.5000	130,000	130,000	141,213
CONSOLIDATED EDISON CO OF NEW	3.9500	10,000	11,707	11,411
CONSOLIDATED EDISON CO OF NEW	4.6250	60,000	58,708	74,123
CONSOLIDATED EDISON CO OF NEW	5.5000	40,000	44,799	52,613
CONSUMERS ENERGY CO	2.5000	10,000	9,915	8,737
CONSUMERS ENERGY CO	3.7500	25,000	24,709	28,813
CORPORATE OFFICE PROPERTIES LP	2.2500	100,000	99,520	102,451
COSTCO WHOLESALE CORP	1.7500	103,000	103,463	100,992
COTY INC 144A	5.0000	310,000	309,997	316,674
COUNTRYWIDE ASSET-BACKE 21 2A4	0.3193	700,000	663,416	677,261
COUNTRYWIDE ASSET-BACKED 24 1A	0.2293	253,944	219,476	243,873
COUNTRYWIDE ASSET-BACKED 9 2A4	0.3393	380,000	346,410	372,830
COVANTA HOLDING CORP	5.0000	150,000	150,003	151,500
COX COMMUNICATIONS INC 144A	2.9500	150,000	148,752	141,042
COX COMMUNICATIONS INC 144A	3.5000	215,000	213,245	235,420
CQP HOLDCO LP / BIP-V CHI 144A	5.5000	250,000	250,004	265,888
CREDIT ACCEPTANCE AU 2A A 144A	0.9600	250,000	250,000	250,696
CREDIT SUISSE FIRST BOST 8 1A1	5.2500	64,890	64,696	63,449
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700	556,085	533,804	552,921
CROWN CASTLE INTERNATIONAL COR	1.3500	140,000	141,074	140,661
CROWN CASTLE INTERNATIONAL COR	2.2500	1,000,000	998,498	977,265
CROWN CASTLE INTERNATIONAL COR	2.5000	120,000	119,699	119,903
CROWN CASTLE INTERNATIONAL COR	2.9000	75,000	74,678	72,294
CROWN CASTLE INTERNATIONAL COR	3.2000	343,000	333,432	365,019
CROWN CASTLE INTERNATIONAL COR	3.3000	50,000	55,148	53,287
CROWN CASTLE INTERNATIONAL COR	3.6500	48,000	53,157	52,775
CROWN CASTLE INTERNATIONAL COR	3.8000	274,000	263,116	301,312
CROWNROCK LP / CROWNROCK 144A	5.0000	165,000	165,003	172,277
CROWNROCK LP / CROWNROCK 144A	5.6250	149,000	142,598	152,494
CSC HOLDINGS LLC 144A	4.6250	195,000	194,811	184,855
CSC HOLDINGS LLC 144A	5.3750	15,000	15,758	15,675
CSC HOLDINGS LLC 144A	5.7500	210,000	224,192	213,512

	Coupon	Units	Cost	Market Value
CSC HOLDINGS LLC 144A	6.5000	200,000	200,000	216,590
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500	161,832	168,252	170,340
CSMC 2019-RPL8 TR RPL8 A1 144A	3.3220	0	0	0
CSMC 2019-RPL9 TR RPL9 A1 144A	2.9613	430,022	430,021	432,987
CSMC SERIES 2010- 17R 6A1 144A	2.8759	700,207	618,350	705,631
CUMMINS INC	2.6000	50,000	47,573	46,858
CUSHMAN & WAKEFIELD US BO 144A	6.7500	215,000	227,476	233,275
CVR ENERGY INC 144A	5.2500	70,000	69,384	69,300
CVS HEALTH CORP	2.6250	65,000	64,802	68,253
CVS HEALTH CORP	3.0000	25,000	24,980	26,840
CVS HEALTH CORP	3.5000	35,000	35,323	35,693
CVS HEALTH CORP	3.7500	75,000	86,694	83,321
CVS HEALTH CORP	3.8750	90,000	88,593	98,533
CVS HEALTH CORP	4.1250	25,000	28,866	28,651
CVS HEALTH CORP	5.3000	20,000	22,823	26,251
CVS HEALTH CORP	4.7800	50,000	61,190	61,307
CVS PASS-THROUGH TRUST 144A	7.5070	65,080	73,670	81,929
CWABS INC ASSET-BACKED 12 1A1	0.8293	125,238	110,290	123,795
CYRUSONE LP / CYRUSONE FINANCE	3.4500	100,000	99,776	104,150
DAE FUNDING LLC 144A	1.5500	700,000	696,337	693,602
DAIMLER FINANCE NORTH AME 144A	3.4000	600,000	602,395	607,230
DAIMLER FINANCE NORTH AME 144A	3.7500	400,000	400,513	401,208
DAIMLER FINANCE NORTH AME 144A	1.0108	800,000	800,000	802,685
DANA INC	5.6250	55,000	55,129	59,227
DAVITA INC 144A	4.6250	1,125,000	1,162,444	1,157,187
DCP MIDSTREAM OPERATING L 144A	6.4500	25,000	28,193	31,065
DCP MIDSTREAM OPERATING LP	5.1250	65,000	69,832	73,142
DCP MIDSTREAM OPERATING LP	5.6000	95,000	95,737	110,675
DEERE & CO	2.7500	110,000	117,162	116,456
DELL INTERNATIONAL LLC / EMC C	5.4500	595,000	599,129	638,156
DELL INTERNATIONAL LLC / EMC C	5.8500	260,000	295,222	302,486
DELL INTERNATIONAL LLC / EMC C	6.0200	80,000	92,308	95,162
DELL INTERNATIONAL LLC / EMC C	6.1000	305,000	350,054	377,050
DELL INTERNATIONAL LLC / EMC C	6.2000	610,000	711,098	780,355
DELL INTERNATIONAL LLC / EMC C	8.1000	125,000	183,032	189,546
DELL INTERNATIONAL LLC / EMC C	8.3500	198,000	281,108	321,128
DELTA AIR LINES 2015-1 CLASS A	3.6250	206,954	208,679	221,816
DELTA AIR LINES INC	2.9000	700,000	694,036	716,778
DELTA AIR LINES INC	7.3750	221,000	227,951	260,369
DELTA AIR LINES INC / SKY 144A	4.7500	400,000	400,010	446,000
DELTA AIR LINES INC 144A	7.0000	59,000	63,927	68,809
DEVON ENERGY CORP 144A	5.2500	9,000	9,968	9,969
DIAMOND SPORTS GROUP LLC 144A	5.3750	400,000	308,972	264,000
DIAMONDBACK ENERGY INC	0.9000	35,000	34,997	34,989
DIAMONDBACK ENERGY INC	4.4000	30,000	29,901	34,029
DIGITAL REALTY TRUST LP	3.7000	20,000	20,899	22,231
DIGITAL REALTY TRUST LP	4.7500	50,000	56,809	56,293
DIRECTV HOLDINGS LLC / DI 144A	5.8750	175,000	178,463	182,656
DISCOVER BANK	2.7000	250,000	249,554	259,273
DISCOVERY COMMUNICATIONS LLC	3.9500	125,000	125,672	138,436
DISCOVERY COMMUNICATIONS LLC	4.1250	75,000	77,484	83,767
DISCOVERY COMMUNICATIONS LLC	5.2000	25,000	31,680	31,148
DISH DBS CORP	5.1250	60,000	60,002	58,787
DISH DBS CORP	7.3750	125,000	125,020	132,559
DISH DBS CORP	7.7500	110,000	103,316	124,215
DOLLAR GENERAL CORP	3.2500	25,000	25,410	25,921
DOMINION ENERGY INC	2.2500	75,000	74,894	74,764
DOMINION ENERGY INC	4.0500	20,000	18,211	22,541
DOMINION ENERGY SOUTH CAROLINA	5.4500	30,000	34,168	40,615
DT AUTO OWNER TRUST 4A B 144A	2.3600	130,906	132,019	131,239
DT MIDSTREAM INC 144A	4.3750	135,000	135,001	139,050
DTE ELECTRIC CO	2.9500	50,000	53,007	50,094
DUKE ENERGY CAROLINAS LLC	2.4500	30,000	30,204	30,888
DUKE ENERGY CAROLINAS LLC	6.0500	40,000	47,884	55,961
DUKE ENERGY CORP	2.4500	30,000	29,916	30,319
DUKE ENERGY CORP	2.5500	80,000	82,330	81,058
DUKE ENERGY CORP	4.2000	10,000	9,954	11,384
DUKE ENERGY FLORIDA LLC	1.7500	400,000	404,349	387,869
DUKE ENERGY FLORIDA PROJECT FI	2.5380	70,000	70,771	73,276
DUKE ENERGY INDIANA LLC	6.3500	40,000	49,469	57,158
DUKE ENERGY OHIO INC	4.3000	50,000	49,910	61,312
DUKE ENERGY PROGRESS LLC	4.2000	115,000	125,527	135,908
DUKE UNIVERSITY	2.7570	10,000	10,000	10,228
DYCOM INDUSTRIES INC 144A	4.5000	110,000	110,002	110,465
EAGLE MATERIALS INC	2.5000	255,000	253,057	253,402
EAST OHIO GAS CO/THE 144A	2.0000	915,000	915,530	894,312
EAST OHIO GAS CO/THE 144A	1.3000	100,000	99,924	100,237
EBAY INC	1.9000	5,000	4,992	5,150
EDGEWELL PERSONAL CARE CO 144A	4.1250	170,000	170,004	169,737
EDGEWELL PERSONAL CARE CO 144A	5.5000	105,000	105,002	110,894
EDWARDS LIFESCIENCES CORP	4.3000	370,000	377,722	423,982
ELECTRONIC ARTS INC	1.8500	25,000	24,936	24,177
ELECTRONIC ARTS INC	2.9500	100,000	99,473	96,046
ELLINGTON LOAN ACQUI 1 A1 144A	1.1893	326,656	331,820	327,406
EMERSON ELECTRIC CO	6.1250	70,000	95,252	100,085

	Coupon	Units	Cost	Market Value
ENABLE MIDSTREAM PARTNERS LP	4.4000	300,000	285,857	332,351
ENCOMPASS HEALTH CORP	4.5000	313,000	314,570	323,173
ENCOMPASS HEALTH CORP	4.6250	10,000	10,000	10,511
ENERGIZER HOLDINGS INC 144A	4.3750	115,000	115,000	114,131
ENERGIZER HOLDINGS INC 144A	4.7500	125,000	125,997	127,156
ENERGY TRANSFER LP	3.9000	70,000	66,370	76,422
ENERGY TRANSFER LP	4.0500	330,000	329,638	355,982
ENERGY TRANSFER LP	4.2000	190,000	180,773	210,105
ENERGY TRANSFER LP	4.2500	80,000	83,308	83,400
ENERGY TRANSFER LP	5.3000	420,000	385,181	492,025
ENERGY TRANSFER LP	5.4000	40,000	39,617	47,665
ENERGY TRANSFER LP / REGENCY E	5.8750	130,000	130,338	131,102
ENERSYS 144A	5.0000	128,000	118,826	124,200
ENLINK MIDSTREAM LLC 144A	5.6250	115,000	115,964	122,445
ENERGY CORP	1.9000	40,000	39,871	39,579
ENERGY CORP	4.0000	150,000	150,264	153,275
ENERGY LOUISIANA LLC	4.0500	75,000	77,506	79,286
ENERGY LOUISIANA LLC	4.2000	20,000	19,861	24,185
ENERGY MISSISSIPPI LLC	3.8500	40,000	41,288	45,454
ENTERPRISE PRODUCTS OPERATING	3.1250	60,000	59,977	64,439
ENTERPRISE PRODUCTS OPERATING	3.3000	45,000	44,627	43,886
ENTERPRISE PRODUCTS OPERATING	3.3500	140,000	139,307	145,010
ENTERPRISE PRODUCTS OPERATING	4.2500	60,000	53,495	67,960
ENTERPRISE PRODUCTS OPERATING	4.9500	130,000	126,456	163,585
ENTERPRISE PRODUCTS OPERATING	5.1000	35,000	35,124	43,549
EPR PROPERTIES	4.5000	290,000	287,759	309,811
EQM MIDSTREAM PARTNERS LP	4.0000	220,000	214,860	228,516
EQM MIDSTREAM PARTNERS LP 144A	4.5000	35,000	35,000	36,313
EQM MIDSTREAM PARTNERS LP 144A	4.7500	165,000	165,002	171,603
EQUIFAX INC	2.3500	40,000	39,894	39,378
EQUIFAX INC	3.1000	40,000	42,018	42,291
EQUINIX INC	2.1500	300,000	299,235	294,206
EQUINIX INC	2.5000	90,000	89,580	90,612
EQUINIX INC	2.9000	65,000	64,940	68,932
EQUINIX INC	3.4000	30,000	29,756	30,508
EQUITABLE HOLDINGS INC	3.9000	176,000	175,181	184,632
ERP OPERATING LP	2.8500	50,000	47,953	53,164
ESSENTIAL PROPERTIES LP	2.9500	63,000	63,408	63,329
ESSENTIAL UTILITIES INC	2.7040	30,000	30,000	30,941
ESSEX PORTFOLIO LP	1.7000	70,000	69,628	68,649
ESSEX PORTFOLIO LP	3.2500	100,000	99,172	103,649
ESSEX PORTFOLIO LP	3.8750	190,000	190,269	203,220
ESTEE LAUDER COS INC/THE	3.1250	35,000	36,807	37,801
EVERGY KANSAS CENTRAL INC	4.1250	20,000	19,587	23,221
EVERGY KANSAS CENTRAL INC	4.2500	20,000	19,632	23,957
EVERSOURCE ENERGY	1.6500	20,000	19,994	18,995
EVERSOURCE ENERGY	2.5500	10,000	9,963	10,136
EVERSOURCE ENERGY	3.4500	20,000	23,415	20,952
EXELON CORP	4.4500	110,000	125,451	132,853
EXELON GENERATION CO LLC	5.7500	30,000	29,863	36,575
EXETER AUTOMOBILE RECEIVA 1A B	0.5000	210,000	209,984	210,143
EXETER AUTOMOBILE RECEIVA 3A B	0.7900	550,000	551,910	551,166
EXPEDIA GROUP INC	2.9500	150,000	149,058	151,584
EXPEDIA GROUP INC	3.6000	55,000	54,971	58,217
EXPEDIA GROUP INC 144A	6.2500	44,000	48,563	50,729
EXTENDED STAY AMERI ESH A 144A	1.1710	795,860	795,859	798,106
EXTRA SPACE STORAGE LP	2.3500	135,000	134,726	131,882
EXXON MOBIL CORP	3.4520	115,000	117,041	122,294
FEDERAL REALTY INVESTMENT TRUS	3.2000	5,000	5,129	5,345
FEDEX CORP	4.0500	25,000	26,954	27,967
FIDELITY NATIONAL FINANCIAL IN	2.4500	100,000	99,674	99,463
FIDELITY NATIONAL FINANCIAL IN	3.4000	100,000	101,384	107,391
FIDELITY NATIONAL FINANCIAL IN	5.5000	120,000	121,824	125,565
FIDELITY NATIONAL INFORMATION	1.5000	225,000	275,410	276,358
FIRST AMERICAN FINANCIAL CORP	2.4000	510,000	508,252	496,946
FIRST FRANKLIN MORTGAGE FF9 A4	0.8093	249,475	249,509	249,377
FIRST INVESTORS AUTO 2A A 144A	2.2100	27,555	27,554	27,679
FIRST REPUBLIC BANK/CA	1.9120	250,000	250,000	255,049
FIRSTENERGY CORP	2.2500	400,000	400,069	386,000
FIRSTENERGY CORP	3.3500	230,000	228,641	232,726
FIRSTENERGY CORP	4.7500	60,000	60,318	62,408
FIRSTENERGY CORP	5.3500	80,000	98,261	97,550
FIRSTENERGY TRANSMISSION 144A	2.8660	300,000	300,000	313,125
FISERV INC	4.4000	75,000	88,673	89,801
FLORIDA POWER & LIGHT CO	3.1500	95,000	98,021	100,591
FLORIDA POWER & LIGHT CO	3.9900	30,000	29,984	35,946
FLOWERS FOODS INC	2.4000	5,000	4,977	4,997
FMC CORP	3.2000	12,000	12,104	12,835
FORD CREDIT FLOORPLAN MAST 1 D	2.1200	100,000	102,186	102,084
FORD FOUNDATION/THE	2.8150	5,000	5,000	4,952
FORD MOTOR CREDIT CO LLC	3.3750	900,000	900,000	924,750
FORD MOTOR CREDIT CO LLC	3.5500	200,000	202,726	203,750
FORD MOTOR CREDIT CO LLC	4.1250	55,000	55,000	58,327
FORD MOTOR CREDIT CO LLC	5.1250	50,000	50,349	54,313
FORD MOTOR CREDIT CO LLC	5.5960	1,000,000	1,006,179	1,011,950

	Coupon	Units	Cost	Market Value
FORD MOTOR CREDIT CO LLC	5.1130	130,000	136,329	145,275
FORD MOTOR CREDIT CO LLC	3.2190	400,000	401,390	401,000
FORD MOTOR CREDIT CO LLC	3.8130	200,000	200,151	200,100
FORD MOTOR CREDIT CO LLC	1.1978	500,000	491,180	498,510
FORD MOTOR CREDIT CO LLC	1.3598	1,100,000	1,081,569	1,095,628
FORTINET INC	2.2000	475,000	471,540	470,726
FORTRESS TRANSPORTATION A 144A	5.5000	425,000	426,357	427,858
FORTUNE BRANDS HOME & SECURITY	3.2500	718,000	723,035	773,881
FRANKLIN RESOURCES INC	2.8000	65,000	65,435	66,599
FREDDIE MAC MULTICLASS P003 A2	1.7828	100,000	102,584	98,057
FREDDIE MAC MULTICLASS P003 A3	1.9560	160,099	164,755	156,044
FREDDIE MAC MULTIFAMIL K132 AM	1.6320	949,000	948,926	934,944
FREEDOM MORTGAGE CORP 144A	8.1250	210,000	191,767	212,888
FREEDOM MORTGAGE CORP 144A	8.2500	492,000	497,918	501,840
FREMF 2013-K25 MORT K25 B 144A	3.6199	404,000	416,964	416,056
FREMF 2013-K32 MORT K32 B 144A	3.5310	366,000	366,440	383,198
FREMF 2015-K48 MORT K48 B 144A	3.6409	133,990	134,152	144,480
FREMF 2015-K51 MORT K51 B 144A	3.9527	50,000	54,807	54,506
FREMF 2015-K720 MO K720 B 144A	3.3904	238,000	242,537	242,528
FREMF 2017-K71 MORT K71 B 144A	3.7528	108,000	119,356	118,051
FREMF 2018-K082 MOR K82 B 144A	4.1291	195,000	218,417	217,422
FREMF 2018-K72 MORT K72 B 144A	3.9921	84,000	93,130	92,917
FREMF 2018-K733 MOR K73 B 144A	3.8523	148,500	145,745	161,823
FREMF 2018-K74 MORT K74 B 144A	4.0910	978,000	1,070,205	1,083,293
FREMF 2018-K75 MORT K75 B 144A	3.9747	198,000	194,085	218,704
FREMF 2018-K80 MO K80 X2A 144A	0.1000	99,019,702	696,232	530,914
FREMF 2018-K83 MORT K83 B 144A	4.2755	384,000	416,106	432,098
FREMF 2018-K83 MORT K83 C 144A	4.2755	150,000	165,594	163,719
FREMF 2019-K87 MORT K87 B 144A	4.3222	297,000	297,698	336,502
FREMF 2019-K95 MORT K95 B 144A	3.9192	183,000	203,214	201,484
FREMF 2019-K97 MORT K97 B 144A	3.7644	114,000	125,398	124,982
FREMF 2020-K104 MO K104 B 144A	3.5389	137,000	147,648	146,661
FREMF 2020-K105 MO K105 B 144A	3.5300	346,000	368,858	367,562
FREMF 2020-K737 MO K737 B 144A	3.3012	46,000	49,360	48,845
FREMONT HOME LOAN TRUST B 2A3	0.2493	804,064	366,124	349,040
FREMONT HOME LOAN TRUST E 2A1	0.1493	291,940	160,582	163,795
FRESB 2018-SB46 MORT SB46 A10F	3.3000	342,002	339,786	360,402
FRONTIER COMMUNICATIONS 4/21	0.0000	90,000	89,966	89,803
FRONTIER COMMUNICATIONS H 144A	5.0000	410,000	410,003	430,500
FRONTIER COMMUNICATIONS H 144A	6.7500	85,000	85,001	89,569
FS KKR CAPITAL CORP	2.6250	245,000	244,099	245,599
FS KKR CAPITAL CORP	3.4000	190,000	188,115	198,527
FS KKR CAPITAL CORP	4.1250	25,000	25,054	26,713
FS KKR CAPITAL CORP	4.6250	30,000	30,627	32,395
FWD SECURITIZATIO INV1 A1 144A	2.2400	531,287	531,272	538,840
GARTNER INC 144A	4.5000	140,000	143,815	147,000
GENERAL ELECTRIC CO	3.4500	100,000	101,282	106,355
GENERAL ELECTRIC CO	4.1250	30,000	33,889	34,361
GENERAL ELECTRIC CO	4.2500	60,000	68,850	70,093
GENERAL ELECTRIC CO	4.3500	40,000	38,846	48,298
GENERAL ELECTRIC CO	5.5500	820,000	808,239	959,961
GENERAL ELECTRIC CO	6.7500	75,000	94,574	102,591
GENERAL MILLS INC 144A	3.0000	30,000	36,202	29,947
GENERAL MOTORS CO	4.0000	90,000	86,480	97,861
GENERAL MOTORS CO	5.2000	25,000	28,960	30,444
GENERAL MOTORS CO	5.4000	85,000	106,015	105,396
GENERAL MOTORS CO	6.7500	47,000	66,439	67,022
GENERAL MOTORS FINANCIAL CO IN	2.3500	275,000	269,952	269,351
GENERAL MOTORS FINANCIAL CO IN	2.7500	115,000	117,551	120,233
GENERAL MOTORS FINANCIAL CO IN	2.9000	45,000	44,962	47,213
GENERAL MOTORS FINANCIAL CO IN	3.4500	30,000	30,065	30,180
GENERAL MOTORS FINANCIAL CO IN	3.5500	60,000	59,991	61,428
GENERAL MOTORS FINANCIAL CO IN	3.7000	90,000	88,282	93,901
GENERAL MOTORS FINANCIAL CO IN	4.0000	55,000	57,135	59,542
GENERAL MOTORS FINANCIAL CO IN	4.1500	110,000	108,847	116,257
GENERAL MOTORS FINANCIAL CO IN	4.2000	200,000	200,262	200,706
GENERAL MOTORS FINANCIAL CO IN	1.6768	90,000	89,845	90,332
GENUINE PARTS CO	1.8750	226,000	211,363	215,889
GEORGETOWN UNIVERSITY/THE	2.9430	2,000	2,000	1,968
GEORGIA POWER CO	3.7000	50,000	56,117	53,321
GILEAD SCIENCES INC	2.6000	40,000	38,640	38,082
GLOBAL PAYMENTS INC	1.2000	65,000	64,947	64,342
GLOBAL PAYMENTS INC	3.2000	116,000	123,878	122,623
GLOBAL PAYMENTS INC	4.4500	9,000	10,064	10,239
GLS AUTO RECEIVABLES 2A A 144A	0.3100	200,138	200,133	200,083
GO DADDY OPERATING CO LLC 144A	5.2500	115,000	115,000	119,888
GOLDMAN SACHS BDC INC	2.8750	325,000	324,264	334,162
GOLDMAN SACHS GROUP INC/T REGS	3.3750	150,000	190,199	193,764
GOLDMAN SACHS GROUP INC/T REGS	1.5000	200,000	279,694	266,348
GOLDMAN SACHS GROUP INC/THE	3.5000	130,000	123,143	140,481
GOLDMAN SACHS GROUP INC/THE	3.7500	895,000	876,279	969,885
GOLDMAN SACHS GROUP INC/THE	3.8000	200,000	233,528	222,641
GOLDMAN SACHS GROUP INC/THE	4.2500	80,000	77,848	88,594
GOLDMAN SACHS GROUP INC/THE	4.7500	210,000	259,552	271,156
GOLDMAN SACHS GROUP INC/THE	5.1500	62,000	85,815	81,299

	Coupon	Units	Cost	Market Value
GOLDMAN SACHS GROUP INC/THE	6.2500	15,000	16,957	21,864
GOLDMAN SACHS GROUP INC/THE	6.7500	120,000	134,130	171,874
GOLDMAN SACHS GROUP INC/THE	2.6150	85,000	85,000	86,028
GOLDMAN SACHS GROUP INC/THE	2.9050	40,000	40,208	40,770
GOLDMAN SACHS GROUP INC/THE	4.0170	196,000	188,941	225,249
GOLDMAN SACHS GROUP INC/THE	3.2100	75,000	75,000	77,531
GOLDMAN SACHS GROUP INC/THE	4.2230	335,000	364,094	378,591
GOLDMAN SACHS GROUP INC/THE	4.4110	50,000	50,778	60,093
GOLDMAN SACHS GROUP INC/THE	1.9920	295,000	295,000	284,477
GOLDMAN SACHS GROUP INC/THE	0.8550	35,000	35,000	34,663
GOLDMAN SACHS GROUP INC/THE	1.0930	250,000	250,000	246,356
GOLDMAN SACHS GROUP INC/THE	2.9080	35,000	35,000	34,508
GOLDMAN SACHS GROUP INC/THE	1.1655	230,000	226,817	231,458
GOLDMAN SACHS GROUP INC/THE	0.9085	265,000	263,275	265,135
GOLUB CAPITAL BDC INC	2.5000	50,000	49,865	50,314
GOODMAN US FINANCE THREE 144A	3.7000	240,000	231,419	259,595
GOODYEAR TIRE & RUBBER CO/THE	5.2500	160,000	160,007	171,944
GOODYEAR TIRE & RUBBER CO/THE	9.5000	135,000	135,008	148,163
GRAHAM PACKAGING CO INC 144A	7.1250	120,000	120,004	127,407
GREYSTAR REAL ESTATE PART 144A	5.7500	240,000	235,458	243,600
GRINDING MEDIA INC / MOLY 144A	7.3750	170,000	167,300	173,315
GSAA HOME EQUITY TRUST 15 1A1	0.5993	79,148	69,218	74,481
GSAMP TRUST 2006-FM2 FM2 A1	0.2293	468,418	224,607	231,085
GSAMP TRUST 2006-HE8 HE8 A2C	0.2593	128,612	124,927	126,445
GSAMP TRUST 2007-FM2 FM2 A2C	0.2493	373,319	249,642	274,535
HACKENSACK MERIDIAN HEALTH INC	2.6750	10,000	10,000	9,896
HACKENSACK MERIDIAN HEALTH INC	2.8750	1,000	1,000	992
HARBORVIEW MORTGAGE LO 12 1A1A	0.2854	145,746	130,281	137,689
HARBORVIEW MORTGAGE LOA 6 2A1A	0.2704	792,024	700,478	768,082
HARTFORD FINANCIAL SERVICES GR	3.6000	50,000	56,792	54,540
HAT HOLDINGS I LLC / HAT 144A	6.0000	95,000	94,998	99,275
HCA INC	3.5000	280,000	278,265	291,181
HCA INC	4.1250	500,000	539,869	558,511
HCA INC	5.2500	160,000	160,548	204,216
HCA INC	5.5000	225,000	292,736	291,770
HELIOS SOFTWARE HOLDINGS 144A	4.6250	105,000	102,957	103,425
HELMERICH & PAYNE INC 144A	2.9000	70,000	69,837	70,162
HERC HOLDINGS INC 144A	5.5000	405,000	409,087	424,936
HERSHEY CO/THE	2.6500	10,000	9,967	9,766
HESS CORP	4.3000	175,000	182,807	194,365
HESS CORP	7.3000	20,000	22,361	27,055
HESS MIDSTREAM OPERATIONS 144A	5.1250	110,000	110,000	114,901
HESS MIDSTREAM OPERATIONS 144A	5.6250	170,000	175,085	176,375
HEWLETT PACKARD ENTERPRISE CO	4.4500	110,000	109,971	117,826
HEWLETT PACKARD ENTERPRISE CO	6.3500	15,000	19,792	20,140
HIGHWOODS REALTY LP	4.2000	100,000	104,067	111,925
HILTON DOMESTIC OPERATING 144A	3.6250	300,000	300,004	295,500
HILTON DOMESTIC OPERATING CO I	4.8750	400,000	421,068	429,104
HILTON GRAND VACATIONS BO 144A	5.0000	715,000	714,998	729,300
HILTON WORLDWIDE FINANCE LLC /	4.8750	150,000	143,286	155,066
HLF FINANCING SARL LLC / 144A	4.8750	215,000	217,325	215,000
HOME DEPOT INC/THE	2.3750	15,000	14,802	13,542
HOME DEPOT INC/THE	3.0000	35,000	36,232	37,757
HOME DEPOT INC/THE	3.1250	30,000	32,391	31,276
HOME DEPOT INC/THE	3.3000	30,000	33,394	32,504
HOME DEPOT INC/THE	4.2500	20,000	23,671	24,503
HOME DEPOT INC/THE	5.4000	70,000	79,316	95,833
HOME DEPOT INC/THE	5.8750	70,000	82,570	98,735
HOME EQUITY MORTGAGE LOAN C M2	0.8393	1,300,000	1,203,716	1,299,344
HOMEBANC MORTGAGE TRUST 2 3 M1	0.7493	1,292,462	1,636,493	1,300,981
HORMEL FOODS CORP	1.8000	70,000	71,444	68,849
HP INC	2.2000	90,000	89,844	92,877
HP INC	3.0000	85,000	84,801	90,769
HP INC	6.0000	48,000	61,695	61,970
HP INC 144A	1.4500	130,000	129,764	129,303
HP INC 144A	2.6500	219,000	218,304	216,831
HUB INTERNATIONAL LTD 144A	7.0000	225,000	215,515	232,594
HUDSON PACIFIC PROPERTIES LP	3.9500	120,000	113,813	131,262
HUMANA INC	2.1500	100,000	99,807	97,687
HUNT COS INC 144A	5.2500	150,000	149,624	147,000
HUNTINGTON BANCSHARES INC/OH	2.3000	14,000	14,013	14,058
HYATT HOTELS CORP	1.8000	730,000	729,956	731,548
HYUNDAI CAPITAL AMERICA 144A	0.8000	1,000,000	998,541	1,000,367
IAA INC 144A	5.5000	210,000	213,472	219,450
IDEX CORP	2.6250	40,000	39,952	40,699
IDEX CORP	3.0000	546,000	586,602	575,827
IHEARTCOMMUNICATIONS INC	6.3750	25,000	25,793	26,379
IHEARTCOMMUNICATIONS INC	8.3750	320,000	338,219	342,000
IHEARTCOMMUNICATIONS INC 144A	4.7500	15,000	15,002	15,458
IHEARTCOMMUNICATIONS INC 144A	5.2500	30,000	30,000	31,172
ILLUMINA INC	0.5500	90,000	89,998	90,005
ILLUMINATE BUYER LLC / IL 144A	9.0000	175,000	185,902	192,938
IMOLA MERGER CORP 144A	4.7500	315,000	315,010	325,873
INDIANA MICHIGAN POWER CO	4.5500	30,000	30,210	37,336
INDIANA MICHIGAN POWER CO	6.0500	25,000	28,755	34,225

	Coupon	Units	Cost	Market Value
INDIANA UNIVERSITY HEALTH INC	2.8520	10,000	10,000	10,130
INDYMAC INDX MORTGAG AR12 2A1A	0.5693	368,257	344,710	361,006
INTEL CORP	2.0000	50,000	49,982	49,727
INTEL CORP	2.8000	15,000	14,986	14,954
INTEL CORP	3.0500	5,000	4,983	4,967
INTEL CORP	0.4773	440,000	438,698	440,986
INTERCONTINENTAL EXCHANGE INC	1.8500	40,000	39,843	37,926
INTERCONTINENTAL EXCHANGE INC	3.0000	75,000	73,908	73,940
INTERCONTINENTAL EXCHANGE INC	3.7500	250,000	250,729	274,769
INTERCONTINENTAL EXCHANGE INC	4.2500	30,000	33,233	35,568
INTERFACE INC 144A	5.5000	140,000	140,004	147,000
INTERNATIONAL BUSINESS MACHINE	4.1500	100,000	102,689	118,035
INTERNATIONAL FLAVORS & F 144A	2.3000	400,000	400,002	396,279
INTERPUBLIC GROUP OF COS INC/T	3.3750	60,000	59,872	62,960
INTERPUBLIC GROUP OF COS INC/T	3.7500	190,000	190,000	190,000
INTUIT INC	1.6500	360,000	361,412	350,785
INVITATION HOMES OPERATING PAR	2.0000	55,000	54,130	52,821
IPALCO ENTERPRISES INC	3.7000	200,000	197,120	213,640
IRON MOUNTAIN INC 144A	4.8750	235,000	212,898	243,972
IRON MOUNTAIN INC 144A	5.0000	120,000	121,493	125,076
IRON MOUNTAIN INC 144A	5.2500	160,000	160,007	168,742
IRS R 0.975% P US0003M	0.0000	-1,800,000	-2,138	-2,138
IRS R 1.235% P US0003M	0.0000	-1,800,000	-2,138	-2,138
IRS R 1.24250% P US0003M	0.0000	-600,000	-1,425	-20
IRS R 1.49000% P US0003M	0.0000	-400,000	-2,820	-144
IRS R 1.495% P US0003M	0.0000	-400,000	-1,125	-2,403
IRS R 1.5% P US0003M	0.0000	-500,000	-1,447	-2,365
IRS R 1.51750% P US0003M	0.0000	-400,000	-2,341	-82
IRS R 1.54250% P US0003M	0.0000	-1,300,000	-5,350	-3,288
IRS R 1.5685% P US0003M	0.0000	-300,000	-1,921	-321
IRS R 1.63500% P US0003M	0.0000	-400,000	-2,750	-1,412
IRS R 1.79000% P US0003M	0.0000	-400,000	-2,820	-9,243
IRS R 1.81750 P US0003M	0.0000	-400,000	-2,341	-6,753
IRS R 1.84250% P US0003M	0.0000	-700,000	-3,925	-10,081
IRS R 1.8685% P US0003M	0.0000	-300,000	-1,921	-3,644
IRS R 1.93500% P US0003M	0.0000	-400,000	-2,750	-3,845
IRS R 2.08600% P US0003M	0.0000	-19,600,000	-224,000	-224,000
IRS R 2.25400% P US0003M	0.0000	4,000,000	224,000	224,000
ITC HOLDINGS CORP	2.7000	230,000	227,665	235,317
JABIL INC	1.7000	45,000	44,991	45,236
JABIL INC	4.7000	40,000	39,891	41,592
JAGUAR HOLDING CO II / PP 144A	4.6250	110,000	110,002	114,263
JAGUAR HOLDING CO II / PP 144A	5.0000	95,000	95,002	102,252
JB POINDEXTER & CO INC 144A	7.1250	140,000	146,434	147,350
JEFFERIES FINANCE LLC / J 144A	5.0000	110,000	110,001	111,513
JERSEY CENTRAL POWER & LI 144A	4.3000	80,000	80,365	88,101
JERSEY CENTRAL POWER & LI 144A	4.7000	60,000	61,190	64,679
JOHNSON & JOHNSON	0.9500	200,000	199,884	196,020
JOHNSON & JOHNSON	2.4500	20,000	19,797	18,656
JOHNSON & JOHNSON	3.7000	80,000	77,268	93,943
JP MORGAN MORTGAGE ACQ OPT2 M3	0.8093	1,300,000	1,222,774	1,300,497
JP MORGAN MORTGAGE ACQU HE2 M1	0.5393	300,000	276,270	291,851
JPMORGAN CHASE & CO	2.7000	70,000	70,638	72,404
JPMORGAN CHASE & CO	3.2200	150,000	147,029	158,439
JPMORGAN CHASE & CO	3.3000	70,000	67,817	75,895
JPMORGAN CHASE & CO	3.8750	246,000	243,854	267,471
JPMORGAN CHASE & CO	3.9000	60,000	59,668	65,608
JPMORGAN CHASE & CO	3.9640	340,000	388,143	394,124
JPMORGAN CHASE & CO	4.0230	170,000	170,634	182,084
JPMORGAN CHASE & CO	4.1250	110,000	108,147	123,674
JPMORGAN CHASE & CO	4.2500	560,000	553,684	636,834
JPMORGAN CHASE & CO	4.8500	120,000	122,069	156,275
JPMORGAN CHASE & CO	4.9500	60,000	67,068	78,429
JPMORGAN CHASE & CO	5.6000	90,000	100,556	124,033
JPMORGAN CHASE & CO	3.5400	1,230,000	1,356,452	1,343,450
JPMORGAN CHASE & CO	4.2030	250,000	273,756	284,388
JPMORGAN CHASE & CO	3.7020	175,000	195,777	193,258
JPMORGAN CHASE & CO	2.3010	50,000	50,000	51,861
JPMORGAN CHASE & CO	3.5590	270,000	275,280	282,661
JPMORGAN CHASE & CO	1.0450	125,000	125,000	123,104
JPMORGAN CHASE & CO	4.0320	90,000	104,508	104,886
JPMORGAN CHASE & CO	0.5630	70,000	70,000	69,709
JPMORGAN CHASE & CO	0.6970	190,000	190,000	190,549
JPMORGAN CHASE & CO	2.5800	70,000	70,000	70,971
JPMORGAN CHASE & CO	0.9690	195,000	195,133	195,239
JPMORGAN CHASE & CO	3.3280	20,000	20,000	20,951
JPMORGAN CHASE & CO	2.5250	50,000	48,661	47,349
JPMORGAN CHASE & CO	1.0139	270,000	265,186	273,421
KAISER FOUNDATION HOSPITALS	3.0020	20,000	20,000	20,438
KAISER FOUNDATION HOSPITALS	2.8100	6,000	6,000	6,071
KANSAS CITY SOUTHERN	3.5000	5,000	5,307	5,257
KANSAS CITY SOUTHERN	4.2000	5,000	5,362	5,791
KANSAS CITY SOUTHERN	4.3000	35,000	38,111	41,180
KANSAS CITY SOUTHERN	4.7000	5,000	5,768	6,198
KENNEDY-WILSON INC	4.7500	330,000	331,132	335,685

	Coupon	Units	Cost	Market Value
KENTUCKY UTILITIES CO	3.3000	50,000	52,452	52,152
KEYSIGHT TECHNOLOGIES INC	4.5500	120,000	121,310	132,639
KEYSIGHT TECHNOLOGIES INC	4.6000	5,000	5,294	5,769
KILROY REALTY LP	3.4500	400,000	392,337	426,927
KILROY REALTY LP	3.8000	80,000	79,887	82,785
KILROY REALTY LP	4.2500	45,000	48,428	50,802
KIMBERLY-CLARK CORP	2.8750	50,000	49,846	50,668
KINDER MORGAN ENERGY PARTNERS	5.5000	49,000	58,795	60,944
KINDER MORGAN INC	1.4038	120,000	118,912	121,696
KLA CORP	4.6500	30,000	31,966	33,090
KOHL'S CORP	3.3750	15,000	14,972	15,436
KRAFT HEINZ FOODS CO	0.9484	1,270,000	1,260,896	1,269,999
KRATON POLYMERS LLC / KRA 144A	4.2500	260,000	261,734	271,700
LABORATORY CORP OF AMERICA HOL	1.5500	225,000	226,841	225,441
LABORATORY CORP OF AMERICA HOL	2.9500	170,000	176,658	180,299
LABORATORY CORP OF AMERICA HOL	4.7000	190,000	216,536	232,512
LAREDO PETROLEUM INC	9.5000	100,000	95,067	103,625
LAZARD GROUP LLC	3.7500	60,000	58,952	64,777
LAZARD GROUP LLC	4.3750	209,000	207,755	236,698
LD HOLDINGS GROUP LLC 144A	6.5000	150,000	153,132	149,625
LEEWARD RENEWABLE ENERGY 144A	4.2500	160,000	162,586	162,629
LEGACY MORTGAGE AS GS3 A1 144A	3.7500	922,703	923,289	928,926
LEGACY MORTGAGE AS GS4 A1 144A	3.4380	852,581	852,575	853,430
LEGACY MORTGAGE AS GS6 A1 144A	3.0000	691,467	691,751	693,820
LEGENDS HOSPITALITY HOLDI 144A	5.0000	110,000	111,932	112,750
LEHMAN XS TRUST SERIE 12N 1A3A	0.2893	144,221	125,463	146,195
LEIDOS INC	2.3000	150,000	152,019	146,558
LEIDOS INC	4.3750	300,000	334,245	338,883
LELAND STANFORD JUNIOR UNIVERS	2.4130	20,000	20,000	19,264
LENNAR CORP	5.0000	500,000	581,417	579,705
LENNOX INTERNATIONAL INC	1.3500	28,000	28,486	28,006
LEVEL 3 FINANCING INC 144A	4.2500	180,000	180,004	181,391
LEVEL 3 FINANCING INC 144A	4.6250	185,000	184,997	190,328
LFS TOPCO LLC 144A	5.8750	165,000	167,190	169,950
LIFESTORAGE LP/CA	3.5000	255,000	276,298	278,039
LIVE NATION ENTERTAINMENT 144A	6.5000	165,000	164,998	181,500
LOGMEIN INC 144A	5.5000	160,000	164,319	162,800
LONG BEACH MORTGAGE LOA WL1 M4	1.1393	1,273,511	1,202,733	1,278,400
LONG BEACH MORTGAGE LOAN 8 2A3	0.4093	559,713	189,599	218,561
LONG BEACH MORTGAGE LOAN 8 2A4	0.5693	305,298	106,358	121,537
LOWE'S COS INC	3.5000	85,000	84,813	91,018
LUMEN TECHNOLOGIES INC	6.8750	45,000	46,521	51,019
LUMEN TECHNOLOGIES INC 144A	4.5000	85,000	84,683	82,363
LUMEN TECHNOLOGIES INC 144A	5.1250	340,000	340,694	352,750
MADISON IAQ LLC 144A	4.1250	50,000	50,000	50,000
MARATHON PETROLEUM CORP	3.8000	90,000	85,876	98,633
MARLETTE FUNDING TRU 1A A 144A	0.6000	66,000	65,998	66,035
MARLETTE FUNDING TRU 3A A 144A	2.6900	3,759	3,759	3,762
MARLETTE FUNDING TRU 4A A 144A	2.3900	20,630	20,628	20,691
MARRIOTT INTERNATIONAL INC/MD	2.8500	300,000	299,451	303,834
MARRIOTT INTERNATIONAL INC/MD	3.7500	60,000	58,734	64,093
MARRIOTT OWNERSHIP RESORT 144A	6.1250	185,000	192,461	195,406
MARSH & MCLENNAN COS INC	3.7500	150,000	148,852	164,985
MARSH & MCLENNAN COS INC	4.2000	120,000	119,075	146,580
MARSH & MCLENNAN COS INC	4.3500	10,000	9,360	12,267
MARSH & MCLENNAN COS INC	4.7500	73,000	78,491	91,970
MARSH & MCLENNAN COS INC	4.9000	240,000	339,018	323,112
MARTIN MARIETTA MATERIALS INC	2.4000	200,000	199,877	201,033
MARTIN MARIETTA MATERIALS INC	3.2000	145,000	144,165	144,670
MASSACHUSETTS ELECTRIC CO 144A	1.7290	150,000	150,000	142,180
MASSACHUSETTS INSTITUTE OF TEC	4.6780	30,000	32,923	43,522
MASSACHUSETTS INSTITUTE OF TEC	2.9890	18,000	18,000	19,438
MASTERCARD INC	3.8500	40,000	44,921	47,565
MASTR ASSET BACKED SECU NC1 M1	0.8093	529,217	511,844	520,984
MASTR ASSET BACKED SECU NC1 M2	0.8393	66,559	61,630	66,358
MAUSER PACKAGING SOLUTION 144A	5.5000	65,000	65,380	65,569
MAYO CLINIC	3.1960	6,000	6,000	6,402
MCCORMICK & CO INC/MD	0.9000	150,000	148,844	147,502
MCCORMICK & CO INC/MD	3.1500	200,000	199,466	212,736
MCDONALD'S CORP	3.6250	380,000	385,907	415,427
MCKESSON CORP	0.9000	45,000	44,985	44,286
MCLAREN HEALTH CARE CORP	4.3860	100,000	122,542	125,321
MEDNAX INC 144A	6.2500	450,000	457,724	473,063
MEDTRONIC INC	3.5000	52,000	51,883	56,428
MEMORIAL HEALTH SERVICES	3.4470	20,000	20,000	22,202
MEMORIAL SLOAN-KETTERING CANCE	2.9550	22,000	22,000	22,259
MERCER INTERNATIONAL INC	5.1250	280,000	282,220	285,950
MERCER INTERNATIONAL INC	5.5000	200,000	195,838	204,250
MERCK & CO INC	2.3500	75,000	75,323	71,389
MERCK & CO INC	3.7000	10,000	9,630	11,495
MERCK & CO INC	4.0000	45,000	53,784	54,149
MERRILL LYNCH MORTGAGE WMC1 M1	0.8393	341,012	339,289	339,882
METLIFE INC	3.6000	25,000	25,959	26,849
METLIFE INC	4.0500	70,000	85,792	83,195
METLIFE INC	6.4000	87,000	103,470	111,739

	Coupon	Units	Cost	Market Value
METLIFE INC	4.3680	125,000	126,612	134,459
MGIC INVESTMENT CORP	5.2500	115,000	115,000	122,711
MICROCHIP TECHNOLOGY INC	4.3330	485,000	505,442	512,604
MICROCHIP TECHNOLOGY INC 144A	0.9720	50,000	50,099	50,031
MICROCHIP TECHNOLOGY INC 144A	0.9830	25,000	25,005	24,970
MICRON TECHNOLOGY INC	4.6630	125,000	147,981	144,281
MICRON TECHNOLOGY INC	4.6400	300,000	300,000	325,374
MICRON TECHNOLOGY INC	4.9750	30,000	31,289	34,304
MICRON TECHNOLOGY INC	2.4970	130,000	133,080	133,806
MICROSOFT CORP	2.4000	290,000	289,612	291,621
MICROSOFT CORP	2.6750	175,000	179,095	169,656
MICROSOFT CORP	3.0410	50,000	55,502	52,816
MID-AMERICA APARTMENTS LP	3.9500	100,000	109,253	112,555
MID-AMERICA APARTMENTS LP	4.0000	210,000	209,509	230,604
MID-AMERICA APARTMENTS LP	1.1000	100,000	99,563	98,648
MIDAMERICAN ENERGY CO	2.7000	10,000	9,929	9,606
MIDAMERICAN ENERGY CO	3.9500	50,000	48,491	58,437
MIDAMERICAN ENERGY CO	5.7500	110,000	128,387	147,863
MID-ATLANTIC INTERSTATE T 144A	4.1000	200,000	218,192	224,052
MIDMICHIGAN HEALTH	3.4090	2,000	2,000	2,153
MIDWEST CONNECTOR CAPITAL 144A	3.6250	400,000	401,292	404,733
MIDWEST CONNECTOR CAPITAL 144A	3.9000	300,000	305,248	313,761
MIDWEST CONNECTOR CAPITAL 144A	4.6250	100,000	105,950	107,492
MILL CITY MORTGAGE GS1 A1 144A	2.7500	129,467	130,064	132,624
MILL CITY MORTGAGE GS2 A1 144A	2.7500	1,184,598	1,191,851	1,218,123
MISSISSIPPI POWER CO	3.1000	20,000	19,788	19,774
MODIVCARE INC 144A	5.8750	120,000	120,002	126,900
MONDELEZ INTERNATIONAL INC	0.2500	220,000	264,638	252,056
MOODY'S CORP	2.5500	30,000	29,751	26,257
MOODY'S CORP	2.6250	140,000	137,870	143,921
MORGAN STANLEY	3.1250	364,000	345,546	391,767
MORGAN STANLEY	3.7500	294,000	293,820	307,411
MORGAN STANLEY	4.3000	55,000	67,857	67,041
MORGAN STANLEY	5.0000	205,000	230,397	234,344
MORGAN STANLEY	7.2500	40,000	48,701	58,057
MORGAN STANLEY	3.9710	190,000	210,914	217,669
MORGAN STANLEY	3.7720	240,000	240,132	265,564
MORGAN STANLEY	2.8020	265,000	265,631	254,715
MORGAN STANLEY	4.4310	245,000	266,680	282,894
MORGAN STANLEY	3.6220	350,000	398,901	385,758
MORGAN STANLEY	2.1880	15,000	15,000	15,488
MORGAN STANLEY	1.7940	200,000	199,998	190,478
MORGAN STANLEY	5.5970	181,000	265,040	268,364
MORGAN STANLEY	1.5930	70,000	70,000	70,208
MORGAN STANLEY	1.5120	95,000	95,000	94,548
MORGAN STANLEY	2.2390	90,000	90,490	88,451
MORGAN STANLEY	2.4840	75,000	75,000	73,405
MORGAN STANLEY	1.5239	155,000	154,905	157,060
MORGAN STANLEY ABS CAP HE2 A2C	0.2193	605,978	277,881	369,900
MORGAN STANLEY ABS CAP HE8 A2C	0.2293	479,778	215,507	282,449
MORGAN STANLEY ABS CAP WMC4 M6	1.1393	900,000	842,865	897,534
MORGAN STANLEY ABS CAPI HE3 M1	0.9443	130,957	122,052	130,415
MORGAN STANLEY HOME EQUIT 2 M4	1.0343	74,859	69,449	74,859
MORTGAGEIT MORTGAGE LOAN 1 1A2	0.4893	78,561	66,603	65,078
MOSAIC CO/THE	4.2500	40,000	41,202	42,653
MOTOROLA SOLUTIONS INC	2.3000	78,000	77,891	76,663
MOTOROLA SOLUTIONS INC	2.7500	325,000	326,808	331,668
MOTOROLA SOLUTIONS INC	4.0000	130,000	137,209	141,535
MOTOROLA SOLUTIONS INC	4.6000	20,000	19,671	23,041
MOTOROLA SOLUTIONS INC	5.5000	40,000	52,166	52,118
MPH ACQUISITION HOLDINGS 144A	5.5000	135,000	135,044	134,629
MPH ACQUISITION HOLDINGS 144A	5.7500	275,000	273,861	259,045
MPLX LP	2.6500	50,000	51,153	50,172
MPLX LP	3.5000	20,000	19,829	20,632
MPLX LP	4.1250	125,000	136,294	139,571
MPLX LP	4.5000	15,000	15,881	16,745
MPLX LP	4.7000	158,000	175,304	182,422
MPLX LP	4.8750	23,000	25,604	25,476
MPLX LP	4.9000	35,000	41,601	40,638
MPLX LP	5.2000	10,000	11,051	12,129
MPLX LP	5.5000	125,000	150,864	158,448
MPT OPERATING PARTNERSHIP LP /	5.0000	401,000	375,538	422,554
MPT OPERATING PARTNERSHIP LP /	5.2500	120,000	115,254	123,450
MUFG AMERICAS HOLDINGS CORP	3.5000	40,000	40,021	40,897
NASDAQ INC	2.5000	60,000	60,000	55,204
NASDAQ INC	3.2500	50,000	53,379	50,380
NASDAQ INC	3.8500	40,000	39,081	44,362
NASDAQ INC	4.2500	230,000	230,866	249,196
NATIONAL FUEL GAS CO	2.9500	25,000	24,985	25,314
NATIONAL RURAL UTILITIES COOPE	1.0000	65,000	64,852	64,292
NATIONAL RURAL UTILITIES COOPE	3.9000	90,000	91,690	101,365
NAVIENT CORP	6.5000	100,000	98,462	103,250
NCR CORP 144A	5.1250	215,000	215,004	221,719
NCR CORP 144A	5.2500	35,000	35,002	36,699
NCR CORP 144A	5.7500	145,000	147,020	152,917

	Coupon	Units	Cost	Market Value
NCR CORP 144A	6.1250	120,000	120,006	130,200
NETAPP INC	1.8750	40,000	39,980	40,976
NETFLIX INC	3.6250	400,000	548,058	535,435
NETFLIX INC	4.8750	200,000	233,520	230,500
NETFLIX INC 144A	4.8750	300,000	350,355	353,250
NETFLIX INC REGS	3.6250	400,000	581,132	555,702
NETFLIX INC REGS	3.8750	100,000	146,197	140,234
NEVADA POWER CO	2.4000	40,000	39,910	40,560
NEW CENTURY HOME EQUITY 2 A2B	0.2493	191,201	174,591	187,664
NEW CENTURY HOME EQUITY L D M2	0.7943	1,000,000	807,939	934,155
NEW ENTERPRISE STONE & LI 144A	6.2500	170,000	159,608	175,780
NEW ENTERPRISE STONE & LI 144A	9.7500	50,000	55,700	54,375
NEW RESIDENTIAL M RPL1 A1 144A	2.7500	648,448	658,622	666,781
NEW RESIDENTIAL M RPL3 A1 144A	2.7500	710,983	740,081	734,453
NEW RESIDENTIAL MO 1A A1B 144A	3.5000	260,580	267,841	272,228
NEW RESIDENTIAL MOR 3A A1 144A	4.5000	318,838	329,561	344,366
NEW YORK AND PRESBYTERIAN HOSP	3.9540	9,000	9,000	10,558
NEW YORK STATE ELECTRIC & 144A	2.1500	500,000	498,927	493,319
NEWMONT CORP	4.8750	30,000	37,993	37,773
NEXSTAR MEDIA INC 144A	4.7500	145,000	145,009	150,417
NEXSTAR MEDIA INC 144A	5.6250	330,000	338,355	349,132
NEXTERA ENERGY CAPITAL HOLDING	2.2500	820,000	874,204	824,678
NEXTERA ENERGY CAPITAL HOLDING	3.5500	110,000	106,442	120,678
NEXTERA ENERGY CAPITAL HOLDING	4.8000	190,000	160,253	213,174
NFP CORP 144A	4.8750	130,000	130,669	132,210
NFP CORP 144A	6.8750	225,000	224,470	229,736
NIKE INC	3.2500	168,000	186,066	183,875
NIKE INC	3.3750	52,000	60,118	58,021
NISOURCE INC	3.9500	30,000	26,836	33,948
NISOURCE INC	3.4900	60,000	58,056	65,750
NISSAN AUTO LEASE TRUST 2 A A4	1.8800	550,000	556,482	556,352
NISSAN MOTOR ACCEPTANCE C 144A	1.8500	600,000	599,857	593,774
NISSAN MOTOR ACCEPTANCE C 144A	0.7546	1,200,000	1,199,955	1,202,633
NORFOLK SOUTHERN CORP	2.9000	55,000	55,475	56,402
NORFOLK SOUTHERN CORP	4.1000	5,000	4,987	5,617
NORTHERN STATES POWER CO/MN	2.6000	10,000	9,817	9,482
NORTHERN STATES POWER CO/MN	4.0000	20,000	19,521	23,626
NORTHWESTERN MUTUAL GLOBA 144A	1.7000	75,000	74,935	75,262
NORTHWESTERN MUTUAL LIFE 144A	3.4500	50,000	50,193	53,652
NORTHWESTERN UNIVERSITY	2.6400	10,000	10,000	9,982
NOVARTIS CAPITAL CORP	2.7500	71,000	74,161	71,451
NOVASTAR MORTGAGE FUNDIN 6 A2C	0.2593	125,747	77,893	56,252
NOVELIS CORP 144A	4.7500	170,000	170,004	178,959
NSTAR ELECTRIC CO	3.1000	10,000	9,910	10,372
NUSTAR LOGISTICS LP	6.0000	28,000	30,150	30,240
NUSTAR LOGISTICS LP	6.3750	127,000	127,007	139,700
NVIDIA CORP	3.7000	10,000	11,885	11,643
NVR INC	3.0000	981,000	1,048,678	1,026,605
OCCIDENTAL PETROLEUM CORP	4.4000	200,000	141,887	198,424
OCCIDENTAL PETROLEUM CORP	4.5000	20,000	19,452	20,096
OCCIDENTAL PETROLEUM CORP	6.9500	610,000	671,422	689,300
OCEANEERING INTERNATIONAL INC	6.0000	125,000	117,481	126,948
OFFICE PROPERTIES INCOME TRUST	2.6500	15,000	14,977	15,131
OFFICE PROPERTIES INCOME TRUST	3.4500	200,000	199,610	195,646
OGLETHORPE POWER CORP	5.3750	30,000	32,856	37,634
OHIOHEALTH CORP	3.0420	3,000	3,000	3,097
OKLAHOMA GAS AND ELECTRIC CO	3.8000	95,000	95,630	105,800
OLD REPUBLIC INTERNATIONAL COR	3.8500	90,000	89,936	97,239
OLYMPUS WATER US HOLDING 144A	4.2500	170,000	170,000	167,531
OLYMPUS WATER US HOLDING 144A	6.2500	90,000	90,000	89,185
OMEGA HEALTHCARE INVESTORS INC	4.3750	36,000	36,062	38,114
OMEGA HEALTHCARE INVESTORS INC	4.5000	34,000	33,754	37,885
OMEGA HEALTHCARE INVESTORS INC	5.2500	150,000	151,693	170,303
OMNICOM GROUP INC	4.2000	20,000	22,597	22,867
ONCOR ELECTRIC DELIVERY CO LLC	3.8000	50,000	49,713	58,469
ONE GAS INC	0.7241	300,000	300,000	300,024
ONEMAIN FINANCE CORP	6.1250	140,000	139,145	143,675
ONEMAIN FINANCE CORP	6.6250	110,000	112,649	126,500
ONEMAIN FINANCE CORP	8.8750	85,000	88,449	92,225
ONEOK INC	2.7500	100,000	104,956	104,815
ONEOK INC	4.4500	15,000	13,434	16,766
ONEOK INC	4.5500	120,000	118,824	136,168
ONEOK INC	5.2000	25,000	30,368	30,272
ONEOK INC	6.3500	645,000	656,393	825,722
ONEOK INC	7.1500	20,000	23,879	28,952
ONEOK PARTNERS LP	4.9000	90,000	90,689	99,803
ONEOK PARTNERS LP	6.1250	10,000	10,296	12,855
ORACLE CORP	1.6500	1,120,000	1,120,087	1,135,913
ORACLE CORP	2.5000	450,000	453,162	459,924
ORACLE CORP	2.8750	100,000	99,853	102,900
ORACLE CORP	3.6000	75,000	88,123	75,090
ORACLE CORP	3.6500	140,000	141,952	144,793
ORACLE CORP	3.8500	50,000	54,230	50,808
ORACLE CORP	3.9500	70,000	71,384	73,823
ORACLE CORP	4.1000	50,000	51,323	53,231

	Coupon	Units	Cost	Market Value
ORGANON & CO / ORGANON FO 144A	4.1250	400,000	400,003	408,000
ORGANON & CO / ORGANON FO 144A	5.1250	210,000	210,003	220,574
ORTHO-CLINICAL DIAGNOSTIC 144A	7.2500	340,000	327,138	363,842
OTIS WORLDWIDE CORP	2.2930	15,000	15,000	15,582
OTIS WORLDWIDE CORP	3.3620	15,000	17,030	15,692
OUTFRONT MEDIA CAPITAL LL 144A	4.2500	150,000	150,000	148,673
OUTFRONT MEDIA CAPITAL LL 144A	5.0000	145,000	145,017	148,719
OWENS & MINOR INC 144A	4.5000	120,000	120,004	121,200
OWENS-BROCKWAY GLASS CONT 144A	5.8750	305,000	305,344	322,538
OWL ROCK CAPITAL CORP	2.8750	10,000	9,990	9,981
OWL ROCK CAPITAL CORP	3.4000	15,000	14,851	15,621
OXFORD FINANCE LLC / OXFO 144A	6.3750	100,000	99,511	100,375
PACIFIC GAS AND ELECTRIC CO	1.7500	120,000	119,993	119,806
PACIFIC GAS AND ELECTRIC CO	2.5000	320,000	319,709	304,569
PACIFIC GAS AND ELECTRIC CO	2.9500	140,000	123,446	143,725
PACIFIC GAS AND ELECTRIC CO	3.0000	1,000,000	995,301	1,017,607
PACIFIC GAS AND ELECTRIC CO	3.1500	55,000	57,318	56,832
PACIFIC GAS AND ELECTRIC CO	3.2500	10,000	9,979	9,964
PACIFIC GAS AND ELECTRIC CO	3.4500	215,000	230,814	224,555
PACIFIC GAS AND ELECTRIC CO	3.5000	220,000	214,104	200,076
PACIFIC GAS AND ELECTRIC CO	3.7500	215,000	234,562	224,947
PACIFIC GAS AND ELECTRIC CO	3.8500	200,000	210,893	208,324
PACIFIC GAS AND ELECTRIC CO	4.2500	100,000	104,255	104,626
PACIFIC GAS AND ELECTRIC CO	4.3000	100,000	106,108	98,659
PACIFIC GAS AND ELECTRIC CO	4.5000	30,000	34,609	30,622
PACIFIC GAS AND ELECTRIC CO	4.5500	320,000	353,206	346,026
PACIFIC GAS AND ELECTRIC CO	4.9500	45,000	54,766	47,874
PACIFIC LIFE GLOBAL FUNDI 144A	0.5000	200,000	199,834	200,384
PACIFIC LIFECORP 144A	3.3500	75,000	78,280	79,305
PACIFICORP	2.9000	10,000	9,923	9,731
PACIFICORP	6.0000	20,000	23,648	27,879
PACKAGING CORP OF AMERICA	3.0500	25,000	24,868	24,651
PACTIV EVERGREEN GROUP IS 144A	4.0000	275,000	274,659	272,250
PACTIV EVERGREEN GROUP IS 144A	4.3750	280,000	280,000	281,050
PAR PHARMACEUTICAL INC 144A	7.5000	550,000	566,453	560,313
PARK INTERMEDIATE HOLDING 144A	4.8750	385,000	390,113	396,252
PARK PLACE SECURITIES WCW3 M2	0.8243	400,000	391,474	401,225
PARKER-HANNIFIN CORP	4.0000	20,000	22,206	23,048
PAYPAL HOLDINGS INC	2.6500	70,000	69,872	74,793
PAYPAL HOLDINGS INC	3.2500	35,000	41,864	37,762
PDC ENERGY INC	6.1250	40,000	40,078	40,600
PEACEHEALTH OBLIGATED GROUP	3.2180	5,000	5,000	5,173
PECO ENERGY CO	2.8000	220,000	219,785	215,640
PECO ENERGY CO	3.0000	50,000	49,607	50,201
PENNSYLVANIA ELECTRIC CO 144A	3.2500	100,000	105,390	105,661
PENNYMAC FINANCIAL SERVIC 144A	5.7500	190,000	190,000	189,713
PENSKE TRUCK LEASING CO L 144A	3.4500	245,000	245,013	261,008
PENSKE TRUCK LEASING CO L 144A	4.2000	170,000	167,357	191,653
PEPSICO INC	3.4500	50,000	47,078	55,333
PEPSICO INC	4.0000	90,000	99,905	107,458
PEPSICO INC	4.4500	40,000	49,436	50,561
PEPSICO INC	0.4908	280,000	279,272	280,508
PERFORMANCE FOOD GROUP IN 144A	4.2500	210,000	210,001	210,525
PERFORMANCE FOOD GROUP IN 144A	5.5000	25,000	26,201	26,175
PERFORMANCE FOOD GROUP IN 144A	6.8750	50,000	50,000	53,000
PERKINELMER INC	1.9000	110,000	109,921	109,180
PERKINELMER INC	2.2500	105,000	104,684	103,581
PETSMART INC / PETSMART F 144A	4.7500	200,000	208,581	205,500
PFIZER INC	1.7500	70,000	69,767	68,411
PFIZER INC	2.7000	50,000	51,276	49,183
PFIZER INC	4.3000	30,000	30,547	36,620
PFIZER INC	7.2000	40,000	53,858	64,105
PG&E CORP	5.0000	60,000	60,000	61,125
PG&E CORP	5.2500	245,000	245,639	250,819
PIEDMONT HEALTHCARE INC	2.8640	3,000	3,000	2,915
PIEDMONT HEALTHCARE INC	2.0440	4,000	4,000	3,924
PIEDMONT NATURAL GAS CO INC	3.3500	20,000	19,695	20,431
PIEDMONT NATURAL GAS CO INC	4.1000	85,000	94,354	96,033
PIKE CORP 144A	5.5000	365,000	368,732	371,953
PINNACLE WEST CAPITAL CORP	1.3000	700,000	699,947	700,979
PIONEER NATURAL RESOURCES CO	1.9000	18,000	17,552	17,222
PIONEER NATURAL RESOURCES CO	0.5500	45,000	44,997	45,046
PLAINS ALL AMERICAN PIPELINE L	3.8500	60,000	59,416	63,083
PNC BANK NA	3.8000	250,000	250,865	264,203
POST HOLDINGS INC 144A	4.6250	165,000	165,202	166,275
POST HOLDINGS INC 144A	5.6250	35,000	36,905	36,771
POST HOLDINGS INC 144A	5.7500	65,000	67,035	67,550
POWDR CORP 144A	6.0000	200,000	206,534	210,000
PPG INDUSTRIES INC	1.2000	40,000	39,798	39,831
PPG INDUSTRIES INC	2.5500	150,000	159,690	153,968
PPL ELECTRIC UTILITIES CORP	3.0000	5,000	4,917	5,115
PRESIDENT AND FELLOWS OF HARVA	2.5170	6,000	6,000	5,913
PRIME HEALTHCARE SERVICES 144A	7.2500	800,000	856,672	858,000
PRIME SECURITY SERVICES B 144A	6.2500	665,000	665,051	687,464
PRINCIPAL FINANCIAL GROUP INC	2.1250	95,000	97,435	94,100

	Coupon	Units	Cost	Market Value
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500	85,000	84,947	85,142
PROCTER & GAMBLE CO/THE	1.2000	345,000	332,483	328,199
PROCTER & GAMBLE CO/THE	3.6000	75,000	92,116	91,364
PROGRESSIVE CORP/THE	3.2000	70,000	75,741	76,405
PROGRESSIVE CORP/THE	3.9500	28,000	31,473	33,545
PROGRESSIVE CORP/THE	4.1250	180,000	218,177	216,895
PROLOGIS LP	2.1250	15,000	13,882	12,808
PROSPECT CAPITAL CORP	3.3640	60,000	59,299	60,946
PROSPECT CAPITAL CORP	3.4370	70,000	68,787	68,084
PROVIDENCE ST JOSEPH HEALTH OB	2.7000	15,000	15,000	14,300
PUBLIC SERVICE CO OF COLORADO	4.0500	125,000	123,905	151,221
PUBLIC SERVICE CO OF OKLAHOMA	2.2000	100,000	99,674	98,633
PUBLIC SERVICE ELECTRIC AND GA	3.1500	10,000	9,985	10,433
PUBLIC SERVICE ELECTRIC AND GA	3.8500	40,000	45,486	46,496
PUBLIC SERVICE ENTERPRISE GROU	2.8750	50,000	52,904	52,661
PUBLIC STORAGE	2.3000	225,000	225,558	227,968
PUBLIC STORAGE	3.0940	350,000	339,097	382,445
PUBLIC STORAGE	3.3850	135,000	137,818	148,468
PUGET ENERGY INC 144A	2.3790	10,000	10,000	10,002
PUGET SOUND ENERGY INC	4.2230	20,000	20,001	24,025
PUGET SOUND ENERGY INC	2.8930	10,000	10,000	9,688
QUANTA SERVICES INC	0.9500	35,000	34,981	35,016
QUANTA SERVICES INC	2.3500	80,000	79,951	78,277
QUANTA SERVICES INC	2.9000	220,000	231,315	227,574
QUANTA SERVICES INC	3.0500	140,000	139,273	135,040
QVC INC	4.3750	365,000	362,149	379,076
QVC INC	4.7500	55,000	56,556	58,300
QVC INC	4.8500	270,000	266,162	291,600
RACKSPACE TECHNOLOGY GLOB 144A	5.3750	120,000	120,000	117,900
RADIAN GROUP INC	6.6250	85,000	84,992	94,881
RALI SERIES 2007-QH8 TRU QH8 A	1.0127	184,472	265,463	180,805
RASC SERIES 2007-KS4 TR KS4 A3	0.3560	33,284	30,817	33,270
RAYONIER LP	2.7500	121,000	120,057	120,440
RBS GLOBAL INC / REXNORD 144A	4.8750	155,000	145,611	158,779
REALOGY GROUP LLC / REALO 144A	5.7500	215,000	217,123	223,011
REALOGY GROUP LLC / REALO 144A	7.6250	205,000	208,448	218,930
REALTY INCOME CORP	1.7500	110,000	151,136	144,839
REALTY INCOME CORP	3.8750	35,000	36,833	38,340
REINSURANCE GROUP OF AMERICA I	3.1500	300,000	298,597	318,925
RELIANCE STEEL & ALUMINUM CO	2.1500	270,000	268,080	263,971
RELIANCE STEEL & ALUMINUM CO	1.3000	25,000	24,940	24,913
RENEWABLE ENERGY GROUP IN 144A	5.8750	150,000	154,972	155,063
REPUBLIC SERVICES INC	0.8750	60,000	59,950	59,112
RHP HOTEL PROPERTIES LP / RHP	4.7500	295,000	296,110	305,316
RIO OIL FINANCE TRUST SER 144A	9.2500	176,445	182,923	192,987
ROCKEFELLER FOUNDATION/THE	2.4920	5,000	5,000	4,879
ROCKET SOFTWARE INC 144A	6.5000	275,000	274,570	272,250
ROCKWELL AUTOMATION INC	1.7500	45,000	44,902	43,876
ROCKWELL AUTOMATION INC	2.8000	35,000	34,916	33,278
ROSS STORES INC	0.8750	15,000	14,929	14,753
S&P GLOBAL INC	2.3000	300,000	259,750	255,155
SABINE PASS LIQUEFACTION LLC	4.5000	800,000	879,617	922,088
SABINE PASS LIQUEFACTION LLC	5.6250	200,000	204,446	226,989
SABRA HEALTH CARE LP	3.2000	200,000	197,881	195,925
SABRE GLBL INC 144A	7.3750	180,000	180,002	191,844
SALESFORCE.COM INC	1.9500	10,000	9,972	9,953
SALESFORCE.COM INC	2.7000	25,000	24,864	24,926
SALESFORCE.COM INC	2.9000	30,000	29,916	29,925
SALESFORCE.COM INC	3.0500	15,000	14,952	15,175
SAN DIEGO GAS & ELECTRIC CO	2.9500	25,000	24,842	24,775
SAN DIEGO GAS & ELECTRIC CO	4.1000	10,000	9,990	11,769
SANTANDER HOLDINGS USA INC	3.4000	310,000	305,751	320,584
SANTANDER HOLDINGS USA INC	3.4500	50,000	49,926	53,538
SANTANDER HOLDINGS USA INC	4.5000	240,000	238,540	264,408
SASOL FINANCING USA LLC	4.3750	267,000	267,686	270,885
SBA COMMUNICATIONS CORP 144A	3.1250	300,000	300,000	289,875
SBA TOWER TRUST 144A	2.3280	600,000	618,947	611,433
SBA TOWER TRUST 144A	2.8360	300,000	315,069	310,703
SCOTTS MIRACLE-GRO CO/THE 144A	4.3750	180,000	180,000	181,463
SCRIPPS ESCROW II INC 144A	5.3750	205,000	207,084	201,546
SEATTLE CHILDREN'S HOSPITAL	2.7190	10,000	10,000	9,728
SEAWORLD PARKS & ENTERTAI 144A	5.2500	255,000	254,999	260,897
SEG HOLDING LLC / SEG FIN 144A	5.6250	215,000	227,023	224,138
SEMPRA ENERGY	3.2500	500,000	543,565	541,617
SEMPRA ENERGY	3.4000	90,000	84,260	97,065
SEMPRA ENERGY	3.5500	335,000	355,150	356,943
SEQUOIA MORTGAGE TRU 2 A4 144A	3.5000	3,752	3,722	3,750
SERVICENOW INC	1.4000	591,000	577,501	554,311
SHEA HOMES LP / SHEA HOME 144A	4.7500	175,000	178,369	179,938
SHERWIN-WILLIAMS CO/THE	2.9500	93,000	93,025	98,789
SHERWIN-WILLIAMS CO/THE	3.1250	30,000	29,297	31,788
SHERWIN-WILLIAMS CO/THE	3.3000	105,000	112,476	108,724
SHERWIN-WILLIAMS CO/THE	3.4500	135,000	145,593	146,626
SHERWIN-WILLIAMS CO/THE	3.8000	60,000	65,619	67,298
SHERWIN-WILLIAMS CO/THE	4.2000	60,000	60,012	60,072

	Coupon	Units	Cost	Market Value
SHERWIN-WILLIAMS CO/THE	4.5000	60,000	67,670	72,731
SIMMONS FOODS INC/SIMMONS 144A	4.6250	75,000	75,000	75,563
SIMON PROPERTY GROUP LP	1.3750	70,000	69,911	69,258
SIMON PROPERTY GROUP LP	3.5000	65,000	68,644	70,602
SIRIUS XM RADIO INC 144A	5.5000	55,000	55,007	59,469
SIX FLAGS ENTERTAINMENT C 144A	4.8750	230,000	222,765	232,156
SIX FLAGS ENTERTAINMENT C 144A	5.5000	30,000	30,547	30,975
SKYWORKS SOLUTIONS INC	0.9000	70,000	69,983	70,137
SKYWORKS SOLUTIONS INC	1.8000	25,000	24,989	25,331
SKYWORKS SOLUTIONS INC	3.0000	25,000	24,906	25,558
SL GREEN REALTY CORP	4.5000	200,000	200,665	206,736
SLM CORP	5.1250	140,000	139,289	142,138
SLM STUDENT LOAN TRUST 20 REGS	0.0060	89,854	89,936	99,625
SLM STUDENT LOAN TRUST 200 9 A	1.6239	82,378	82,265	83,006
SNAP-ON INC	3.1000	30,000	30,562	31,455
SNAP-ON INC	3.2500	55,000	57,216	59,975
SOFI CONSUMER LOAN PR 1 A 144A	2.0200	35,824	35,823	36,048
SOFI CONSUMER LOAN PR 1 B 144A	3.4500	44,888	45,469	44,976
SOFI CONSUMER LOAN PR 4 A 144A	2.4500	28,823	28,820	28,929
SOUNDVIEW HOME LOAN T OPT4 2A4	0.5493	1,185,094	1,074,449	1,169,455
SOUNDVIEW HOME LOAN TRU WF2 M2	0.4943	400,000	380,072	393,855
SOUTHERN CALIFORNIA EDISON CO	0.7000	900,000	900,000	901,396
SOUTHERN CALIFORNIA EDISON CO	3.6000	40,000	34,721	40,414
SOUTHERN CALIFORNIA EDISON CO	3.6500	210,000	230,228	214,548
SOUTHERN CALIFORNIA EDISON CO	4.0000	25,000	25,951	26,809
SOUTHERN CALIFORNIA EDISON CO	4.1250	20,000	18,988	21,793
SOUTHERN CALIFORNIA EDISON CO	5.5000	40,000	42,439	50,204
SOUTHERN CALIFORNIA EDISON CO	6.0500	400,000	515,568	534,323
SOUTHERN CALIFORNIA GAS CO	2.5500	50,000	49,903	51,366
SOUTHERN CALIFORNIA GAS CO	4.3000	10,000	11,785	12,360
SOUTHERN CO GAS CAPITAL CORP	3.2500	70,000	66,970	75,094
SOUTHERN CO GAS CAPITAL CORP	4.4000	100,000	95,519	117,555
SOUTHERN CO/THE	2.9500	179,000	176,489	185,824
SOUTHERN COPPER CORP	3.8750	73,000	73,639	78,986
SOUTHERN COPPER CORP	5.8750	22,000	31,496	29,744
SOUTHERN COPPER CORP	6.7500	10,000	14,704	13,920
SOUTHERN POWER CO	0.9000	49,000	48,897	48,052
SOUTHERN POWER CO	5.1500	40,000	39,778	48,891
SOUTHWEST GAS CORP	3.1800	10,000	9,998	9,593
SOUTHWESTERN ELECTRIC POWER CO	1.6500	30,000	29,997	30,207
SOUTHWESTERN ENERGY CO	4.1000	45,000	44,087	45,113
SOUTHWESTERN ENERGY CO	5.3750	165,000	165,955	178,072
SOUTHWESTERN ENERGY CO	6.4500	54,000	49,156	59,458
SOUTHWESTERN ENERGY CO 144A	5.3750	35,000	34,835	37,513
SOUTHWESTERN PUBLIC SERVICE CO	3.1500	10,000	10,830	10,478
SOUTHWESTERN PUBLIC SERVICE CO	3.7500	50,000	49,396	56,782
SPECTRUM BRANDS INC 144A	5.0000	200,000	201,574	215,000
SPECTRUM BRANDS INC 144A	5.5000	100,000	100,002	110,750
SPIRIT AEROSYSTEMS INC 144A	7.5000	300,000	318,867	317,625
SPIRIT AIRLINES PASS THROUGH T	3.3750	275,625	265,823	281,593
SPRINT CAPITAL CORP	6.8750	110,000	105,223	140,800
SPRINT COMMUNICATIONS INC	11.5000	155,000	155,234	156,744
SPRINT CORP	7.6250	100,000	116,941	116,898
SPRINT CORP	7.8750	1,100,000	1,189,677	1,229,085
STANDARD INDUSTRIES INC/N 144A	4.7500	400,000	351,430	415,000
STANWICH MORTGAGE NPB1 A1 144A	3.3750	29,868	29,868	29,942
STERIGENICS-NORDION/SOTERA 11/	0.0000	54,859	54,926	54,928
STEVENS HOLDING CO INC 144A	6.1250	150,000	155,271	161,813
STRYKER CORP	2.9000	200,000	200,423	199,593
SUBURBAN PROPANE PARTNERS 144A	5.0000	375,000	377,245	389,063
SUMMIT MATERIALS LLC / SU 144A	5.2500	155,000	154,994	162,750
SUN COMMUNITIES OPERATING LP	2.3000	125,000	124,788	125,232
SUTTER HEALTH	3.3610	7,000	7,000	7,404
SVB FINANCIAL GROUP	1.8000	250,000	248,247	239,896
SVB FINANCIAL GROUP	2.1000	110,000	109,878	111,045
SYNCHRONY FINANCIAL	5.1500	600,000	677,897	702,357
SYNNEX CORP 144A	1.2500	140,000	139,907	140,042
SYNNEX CORP 144A	1.7500	1,020,000	1,016,698	1,009,081
SYNNEX CORP 144A	2.3750	70,000	70,000	69,311
SYNNEX CORP 144A	2.6500	160,000	158,587	156,484
SYSCO CORP	2.4000	200,000	198,020	203,001
SYSCO CORP	3.7500	50,000	49,222	54,732
TAMPA ELECTRIC CO	4.3000	20,000	19,154	24,304
TAPESTRY INC	4.1250	45,000	47,758	49,188
TARGA RESOURCES PARTNERS LP /	5.0000	25,000	26,173	26,250
TARGA RESOURCES PARTNERS LP /	5.3750	20,000	20,612	20,724
TARGA RESOURCES PARTNERS LP /	5.5000	95,000	95,032	103,877
TARGA RESOURCES PARTNERS LP /	5.8750	205,000	208,587	214,097
TARGA RESOURCES PARTNERS LP /	6.5000	115,000	121,242	123,996
TENET HEALTHCARE CORP 144A	6.1250	110,000	116,188	115,552
TENET HEALTHCARE CORP 144A	6.2500	665,000	690,270	689,938
TENNESSEE GAS PIPELINE CO LLC	7.0000	600,000	736,215	774,739
TEXAS HEALTH RESOURCES	2.3280	5,000	5,000	4,432
TEXAS INSTRUMENTS INC	2.7000	65,000	64,550	63,947
TEXAS INSTRUMENTS INC	4.1500	16,000	20,578	19,845

	Coupon	Units	Cost	Market Value
THERMO FISHER SCIENTIFIC INC	2.9500	140,000	132,667	150,514
THERMO FISHER SCIENTIFIC INC	4.1000	160,000	197,829	194,025
THERMO FISHER SCIENTIFIC INC	4.1330	40,000	40,000	44,008
TIME WARNER CABLE LLC	4.5000	200,000	168,597	218,868
TIME WARNER ENTERTAINMENT CO L	8.3750	305,000	320,825	338,806
T-MOBILE USA INC	1.5000	10,000	9,988	10,033
T-MOBILE USA INC	2.2500	60,000	59,994	58,836
T-MOBILE USA INC	2.5500	900,000	898,375	903,207
T-MOBILE USA INC	3.3000	165,000	165,961	159,533
T-MOBILE USA INC	3.5000	25,000	26,769	26,933
T-MOBILE USA INC	3.7500	100,000	107,581	110,169
T-MOBILE USA INC	3.8750	125,000	142,026	138,020
T-MOBILE USA INC	4.3750	50,000	55,803	57,608
TMS INTERNATIONAL CORP/DE 144A	6.2500	290,000	296,555	303,050
TOLEDO EDISON CO/THE	6.1500	30,000	35,216	41,263
TOWD POINT MORTGA HY3 A1A 144A	1.0893	1,001,028	1,056,731	1,008,944
TOWD POINT MORTGAG HY2 A1 144A	1.0893	447,456	450,762	450,889
TOWD POINT MORTGAGE 2 A1 144A	2.7500	47,062	46,068	47,630
TOWD POINT MORTGAGE 3 A1 144A	2.7500	105,445	102,774	106,930
TOWD POINT MORTGAGE 4 A1 144A	2.7500	1,015,776	1,045,437	1,037,937
TOWD POINT MORTGAGE 5 A1 144A	0.6893	101,096	87,391	101,095
TOYOTA MOTOR CREDIT CORP	0.8000	150,000	149,116	147,988
TOYOTA MOTOR CREDIT CORP REGS	0.7500	125,000	174,913	164,572
TRIMBLE INC	4.1500	70,000	70,149	73,800
TRIMBLE INC	4.9000	175,000	194,451	202,353
TRINITY HEALTH CORP	2.6320	3,000	3,000	2,939
TRINITY HEALTH CORP	3.4340	5,000	5,000	5,444
TRONOX INC 144A	4.6250	410,000	411,857	407,950
TRUIST BANK	2.1500	250,000	249,724	260,506
TRUIST FINANCIAL CORP	1.2000	240,000	239,811	241,740
TRUIST FINANCIAL CORP	0.7809	330,000	329,416	330,908
TRUSTEES OF BOSTON COLLEGE	3.1290	50,000	49,999	52,382
TRUSTEES OF BOSTON UNIVERSITY	4.0610	65,000	65,192	78,959
TRUSTEES OF PRINCETON UNIVERSI	2.5160	16,000	16,000	15,803
TUCSON ELECTRIC POWER CO	1.5000	25,000	24,909	23,651
TUCSON ELECTRIC POWER CO	3.2500	15,000	14,874	15,508
TUTOR PERINI CORP 144A	6.8750	219,000	209,435	223,928
TWDC ENTERPRISES 18 CORP	0.5055	300,000	299,541	300,438
UBER TECHNOLOGIES INC 144A	6.2500	55,000	55,024	58,987
UBER TECHNOLOGIES INC 144A	7.5000	190,000	191,356	202,540
UBER TECHNOLOGIES INC 144A	8.0000	120,000	119,383	126,825
UDR INC	3.0000	115,000	122,333	120,343
UDR INC	3.2000	35,000	35,829	37,477
UNIFRAX ESCROW ISSUER COR 144A	5.2500	245,000	250,398	248,063
UNIFRAX ESCROW ISSUER COR 144A	7.5000	55,000	55,000	56,362
UNION ELECTRIC CO	2.9500	20,000	19,983	21,283
UNION PACIFIC CORP	2.9500	5,000	4,999	4,971
UNION PACIFIC CORP	3.5500	20,000	19,945	22,260
UNION PACIFIC CORP	3.8390	25,000	28,329	28,682
UNION PACIFIC RAILROAD CO 2014	3.2270	94,900	97,358	101,881
UNITED AIRLINES 2014-1 CLASS A	4.0000	133,909	119,677	141,336
UNITED AIRLINES 2016-2 CLASS A	2.8750	570,488	580,843	577,540
UNITED AIRLINES 2020-1 CLASS A	5.8750	278,243	278,495	311,365
UNITED AIRLINES INC 144A	4.3750	500,000	499,997	513,125
UNITED PARCEL SERVICE INC	5.3000	100,000	140,539	144,407
UNITED PARCEL SERVICE INC	0.5048	140,000	139,610	140,348
UNITED RENTALS NORTH AMERICA I	3.8750	75,000	77,919	78,563
UNITEDHEALTH GROUP INC	2.3000	55,000	54,995	56,116
UNITEDHEALTH GROUP INC	3.1000	50,000	54,636	54,218
UNITEDHEALTH GROUP INC	3.1250	100,000	112,373	102,336
UNITEDHEALTH GROUP INC	3.3500	55,000	55,059	56,305
UNITEDHEALTH GROUP INC	3.8750	200,000	218,790	229,688
UNITEDHEALTH GROUP INC	4.2000	30,000	29,819	36,693
UNITEDHEALTH GROUP INC	4.2500	60,000	59,549	72,854
UNITEDHEALTH GROUP INC	6.5000	115,000	143,530	169,439
UNIVAR SOLUTIONS USA INC/ 144A	5.1250	125,000	125,642	131,244
UNIVERSAL HEALTH SERVICES 144A	2.6500	197,000	198,223	197,894
UNIVERSITY OF CHICAGO/THE	2.5470	9,000	9,000	8,651
UNIVERSITY OF SOUTHERN CALIFOR	2.8050	20,000	20,000	20,422
UNIVERSITY OF SOUTHERN CALIFOR	2.9450	10,000	10,000	10,466
UNIVISION COMMUNICATIONS 144A	6.6250	445,000	468,190	483,381
UNIVISION COMMUNICATIONS 144A	9.5000	40,000	39,704	43,400
UNUM GROUP	4.1250	70,000	72,077	70,860
UPSTART SECURITIZATIO 1 A 144A	2.3220	208,554	210,597	209,564
US AIRWAYS 2012-1 CLASS A PASS	5.9000	82,714	86,365	87,019
US AIRWAYS 2013-1 CLASS A PASS	3.9500	218,133	227,159	222,102
US AIRWAYS 2013-1 CLASS B PASS	5.3750	36,932	37,003	36,968
US FOODS INC 144A	4.7500	225,000	225,005	230,906
USA COMPRESSION PARTNERS LP /	6.8750	244,000	244,527	252,150
UTAH ACQUISITION SUB INC	3.9500	125,000	120,326	137,700
VALERO ENERGY CORP	1.2000	275,000	274,866	278,075
VALERO ENERGY CORP	3.6500	45,000	46,608	48,685
VENTAS REALTY LP	4.1250	300,000	298,398	331,397
VENTURE GLOBAL CALCASIEU 144A	3.8750	50,000	50,000	51,503
VENTURE GLOBAL CALCASIEU 144A	4.1250	70,000	70,000	72,975

	Coupon	Units	Cost	Market Value
VEREIT OPERATING PARTNERSHIP L	4.6250	300,000	296,804	337,118
VERISIGN INC	2.7000	75,000	74,790	76,226
VERISIGN INC	4.7500	71,000	74,297	74,685
VERISIGN INC	5.2500	76,000	84,565	86,384
VERISK ANALYTICS INC	5.5000	40,000	49,705	53,409
VERIZON COMMUNICATIONS IN 144A	2.3550	35,512	35,647	35,119
VERIZON COMMUNICATIONS INC	0.8750	175,000	193,320	203,757
VERIZON COMMUNICATIONS INC	2.5500	500,000	498,040	506,145
VERIZON COMMUNICATIONS INC	2.6500	20,000	19,981	18,791
VERIZON COMMUNICATIONS INC	2.8500	65,000	64,843	63,438
VERIZON COMMUNICATIONS INC	2.8750	20,000	19,948	18,643
VERIZON COMMUNICATIONS INC	3.0000	60,000	59,481	55,425
VERIZON COMMUNICATIONS INC	3.5500	40,000	39,646	42,184
VERIZON COMMUNICATIONS INC	3.7000	30,000	29,699	31,678
VERIZON COMMUNICATIONS INC	4.1250	138,000	161,508	158,375
VERIZON COMMUNICATIONS INC	4.4000	20,000	19,367	23,686
VERIZON COMMUNICATIONS INC	4.5220	100,000	118,632	122,711
VERIZON COMMUNICATIONS INC	4.7500	30,000	29,152	36,488
VERIZON COMMUNICATIONS INC	4.8620	85,000	83,614	108,247
VERIZON COMMUNICATIONS INC	5.2500	60,000	62,256	77,596
VERIZON COMMUNICATIONS INC	2.9870	11,000	9,834	10,157
VERIZON COMMUNICATIONS INC	1.2248	309,000	298,701	317,436
VINE ENERGY HOLDINGS LLC 144A	6.7500	190,000	190,004	205,082
VIRGINIA ELECTRIC AND POWER CO	2.8750	25,000	24,991	26,533
VIRGINIA ELECTRIC AND POWER CO	3.3000	10,000	11,060	10,495
VIRGINIA ELECTRIC AND POWER CO	4.6000	125,000	157,340	160,065
VIRGINIA ELECTRIC AND POWER CO	6.0000	80,000	94,039	110,675
VIRGINIA ELECTRIC AND POWER CO	8.8750	50,000	81,776	87,831
VISA INC	2.0000	19,000	18,802	16,379
VISA INC	2.1500	60,000	59,483	61,020
VISA INC	3.6500	70,000	85,514	80,586
VISTRA OPERATIONS CO LLC 144A	5.0000	445,000	458,281	459,463
VM CONSOLIDATED INC 144A	5.5000	250,000	250,009	254,218
VMWARE INC	2.2000	800,000	798,448	782,215
VMWARE INC	3.9000	410,000	379,156	456,888
VMWARE INC	4.5000	35,000	38,796	38,984
VMWARE INC	4.6500	300,000	325,853	344,481
VMWARE INC	4.7000	200,000	233,287	235,769
VOLKSWAGEN GROUP OF AMERI 144A	2.7000	525,000	536,756	536,837
VOLKSWAGEN GROUP OF AMERI 144A	3.3500	200,000	199,844	213,822
W R BERKLEY CORP	3.5500	15,000	14,938	15,898
WALMART INC	1.8000	70,000	69,752	69,399
WALMART INC	2.6500	50,000	49,815	49,770
WALT DISNEY CO/THE	2.6500	800,000	799,545	835,078
WASH MULTIFAMILY ACQUISIT 144A	5.7500	355,000	365,774	370,700
WASHINGTON MUTUAL MORTG OC1 A1	0.3293	27,995	24,286	28,729
WATCO COS LLC / WATCO FIN 144A	6.5000	455,000	454,996	486,850
WELLS FARGO & CO	3.5500	500,000	491,422	544,706
WELLS FARGO & CO	3.7500	1,050,000	1,049,112	1,122,530
WELLS FARGO & CO	4.1250	95,000	95,242	101,173
WELLS FARGO & CO	5.6060	30,000	32,385	40,504
WELLS FARGO & CO	3.5840	140,000	139,853	153,282
WELLS FARGO & CO	2.4060	200,000	206,156	208,296
WELLS FARGO & CO	2.3930	175,000	176,242	180,502
WELLS FARGO & CO	0.8050	175,000	175,253	175,228
WELLS FARGO & CO	5.0130	90,000	122,968	120,782
WELLS FARGO & CO REGS	0.5000	200,000	213,785	235,340
WELLS FARGO & CO REGS	2.0000	100,000	112,179	125,230
WELLS FARGO BANK NA	6.1800	60,000	74,497	79,538
WELLTOWER INC	4.2500	140,000	138,955	158,919
WESTERN DIGITAL CORP	4.7500	200,000	182,213	221,504
WESTERN MIDSTREAM OPERATING LP	5.3000	190,000	160,820	218,975
WESTERN MIDSTREAM OPERATING LP	5.5000	30,000	30,076	35,100
WESTINGHOUSE AIR BRAKE TECHNOL	3.2000	170,000	172,865	180,390
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500	200,000	184,389	214,020
WESTLAKE AUTOMOBIL 2A A2A 144A	0.3200	135,000	134,988	135,032
WESTLAKE AUTOMOBILE 2A B 144A	0.6200	75,000	74,995	74,986
WESTLAKE AUTOMOBILE 2A C 144A	2.8400	250,000	254,876	252,090
WESTLAKE AUTOMOBILE 3A A2 144A	0.5600	114,490	114,704	114,635
WEYERHAEUSER CO	4.0000	1,140,000	1,140,975	1,290,286
WEYERHAEUSER CO	7.3750	680,000	832,562	968,333
WHEELS SPV 2 LLC 1A A 144A	0.3656	451,486	451,486	451,940
WILLIAMS COS INC/THE	3.5000	75,000	81,404	81,477
WILLIAMS COS INC/THE	3.6000	150,000	150,059	151,357
WILLIAMS COS INC/THE	3.7500	30,000	32,354	33,035
WILLIAMS COS INC/THE	4.5500	150,000	153,823	163,643
WILLIAMS COS INC/THE	5.1000	59,000	67,478	73,047
WILLIAMS COS INC/THE	5.8000	20,000	24,798	26,352
WILLIAMS SCOTSMAN INTERNA 144A	4.6250	125,000	124,998	130,214
WILLIS NORTH AMERICA INC	2.9500	65,000	66,692	67,969
WINDSTREAM ESCROW LLC / W 144A	7.7500	110,000	109,993	114,890
WISCONSIN POWER AND LIGHT CO	3.0000	50,000	49,884	53,588
WISCONSIN PUBLIC SERVICE CORP	3.3000	20,000	21,717	21,005
WP CAREY INC	4.0000	470,000	462,945	510,999
WP CAREY INC	4.2500	220,000	216,671	246,777

	Coupon	Units	Cost	Market Value
WR GRACE HOLDINGS LLC 144A	4.8750	120,000	132,572	123,450
WR GRACE HOLDINGS LLC 144A	5.6250	140,000	139,999	144,201
WRKCO INC	4.6500	1,220,000	1,234,254	1,386,078
XCEL ENERGY INC	3.5000	35,000	38,528	37,305
XEROX HOLDINGS CORP 144A	5.0000	385,000	386,137	404,539
XILINX INC	2.3750	90,000	93,046	91,824
XILINX INC	2.9500	70,000	71,318	73,791
YALE UNIVERSITY	2.4020	3,000	3,000	2,890
YALE-NEW HAVEN HEALTH SERVICES	2.4960	6,000	6,000	5,559
ZIFF DAVIS INC 144A	4.6250	215,000	215,003	228,438
ZIMMER BIOMET HOLDINGS INC	3.5500	630,000	652,405	684,751
ZIMMER BIOMET HOLDINGS INC	3.7000	90,000	89,649	93,889
ZOETIS INC	3.9000	90,000	93,516	101,134
ZOETIS INC	4.4500	85,000	90,980	106,797
ZOETIS INC	4.5000	160,000	162,628	180,093
ZOETIS INC	4.7000	70,000	80,649	89,062
Total of Domestic Corporate & Other Bonds			289,304,709	297,863,012
Positive Social Purpose Investments				3.89%
CDT-BREW HOUSE APTS (AHF)	4.9500	1,711,050	1,703,429	1,751,037
CDT-CEDARBROOK APTS (AHF)	5.0400	1,438,403	1,433,214	1,480,966
CDT-HOMES OF RENAISSANCE (AHF)	4.7700	947,781	935,118	963,239
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700	1,267,773	1,246,331	1,280,806
CDT-MADISON HEIGHTS I (AHF)	4.9500	1,205,324	1,200,233	1,233,601
CDT-RETREAT AT MILLS CRK (AHA)	4.9500	1,465,451	1,462,034	1,505,561
CDT-STRONG HOUSING (AHF)	4.7700	1,401,000	1,376,959	1,414,743
CIN-21ST ST SENIOR (AHA)	6.0300	1,034,369	1,104,264	1,197,862
CIN-AVENUES APARTMENTS (AHA)	6.6000	72,197	77,770	83,838
CIN-CITY CENTER APTS (AHF)	4.0700	1,480,280	1,480,280	1,401,781
CIN-MILDRED HOUSING (AHA)	5.9800	125,981	130,746	137,835
CIN-SWIFT LANE (AHF)	5.1600	2,390,302	2,390,302	2,484,742
CIN-WALDRON MANOR APTS (AHF)	6.1600	133,134	142,297	154,231
CPC-ADAM CLAYTON POWELL (AHF)	4.2700	764,486	727,424	742,538
CPC-CAMBRAY COURT (AHA)	4.5000	943,089	907,388	926,405
CPC-HUNTLEY BUILDING (AHF)	4.7300	1,407,160	1,383,207	1,411,803
CPC-POLLOCK GARDENS (AHF)	4.4500	3,168,900	3,121,387	3,567,960
CPC-WEST END HEIGHTS (AHS)	4.3700	1,845,486	1,845,486	1,778,384
CRF-BUNCE GREEN (AHF)	6.5500	609,731	654,920	675,667
CRF-GLENWOOD PLACE (AHF)	6.5500	1,376,307	1,477,958	1,524,673
CRF-WEATHERSTONE SPRING (AHA)	6.5500	527,218	567,082	585,265
NHHFA - VILLAGE STREET (AHF)	4.4700	3,078,000	3,078,000	2,955,680
Total of Positive Social Purpose Investments			28,445,831	29,258,619
Total of Domestic Fixed Income Securities			437,794,523	447,246,873
International Securities				33.33%
International Fixed Income Securities				
ANGOLA				
ANGOLAN GOVERNMENT INTERN 144A	8.0000	550,000	511,387	562,716
ANGOLAN GOVERNMENT INTERN REGS	8.0000	400,000	209,666	409,248
ANGOLAN GOVERNMENT INTERN REGS	8.2500	200,000	104,055	207,000
ANGOLAN GOVERNMENT INTERN REGS	9.5000	400,000	362,502	440,016
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	0.5000	2,346,321	1,256,335	856,807
ARGENTINE REPUBLIC GOVERNMENT	1.0000	233,668	170,904	89,257
ARGENTINE REPUBLIC GOVERNMENT	1.1250	2,589,602	1,464,586	842,827
ARGENTINE REPUBLIC GOVERNMENT	1.5000	120,000	67,792	46,400
ARGENTINE REPUBLIC GOVERNMENT	2.5000	1,930,000	848,974	708,833
CIUDAD AUTONOMA DE BUENOS AIRE	39.1492	200,000	3,327	2,169
PROVINCIA DE BUENOS AIRES 144A	37.8965	2,670,000	26,356	24,849
YPF SA REGS	8.5000	90,000	83,899	74,701
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	0.2500	942,000	679,610	676,435
AUSTRALIA GOVERNMENT BOND REGS	1.0000	650,000	465,606	447,633
AUSTRALIA GOVERNMENT BOND REGS	1.7500	171,000	108,419	107,076
AUSTRALIA GOVERNMENT BOND REGS	2.2500	270,000	209,969	209,668
AUSTRALIA GOVERNMENT BOND REGS	2.7500	85,000	66,643	66,748
AUSTRALIA GOVERNMENT BOND REGS	3.0000	244,000	206,177	198,449
AUSTRALIA GOVERNMENT BOND REGS	3.2500	218,000	156,961	173,028
AUSTRALIA GOVERNMENT BOND REGS	4.2500	320,000	291,739	268,145
AUSTRALIA GOVERNMENT BOND REGS	5.7500	265,000	192,221	199,974
CCP_IRS. P AUD-BBR-BBSW 6M CME	1.3750	358,000	195	-2,076
CCP_IRS. P AUD-BBR-BBSW 6M CME	1.7188	106,000	312	80
CCP_IRS. P AUD-BBR-BBSW 6M CME	0.9688	496,000	129	-2,129
SANTOS FINANCE LTD 144A	3.6490	400,000	400,665	407,344
SYDNEY AIRPORT FINANCE CO 144A	3.9000	300,000	299,414	313,200
WESTPAC BANKING CORP	2.0000	800,000	799,941	817,197
WOODSIDE FINANCE LTD 144A	3.7000	410,000	386,867	439,014
WOODSIDE FINANCE LTD 144A	4.5000	500,000	502,164	560,984

	Coupon	Units	Cost	Market Value
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	0.0000	423,000	511,541	495,286
REPUBLIC OF AUSTRIA GOVER 144A	0.7500	83,000	105,533	98,785
REPUBLIC OF AUSTRIA GOVER 144A	2.1000	10,000	13,157	18,511
REPUBLIC OF AUSTRIA GOVER 144A	2.4000	54,000	73,931	79,846
REPUBLIC OF AUSTRIA GOVER 144A	0.8500	63,000	75,996	64,530
BELARUS				
REPUBLIC OF BELARUS INTER REGS	5.8750	400,000	385,577	374,536
REPUBLIC OF BELARUS INTER REGS	7.6250	800,000	821,614	789,952
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	0.0000	170,000	186,560	201,023
KINGDOM OF BELGIUM GOVERN 144A	0.9000	343,000	439,540	429,977
KINGDOM OF BELGIUM GOVERN 144A	1.0000	115,000	149,410	142,635
KINGDOM OF BELGIUM GOVERN 144A	1.7000	118,000	144,648	164,392
KINGDOM OF BELGIUM GOVERN 144A	4.2500	87,000	146,868	167,960
KINGDOM OF BELGIUM GOVERN 144A	5.0000	40,000	66,476	75,234
BERMUDA				
AIRCASTLE LTD	4.2500	65,000	65,349	71,056
AIRCASTLE LTD 144A	2.8500	130,000	127,935	131,659
ARCH CAPITAL GROUP LTD	3.6350	100,000	100,211	109,061
ATHENE HOLDING LTD	3.9500	50,000	52,235	55,238
BACARDI LTD 144A	2.7500	100,000	90,485	104,799
ENSTAR GROUP LTD	3.1000	115,000	114,805	113,144
IHS MARKIT LTD	4.7500	160,000	157,476	187,336
NABORS INDUSTRIES LTD 144A	7.2500	245,000	240,682	238,287
NABORS INDUSTRIES LTD 144A	7.5000	70,000	67,789	66,325
RENAISSANCERE HOLDINGS LTD	3.6000	200,000	197,814	219,071
VIKING CRUISES LTD 144A	13.0000	200,000	230,441	230,250
WEATHERFORD INTERNATIONAL 144A	6.5000	120,000	120,000	123,600
BOSNIA-HERZEGOVINA				
REPUBLIC OF SRPSKA TREASU 144A	4.7500	410,000	489,062	495,602
BRAZIL				
BANCO BTG PACTUAL SA/CAYM 144A	4.5000	800,000	812,793	822,008
BANCO DO BRASIL SA/CAYMAN 144A	4.6250	200,000	207,120	211,252
BRAZIL NOTAS DO TESOIRO NACION	10.0000	1,526,000	355,362	278,379
BRAZIL NOTAS DO TESOIRO NACION	6.0000	3,604,000	2,292,071	2,542,255
ITAU UNIBANCO HOLDING SA/ 144A	3.2500	600,000	605,347	606,750
ITAU UNIBANCO HOLDING SA/ REGS	2.9000	200,000	200,000	203,002
VALE SA	5.6250	129,000	168,576	157,865
BRITISH VIRGIN ISLANDS				
CONTEMPORARY RUIDING DEVE REGS	2.6250	600,000	605,302	599,652
HUARONG FINANCE 2017 CO L REGS	3.7500	200,000	196,000	195,250
HUARONG FINANCE 2017 CO L REGS	1.9845	900,000	831,017	876,375
HUARONG FINANCE 2019 CO L REGS	1.2534	360,000	315,109	329,850
HUARONG FINANCE II CO LTD REGS	5.5000	200,000	169,006	197,500
NEW METRO GLOBAL LTD REGS	4.5000	600,000	590,468	548,276
NEW METRO GLOBAL LTD REGS	6.8000	600,000	623,840	597,062
SHANGHAI PORT GROUP BVI D REGS	3.3750	200,000	215,092	213,998
SINOPEC GROUP OVERSEAS DE REGS	2.9500	200,000	202,944	209,266
STATE GRID OVERSEAS INVES REGS	2.1250	400,000	522,818	502,766
CAMEROON				
REPUBLIC OF CAMEROON INTE 144A	5.9500	100,000	117,992	113,299
REPUBLIC OF CAMEROON INTE REGS	9.5000	400,000	432,789	456,585
CANADA				
AIR CANADA	4.6250	300,000	238,732	236,398
AIR CANADA 2013-1 CLASS A 144A	4.1250	256,917	237,448	262,374
BANK OF MONTREAL	1.8500	110,000	109,939	113,190
BANK OF NOVA SCOTIA/THE	0.7000	130,000	129,974	130,007
BANK OF NOVA SCOTIA/THE	1.3500	130,000	129,905	130,094
BANK OF NOVA SCOTIA/THE	1.3000	35,000	34,998	34,743
BANK OF NOVA SCOTIA/THE	1.0500	110,000	109,886	108,760
BAUSCH HEALTH COS INC 144A	4.8750	245,000	246,948	253,881
BAUSCH HEALTH COS INC 144A	6.1250	375,000	379,419	382,744
BOMBARDIER INC 144A	6.0000	40,000	40,000	40,450
BOMBARDIER INC 144A	7.1250	185,000	185,535	194,250
BOMBARDIER INC 144A	7.5000	305,000	305,758	311,472
BROOKFIELD FINANCE INC	3.5000	65,000	67,975	67,913
BROOKFIELD FINANCE INC	4.3500	900,000	1,042,426	1,039,556
BROOKFIELD FINANCE INC	4.8500	200,000	199,740	235,411
CANADIAN IMPERIAL BANK OF COMM	2.2500	60,000	59,995	62,325
CANADIAN NATIONAL RAILWAY CO	4.5000	80,000	95,201	97,188
CANADIAN NATURAL RESOURCES LTD	3.8500	10,000	10,712	10,937
CANADIAN NATURAL RESOURCES LTD	4.9500	51,000	57,946	63,249
CANADIAN NATURAL RESOURCES LTD	6.2500	57,000	72,141	75,803
CASCADES INC/CASCADES USA 144A	5.1250	95,000	95,007	100,991
CASCADES INC/CASCADES USA 144A	5.3750	270,000	276,612	283,843
CCP_IRS. P CAD-BA-CDOR 3M CME	1.8750	322,000	268	-1,185
CCP_IRS. P CAD-BA-CDOR 3M CME	1.9000	700,000	0	1,684
CCP_IRS. P CAD-BA-CDOR 3M CME	2.0000	101,000	523	-228
CCP_IRS. P CAD-BA-CDOR 3M CME	1.2350	2,000,000	259	-5,329
CCP_IRS. P CAD-BA-CDOR 3M CME	1.4688	469,000	430	-3,292
CCP_IRS. P CAD-BA-CDOR 3M CME	1.9625	2,900,000	0	1,474
CENOVUS ENERGY INC	5.2500	400,000	455,247	476,699
CGI INC 144A	2.3000	130,000	129,460	126,301
CI FINANCIAL CORP	4.1000	10,000	9,995	10,749

	Coupon	Units	Cost	Market Value
CPPIB CAPITAL INC REGS	0.2500	787,000	979,063	929,743
ELDORADO GOLD CORP 144A	6.2500	165,000	165,000	163,538
EMPIRE COMMUNITIES CORP 144A	7.0000	160,000	160,001	167,200
ENBRIDGE INC	2.5000	40,000	39,837	40,155
ENBRIDGE INC	2.9000	20,000	19,849	20,356
ENBRIDGE INC	4.0000	100,000	101,186	105,909
FAIRFAX FINANCIAL HOLDING	2.7500	190,000	215,315	243,073
FIRST QUANTUM MINERALS LT 144A	6.5000	145,000	143,734	146,813
FIRST QUANTUM MINERALS LT 144A	7.2500	290,000	294,415	295,075
GENERAL MOTORS FINL OF CDA LTD	2.6000	350,000	283,007	279,696
GFL ENVIRONMENTAL INC 144A	4.0000	205,000	204,392	203,463
GFL ENVIRONMENTAL INC 144A	4.3750	70,000	70,000	70,700
GFL ENVIRONMENTAL INC 144A	4.7500	235,000	235,003	241,463
GOEASY LTD 144A	4.3750	180,000	180,000	184,950
GOEASY LTD 144A	5.3750	195,000	195,002	200,850
GOVERNMENT OF CANADA	0.2500	1,765,000	1,356,853	1,369,137
GOVERNMENT OF CANADA	0.5000	895,000	700,488	693,576
GOVERNMENT OF CANADA	1.2500	814,000	635,171	640,044
GOVERNMENT OF CANADA	1.5000	278,000	212,928	223,159
GOVERNMENT OF CANADA	2.0000	34,000	28,241	26,809
GOVERNMENT OF CANADA	2.2500	595,000	480,426	501,517
GOVERNMENT OF CANADA	3.5000	548,000	559,590	561,159
GOVERNMENT OF CANADA	5.7500	155,000	156,471	175,497
INTELLIGENT PACKAGING LTD 144A	6.0000	240,000	247,440	251,580
INTERTAPE POLYMER GROUP I 144A	4.3750	115,000	115,001	116,910
MAGNA INTERNATIONAL INC	2.4500	300,000	307,733	304,663
MASONITE INTERNATIONAL CO 144A	3.5000	80,000	80,001	79,400
MASONITE INTERNATIONAL CO 144A	5.3750	110,000	111,199	115,830
ONTARIO TEACHERS' FINANCE 144A	1.2500	712,000	708,572	678,378
ONTARIO TEACHERS' FINANCE 144A	2.0000	683,000	680,820	688,424
ONTARIO TEACHERS' FINANCE REGS	0.5000	337,000	405,623	401,041
PRECISION DRILLING CORP 144A	6.8750	110,000	109,209	114,889
PRECISION DRILLING CORP 144A	7.1250	105,000	99,744	107,888
PROV OF ALBERTA CANADA	0.6250	478,000	585,809	570,411
PROV OF BRITISH COLUMBIA	3.2500	175,000	128,411	139,041
PROV OF ONTARIO	1.9500	200,000	145,619	160,811
PROV OF ONTARIO	2.6500	300,000	231,423	249,058
PROV OF ONTARIO	3.4500	280,000	213,253	246,898
PROV OF QUEBEC	2.7500	232,000	191,466	193,953
PROV OF QUEBEC	3.0000	610,000	451,205	502,792
PROV OF QUEBEC	3.5000	175,000	135,384	156,838
PROVINCE OF ONTARIO CANAD REGS	0.2500	849,000	1,143,145	1,100,731
PROVINCE OF ONTARIO CANADA	2.5000	95,000	92,878	101,048
PROVINCE OF ONTARIO CANADA	3.2000	70,000	70,456	74,809
PROVINCE OF QUEBEC CANADA	2.5000	70,000	68,533	74,652
PROVINCE OF QUEBEC CANADA	2.7500	95,000	93,178	102,562
RITCHIE BROS AUCTIONEERS 144A	5.3750	180,000	176,842	184,361
ROYAL BANK OF CANADA	1.1500	105,000	104,728	105,200
SCHLUMBERGER FINANCE CANA 144A	2.6500	80,000	79,278	81,867
SCHLUMBERGER FINANCE CANADA LT	1.4000	25,000	24,976	25,266
STRATHCONA RESOURCES LTD 144A	6.8750	185,000	183,583	183,267
THOMSON REUTERS CORP	3.3500	70,000	66,645	75,580
TORONTO-DOMINION BANK/THE	1.2500	80,000	79,839	79,422
TOTALENERGIES CAPITAL CANADA L	2.7500	65,000	65,918	67,813
TRANSCANADA PIPELINES LTD	6.2000	10,000	13,523	13,643
TRANSCANADA TRUST	5.5000	200,000	200,017	220,500
WASTE CONNECTIONS INC	3.0500	40,000	43,426	39,857
WASTE CONNECTIONS INC	4.2500	29,000	29,930	33,305
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	2.1250	200,000	197,260	192,240
ALIBABA GROUP HOLDING LTD	2.7000	300,000	284,984	275,781
AVOLON HOLDINGS FUNDING L 144A	2.5280	1,468,000	1,501,718	1,443,782
ECAF I LTD 1A A1 144A	3.4730	72,817	72,200	71,233
KAISA GROUP HOLDINGS LTD REGS	8.5000	200,000	198,313	172,500
KAISA GROUP HOLDINGS LTD REGS	11.9500	300,000	309,416	257,640
KAISA GROUP HOLDINGS LTD REGS	11.2500	500,000	507,951	447,625
KWG GROUP HOLDINGS LTD REGS	7.4000	200,000	206,664	192,669
MEITUAN 144A	3.0500	500,000	470,927	463,657
ODEBRECHT OFFSHORE DRILLI 144A	7.7200	4,162	1,681	986
ODEBRECHT OFFSHORE DRILLI REGS	6.7200	18,029	743	17,759
ODEBRECHT OFFSHORE DRILLI REGS	7.7200	248,012	80,487	58,748
POWERLONG REAL ESTATE HOL REGS	5.9500	200,000	203,303	191,525
RUTAS 2 AND 7 FINANCE LTD 144A	0.0000	800,000	586,853	594,000
RUTAS 2 AND 7 FINANCE LTD REGS	0.0000	200,000	144,209	148,500
SEAGATE HDD CAYMAN	4.1250	100,000	99,878	104,312
SEAGATE HDD CAYMAN	4.0910	50,000	52,279	52,500
TENCENT HOLDINGS LTD 144A	3.2900	200,000	202,075	186,328
TENCENT HOLDINGS LTD 144A	3.2400	200,000	202,271	188,222
TENCENT MUSIC ENTERTAINMENT GR	1.3750	300,000	296,776	293,373
TRANSOCEAN GUARDIAN LTD 144A	5.8750	160,800	157,465	159,996
VALE OVERSEAS LTD	6.2500	460,000	513,006	543,568
VALE OVERSEAS LTD	6.8750	81,000	114,352	109,224
XLIT LTD	4.4500	130,000	129,523	144,082
CHILE				
ALFA DESARROLLO SPA 144A	4.5500	400,000	396,976	390,200

	Coupon	Units	Cost	Market Value
BONOS DE LA TESORERIA DE 144A	2.8000	10,000,000	12,599	9,409
BONOS DE LA TESORERIA DE 144A	5.0000	20,000,000	27,930	24,626
BONOS DE LA TESORERIA DE LA RE	6.0000	30,000,000	50,220	38,008
CHILE GOVERNMENT INTERNATIONAL	0.8300	1,200,000	1,397,973	1,386,568
CHILE GOVERNMENT INTERNATIONAL	2.5500	400,000	398,979	393,114
CHILE GOVERNMENT INTERNATIONAL	3.5000	500,000	541,947	499,250
CORP NACIONAL DEL COBRE D 144A	2.2500	100,000	117,327	122,634
CORP NACIONAL DEL COBRE D REGS	3.1500	250,000	259,524	257,721
EMPRESA NACIONAL DE TELECOMUNICACIONES 144A	3.0500	150,000	150,802	147,375
CHINA				
INDUSTRIAL & COMMERCIAL B REGS	0.8739	200,000	199,890	200,121
IRS. P CNY-7D FIXING REPO RATE	2.8800	7,118,000	257	1,122,419
IRS. P CNY-7D FIXING REPO RATE	2.8600	79,281,000	0	12,489,351
IRS. P CNY-7D FIXING REPO RATE	2.0805	3,390,000	0	532,724
IRS. P CNY-7D FIXING REPO RATE	2.5400	3,299,000	0	511,685
IRS_P CNY-7D FIXING REPO RATE	0.0100	-63,577,000	0	-9,838,366
IRS_P CNY-7D FIXING REPO RATE	2.3000	-29,511,000	0	-4,566,746
COLOMBIA				
BANCOLOMBIA SA	3.0000	200,000	199,035	201,752
COLOMBIA GOVERNMENT INTERNATIO	3.2500	200,000	198,129	186,504
COLOMBIAN TES	5.7500	3,535,200,000	919,981	872,297
COLOMBIAN TES	7.0000	676,200,000	172,834	170,226
COLOMBIAN TES	7.2500	4,458,400,000	1,214,535	1,057,907
COLOMBIAN TES	7.7500	357,900,000	110,913	95,757
EMPRESAS PUBLICAS DE MEDE 144A	4.3750	200,000	198,105	197,820
EMPRESAS PUBLICAS DE MEDE REGS	0.0022	238,000,000	65,380	59,007
FINANCIERA DE DESARROLLO 144A	0.0021	1,053,000,000	329,979	281,611
OLEODUCTO CENTRAL SA 144A	4.0000	200,000	198,726	206,000
COSTA RICA				
COSTA RICA GOVERNMENT INT 144A	6.1250	215,000	221,870	220,377
COSTA RICA GOVERNMENT INT REGS	7.1580	600,000	538,303	599,250
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	4.8750	240,000	293,651	270,556
IVORY COAST GOVERNMENT IN 144A	5.8750	305,000	338,822	368,425
IVORY COAST GOVERNMENT IN REGS	5.7500	156,847	140,593	156,847
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.1250	100,000	124,380	119,334
CROATIA GOVERNMENT INTERN REGS	1.5000	395,000	500,471	478,446
CURACAO				
TEVA PHARMACEUTICAL FINANCE CO	2.9500	66,000	63,467	66,495
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	1.2000	7,310,000	328,030	308,584
CZECH REPUBLIC GOVERNMENT REGS	2.5000	4,130,000	194,564	193,910
DENMARK				
DANSKE BANK A/S 144A	0.0100	500,000	500,000	496,076
DANSKE BANK A/S REGS	2.2500	225,000	316,295	308,464
DENMARK GOVERNMENT BOND	4.5000	385,000	97,181	104,612
DENMARK GOVERNMENT BOND 144A	0.0000	366,000	58,562	56,452
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN 144A	4.5000	150,000	152,403	152,627
DOMINICAN REPUBLIC INTERN 144A	5.3000	190,000	190,000	187,912
DOMINICAN REPUBLIC INTERN 144A	5.8750	510,000	508,082	499,040
DOMINICAN REPUBLIC INTERN REGS	6.8500	430,000	436,712	479,454
DOMINICAN REPUBLIC INTERN REGS	8.6250	100,000	110,423	120,710
EGYPT				
EGYPT GOVERNMENT BOND	13.9730	1,050,000	67,358	66,430
EGYPT GOVERNMENT BOND	14.2920	4,605,000	292,346	289,779
EGYPT GOVERNMENT BOND	14.3690	6,385,000	405,890	404,043
EGYPT GOVERNMENT INTERNAT 144A	4.7500	175,000	192,861	203,733
EGYPT GOVERNMENT INTERNAT 144A	8.5000	200,000	180,744	193,000
EGYPT GOVERNMENT INTERNAT 144A	6.5880	400,000	398,587	401,418
EGYPT GOVERNMENT INTERNAT REGS	8.1500	200,000	206,442	184,258
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250	500,000	499,051	432,580
EURO CURRENCY GEOGRAPHIC				
CCP_IRS. R EUR-EURIBOR-REUTERS	0.0100	439,000	0	1,879
CCP_IRS. R EUR-EURIBOR-REUTERS	-0.5200	5,100,000	44,975	69,669
IRS R 0% P EUR006M	0.0000	900,000	101,249	181,086
IRS R 0.175% P EUR006M	0.0000	-1,060,000	-38,289	-72,119
IRS R -0.175% P EUR006M	0.0000	-1,660,000	-61,575	-112,940
FINLAND				
FINLAND GOVERNMENT BOND 144A	0.0000	96,000	115,685	111,779
FINLAND GOVERNMENT BOND 144A	0.2500	46,000	54,016	51,642
FINLAND GOVERNMENT BOND 144A	0.8750	135,000	167,802	165,392
FRANCE				
AXA SA REGS	5.1250	175,000	230,522	220,545
BANQUE FEDERATIVE DU CREDIT 144A	2.7000	650,000	645,219	662,851
BNP PARIBAS SA 144A	7.3750	230,000	229,470	266,800
BNP PARIBAS SA 144A	2.9500	230,000	230,331	233,926
BNP PARIBAS SA 144A	2.2190	400,000	400,000	410,552
BNP PARIBAS SA 144A	1.3230	800,000	800,000	786,568
BNP PARIBAS SA REGS	1.2500	200,000	260,973	250,387
BPCE SA 144A	2.7500	534,000	526,745	550,530
BPCE SA 144A	4.0000	250,000	250,000	265,862
BPCE SA 144A	1.6520	435,000	435,000	435,517

	Coupon	Units	Cost	Market Value
CAISSE D'AMORTISSEMENT DE REGS	0.1250	400,000	460,086	469,740
CREDIT AGRICOLE SA/LONDON 144A	1.1439	283,000	280,411	286,797
CREDIT AGRICOLE SA/LONDON REGS	1.3750	200,000	228,781	242,408
DANONE SA 144A	2.5890	427,000	417,466	443,414
FRENCH REPUBLIC GOVERNMENT 144A	0.5000	150,000	177,425	165,810
FRENCH REPUBLIC GOVERNMENT 144A	1.2500	150,000	203,538	193,874
FRENCH REPUBLIC GOVERNMENT 144A	1.5000	114,000	176,463	152,929
FRENCH REPUBLIC GOVERNMENT 144A	1.7500	40,000	48,617	56,097
FRENCH REPUBLIC GOVERNMENT 144A	4.0000	117,000	231,977	255,025
FRENCH REPUBLIC GOVERNMENT REGS	0.0000	2,714,000	3,245,748	3,174,500
FRENCH REPUBLIC GOVERNMENT REGS	0.7500	27,000	31,199	33,333
FRENCH REPUBLIC GOVERNMENT REGS	4.5000	135,000	282,878	269,355
RCI BANQUE SA REGS	1.2500	70,000	80,016	81,965
RCI BANQUE SA REGS	2.0000	200,000	228,844	242,928
GABON				
GABON GOVERNMENT INTERNAT REGS	6.3750	250,000	221,519	265,665
GABON GOVERNMENT INTERNAT REGS	6.9500	400,000	410,462	432,301
GEORGIA				
GEORGIA GOVERNMENT INTERN 144A	2.7500	200,000	198,940	202,220
GERMANY				
BUNDESobligation REGS	0.0000	723,000	882,356	861,508
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000	1,497,000	1,820,612	1,738,975
BUNDESREPUBLIK DEUTSCHLAN REGS	0.2500	196,000	226,351	236,965
BUNDESREPUBLIK DEUTSCHLAN REGS	1.2500	434,000	686,416	634,797
BUNDESREPUBLIK DEUTSCHLAN REGS	4.2500	72,000	145,594	145,993
DEUTSCHE BANK AG/NEW YORK NY	4.2500	990,000	989,703	991,067
DEUTSCHE BANK AG/NEW YORK NY	5.0000	800,000	799,981	813,085
DEUTSCHE BANK AG/NEW YORK NY	2.1290	3,000,000	3,000,000	3,047,305
E.ON SE REGS	1.6250	150,000	184,428	189,664
KREDITANSTALT FUER WIEDER REGS	0.8750	215,000	259,126	269,492
KREDITANSTALT FUER WIEDERAUFBA	2.0000	373,000	393,765	389,814
KREDITANSTALT FUER WIEDERAUFBA	2.3750	290,000	296,433	297,817
KREDITANSTALT FUER WIEDERAUFBA	0.3750	300,000	345,229	358,220
STATE OF NORTH RHINE-WEST REGS	1.5500	175,000	198,556	249,663
STATE OF NORTH RHINE-WEST REGS	0.1250	425,000	510,128	494,509
VANTAGE TOWERS AG REGS	0.7500	100,000	120,829	115,656
VANTAGE TOWERS AG REGS	0.3750	100,000	121,298	115,788
VOLKSWAGEN BANK GMBH REGS	1.2500	100,000	111,748	119,689
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500	200,000	199,996	190,440
GHANA TREASURY NOTE	17.6000	450,000	78,656	76,083
REPUBLIC OF GHANA GOVERNMENT B	16.5000	800,000	138,091	133,604
REPUBLIC OF GHANA GOVERNMENT B	18.8500	935,000	160,529	159,478
GUERNSEY CI				
AMDOCS LTD	2.5380	162,000	162,565	161,295
DORIC NIMROD AIR FINANCE 144A	5.1250	127,859	128,714	127,516
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	5.6250	150,000	150,000	156,002
HONDURAS GOVERNMENT INTER 144A	6.2500	230,000	227,972	248,977
HONG KONG				
VANKE REAL ESTATE HONG KO REGS	3.5000	200,000	205,875	201,794
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	1.2500	566,900,000	0	-45,722
HUNGARY GOVERNMENT BOND	1.5000	83,000,000	278,820	268,083
HUNGARY GOVERNMENT BOND	3.2500	27,480,000	98,621	89,548
HUNGARY GOVERNMENT INTERN 144A	2.1250	680,000	670,700	668,950
INDIA				
EXPORT-IMPORT BANK OF IND REGS	3.2500	225,000	226,226	228,220
EXPORT-IMPORT BANK OF INDIA	1.1523	200,000	199,639	200,600
HDFC BANK LTD REGS	0.1082	50,000,000	688,464	705,267
RENEW POWER PVT LTD 144A	5.8750	300,000	312,744	315,102
INDONESIA				
INDOFOOD CBP SUKSES MAKMU REGS	3.3980	200,000	200,000	202,020
INDONESIA ASAHAN ALUMINIUM 144A	4.7500	200,000	198,526	217,510
INDONESIA GOVERNMENT INTE REGS	4.3500	200,000	202,391	225,457
INDONESIA GOVERNMENT INTERNATI	0.9000	1,300,000	1,519,670	1,518,158
INDONESIA GOVERNMENT INTERNATI	1.8500	219,000	218,059	209,581
INDONESIA TREASURY BOND	5.5000	1,180,000,000	80,023	83,344
INDONESIA TREASURY BOND	6.1250	7,960,000,000	543,650	567,280
INDONESIA TREASURY BOND	6.5000	9,958,000,000	709,418	723,939
INDONESIA TREASURY BOND	6.6250	3,402,000,000	213,693	238,526
INDONESIA TREASURY BOND	7.0000	7,674,000,000	550,248	574,243
INDONESIA TREASURY BOND	7.2500	1,498,000,000	106,892	113,002
INDONESIA TREASURY BOND	7.5000	1,345,000,000	90,564	99,933
INDONESIA TREASURY BOND	8.2500	9,601,000,000	735,467	755,335
INDONESIA TREASURY BOND	8.3750	3,234,000,000	233,706	255,749
INDONESIA TREASURY BOND	8.7500	13,547,000,000	1,039,311	1,107,423
INDONESIA TREASURY BOND	9.0000	3,740,000,000	314,577	305,080
PERUSAHAAN PENERBIT SBSN 144A	2.8000	200,000	200,000	206,300
PERUSAHAAN PERSEROAN PERS 144A	4.0000	500,000	501,437	479,375
PERUSAHAAN PERSEROAN PERS REGS	3.3750	200,000	200,618	205,250
IRAQ				
IRAQ INTERNATIONAL BOND REGS	5.8000	203,125	194,523	195,660
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	4.5000	150,000	149,396	159,811

	Coupon	Units	Cost	Market Value
ALLEGION PLC	3.5000	25,000	25,546	27,047
BANK OF IRELAND GROUP PLC 144A	4.5000	434,000	429,565	465,132
GE CAPITAL INTERNATIONAL FUNDI	3.3730	200,000	202,848	216,773
IRELAND GOVERNMENT BOND	5.4000	70,000	102,279	97,832
IRELAND GOVERNMENT BOND REGS	0.0000	635,000	756,730	722,077
IRELAND GOVERNMENT BOND REGS	1.5000	23,000	35,246	30,640
IRELAND GOVERNMENT BOND REGS	1.7000	45,000	52,281	61,559
IRELAND GOVERNMENT BOND REGS	1.1000	80,000	95,492	101,176
JOHNSON CONTROLS INTERNATIONAL	4.9500	25,000	32,960	33,030
PERRIGO FINANCE UNLIMITED CO	3.1500	500,000	505,166	517,195
ISRAEL				
ISRAEL ELECTRIC CORP LTD 144A	5.0000	200,000	215,057	221,718
ISRAEL GOVERNMENT BOND - FIXED	1.0000	102,000	30,876	31,294
ISRAEL GOVERNMENT BOND - FIXED	2.0000	310,000	83,426	103,806
ISRAEL GOVERNMENT INTERNATIONA	2.7500	220,000	231,531	233,814
STATE OF ISRAEL REGS	3.8000	200,000	237,550	221,680
ITALY				
BANCA MONTE DEI PASCHI DI REGS	1.8750	1,000,000	1,177,925	1,163,208
INTESA SANPAOLO SPA 144A	5.0170	1,600,000	1,701,243	1,727,414
INTESA SANPAOLO SPA 144A	5.7100	210,000	198,332	235,596
ITALY BUONI POLIENNALI DE 144A	0.9500	556,000	678,879	639,927
ITALY BUONI POLIENNALI DE 144A	1.5000	58,000	69,461	65,391
ITALY BUONI POLIENNALI DE 144A	1.6500	55,000	55,939	68,367
ITALY BUONI POLIENNALI DE 144A	1.7000	118,000	138,667	133,405
ITALY BUONI POLIENNALI DE 144A	1.8000	22,000	25,887	26,610
ITALY BUONI POLIENNALI DE 144A	1.8500	267,000	303,353	331,628
ITALY BUONI POLIENNALI DE 144A	2.7000	15,000	16,135	20,878
ITALY BUONI POLIENNALI DE 144A	2.8000	55,000	80,350	74,902
ITALY BUONI POLIENNALI DE 144A	3.1000	77,000	114,126	112,450
ITALY BUONI POLIENNALI DE 144A	3.5000	468,000	564,340	669,020
ITALY BUONI POLIENNALI DE 144A	3.8500	80,000	143,514	135,106
ITALY BUONI POLIENNALI DE 144A	5.0000	60,000	82,744	109,810
ITALY BUONI POLIENNALI DE REGS	0.0000	921,000	1,097,983	1,063,557
ITALY BUONI POLIENNALI DE REGS	0.9500	233,000	264,377	275,311
ITALY BUONI POLIENNALI DE REGS	1.3500	217,000	245,084	265,292
ITALY BUONI POLIENNALI DE REGS	3.7500	455,000	544,925	588,336
REPUBLIC OF ITALY GOVERNMENT I	5.3750	60,000	69,320	75,347
UNICREDIT SPA 144A	6.5720	700,000	700,720	711,359
UNICREDIT SPA 144A	5.4590	500,000	552,714	551,622
JAPAN				
CCP_IRS_R JPY-LIBOR-BBA 6M CM	-0.0538	169,000,000	0	-33,091
CCP_IRS_R JPY-TONA-OIS-COMPOU	0.0100	37,571,000	243	474
CCP_IRS_R JPY-TONA-OIS-COMPOU	-0.0500	-28,893,000	0	-85
JAPAN BANK FOR INTERNATIONAL C	2.3750	200,000	203,257	203,417
MITSUBISHI UFJ FINANCIAL GROUP	0.9530	290,000	290,000	290,329
MITSUBISHI UFJ FINANCIAL GROUP	0.9139	230,000	228,980	231,357
MITSUBISHI UFJ FINANCIAL GROUP	2.3090	900,000	900,000	891,684
MIZUHO FINANCIAL GROUP INC	2.8390	200,000	200,000	210,272
MIZUHO FINANCIAL GROUP INC	2.2260	300,000	300,011	309,254
MIZUHO FINANCIAL GROUP INC	0.7593	400,000	400,222	402,544
NIPPON LIFE INSURANCE CO 144A	3.4000	300,000	309,292	310,125
NISSAN MOTOR CO LTD 144A	3.0430	900,000	900,000	936,240
NOMURA HOLDINGS INC	2.6480	200,000	200,000	208,333
NOMURA HOLDINGS INC	1.6530	700,000	700,000	697,416
ORIX CORP	2.9000	30,000	29,838	30,611
SUMITOMO MITSUI FINANCIAL GROU	2.1300	1,500,000	1,559,557	1,478,147
SUMITOMO MITSUI FINANCIAL GROU	1.7100	400,000	400,000	381,521
SUMITOMO MITSUI FINANCIAL GROU	2.6960	200,000	200,000	210,074
SUMITOMO MITSUI FINANCIAL GROU	2.4480	200,000	200,000	209,062
SUMITOMO MITSUI FINANCIAL GROU	2.1420	200,000	200,000	193,319
TAKEDA PHARMACEUTICAL CO LTD	3.3750	200,000	209,280	208,758
JERSEY C I				
AA BOND CO LTD REGS	2.8750	500,000	695,450	674,971
AA BOND CO LTD REGS	4.8750	400,000	580,643	576,203
CPUK FINANCE LTD REGS	4.5000	300,000	422,891	411,166
GALAXY PIPELINE ASSETS BI 144A	2.1600	500,000	500,002	490,674
HEATHROW FUNDING LTD REGS	1.5000	105,000	125,171	125,464
JORDAN				
JORDAN GOVERNMENT INTERNA 144A	4.9500	200,000	196,598	208,500
JORDAN GOVERNMENT INTERNA 144A	5.7500	210,000	197,409	224,175
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0256	212,000,000	492,864	501,517
KENYA				
REPUBLIC OF KENYA GOVERN 144A	6.3000	200,000	199,991	197,258
REPUBLIC OF KENYA GOVERN REGS	7.2500	800,000	873,426	877,870
REPUBLIC OF KENYA INFRASTRUCTU	10.9000	24,150,000	228,380	221,861
KUWAIT				
KUWAIT INTERNATIONAL GOVE REGS	3.5000	770,000	804,689	851,813
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	11.5000	476,000	542,112	543,116
LUXEMBOURG				
ALTICE FINANCING SA 144A	5.7500	900,000	900,002	871,767
ARCELORMITTAL SA	6.7500	15,000	21,491	20,616
ARCELORMITTAL SA	7.0000	20,000	28,890	28,225
BECTON DICKINSON EURO FINANCE	1.2130	100,000	120,975	114,343

	Coupon	Units	Cost	Market Value
BECTON DICKINSON EURO FINANCE	0.3340	100,000	117,195	114,660
CONNECT FINCO SARL / CONN 144A	6.7500	130,000	129,998	136,013
DANA FINANCING LUXEMBOURG 144A	5.7500	290,000	278,019	299,106
DH EUROPE FINANCE II SARL	2.2000	225,000	224,932	234,263
DH EUROPE FINANCE II SARL	3.4000	50,000	56,053	54,033
EUROPEAN FINANCIAL STABIL REGS	1.4500	150,000	192,312	202,698
GAZPROM OAO VIA GAZ CAPIT REGS	5.1500	200,000	218,911	222,808
GUARA NORTE SARL 144A	5.1980	375,235	375,194	377,111
HIDROVIAS INTERNATIONAL F 144A	4.9500	200,000	204,618	197,502
INTELSAT JACKSON 6/20 DIP TL	0.0000	172,229	172,229	172,713
INTELSAT JACKSON HOLDINGS 144A	8.0000	265,000	266,458	271,956
REDE D'OR FINANCE SARL REGS	4.5000	200,000	198,547	199,190
RUMO LUXEMBOURG SARL 144A	5.2500	600,000	600,000	630,000
TRANE TECHNOLOGIES LUXEMBOURG	3.5500	35,000	36,063	37,606
TRANE TECHNOLOGIES LUXEMBOURG	4.5000	130,000	156,952	160,429
TRATON FINANCE LUXEMBOURG REGS	1.2500	100,000	119,607	116,667
MALAYSIA				
MALAYSIA GOVERNMENT BOND	3.4180	410,000	98,930	99,370
MALAYSIA GOVERNMENT BOND	3.9550	1,244,000	313,106	311,017
MALAYSIA GOVERNMENT BOND	4.1270	1,047,000	259,120	260,884
MALAYSIA GOVERNMENT BOND	4.7620	170,000	47,122	44,400
MALAYSIA GOVERNMENT BOND	4.8930	5,737,000	1,566,161	1,502,371
MALAYSIA GOVERNMENT BOND	4.9210	925,000	262,137	242,950
MALAYSIA GOVERNMENT BOND	3.8280	2,090,000	528,988	494,626
MALAYSIA GOVERNMENT BOND	3.7330	550,000	134,759	134,726
MALAYSIA GOVERNMENT BOND	3.7570	60,000	13,909	13,695
MALAYSIA GOVERNMENT BOND	3.8850	700,000	184,765	172,987
MALAYSIA GOVERNMENT BOND	4.6420	2,616,000	726,046	671,367
MALAYSIA GOVERNMENT BOND	3.8440	232,000	59,822	55,590
MALAYSIA GOVERNMENT INVESTMENT	4.4440	240,000	61,437	60,221
MALAYSIA GOVERNMENT INVESTMENT	3.1510	545,000	137,407	132,422
MAURITIUS				
AZURE POWER SOLAR ENERGY 144A	5.6500	300,000	305,829	316,140
MEXICO				
ALPEK SAB DE CV 144A	3.2500	200,000	199,518	202,002
AMERICA MOVIL SAB DE CV	4.3750	200,000	247,166	239,561
BBVA BANCOMER SA/TEXAS 144A	5.8750	500,000	498,697	543,415
BBVA BANCOMER SA/TEXAS REGS	5.1250	400,000	377,717	417,000
BRASKEM IDESA SAPI 144A	7.4500	300,000	299,099	318,153
BRASKEM IDESA SAPI REGS	7.4500	200,000	192,224	212,102
COCA-COLA FEMSA SAB DE CV	2.7500	150,000	154,953	154,674
COMISION FEDERAL DE ELECT 144A	4.6770	200,000	200,000	191,000
COMISION FEDERAL DE ELECTRICID	7.3500	13,200,000	660,452	619,735
CORP INMOBILIARIA VESTA S 144A	3.6250	200,000	197,664	202,800
INDUSTRIAS PENOLES SAB DE 144A	4.7500	200,000	207,555	221,250
MEXICAN BONOS	7.5000	17,715,700	927,996	876,011
MEXICAN BONOS	7.7500	12,480,000	612,470	611,499
MEXICAN BONOS	8.0000	18,999,000	1,019,620	931,071
MEXICAN BONOS	8.5000	11,360,000	583,687	591,420
MEXICAN BONOS	10.0000	11,491,900	659,226	631,419
MEXICAN UDIBONOS	2.7500	5,108,619	263,486	247,072
MEXICO CITY AIRPORT TRUST REGS	3.8750	200,000	167,854	206,102
MEXICO CITY AIRPORT TRUST REGS	5.5000	200,000	193,565	203,252
MEXICO GOVERNMENT INTERNATIONA	5.6250	120,000	174,974	177,819
MEXICO GOVERNMENT INTERNATIONA	1.1250	1,300,000	1,412,878	1,474,619
MEXICO GOVERNMENT INTERNATIONA	3.2500	248,000	246,863	254,304
MEXICO GOVERNMENT INTERNATIONA	4.3500	200,000	172,723	200,216
MEXICO GOVERNMENT INTERNATIONA	6.0500	60,000	68,250	73,385
MEXICO GOVERNMENT INTERNATIONA	6.7500	45,000	50,516	59,175
MEXICO GOVERNMENT INTERNATIONA	2.6590	205,000	205,000	197,456
MEXICO GOVERNMENT INTERNATIONA	4.2800	365,000	364,759	372,410
PETROLEOS MEXICANOS	5.3500	150,000	117,723	147,825
PETROLEOS MEXICANOS	5.9500	500,000	486,053	484,700
PETROLEOS MEXICANOS	6.5000	930,000	933,712	977,105
PETROLEOS MEXICANOS	7.4700	18,038,100	771,355	786,601
PETROLEOS MEXICANOS	6.8400	845,000	883,288	872,792
PETROLEOS MEXICANOS	6.4900	20,000	16,654	21,150
PETROLEOS MEXICANOS 144A	0.3500	5,000,000	197,258	232,342
PETROLEOS MEXICANOS REGS	4.8750	100,000	108,307	117,054
PETROLEOS MEXICANOS REGS	0.3500	12,411,900	557,383	574,478
TRUST FIBRA UNO REGS	6.3900	200,000	211,557	236,752
TRUST FIBRA UNO REGS	6.9500	200,000	251,713	247,502
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	5.0000	750,000	687,715	645,150
NETHERLANDS				
COOPERATIEVE RABOBANK UA REGS	4.6250	200,000	226,805	254,969
CRH FUNDING BV REGS	1.6250	100,000	135,096	126,773
CRH FUNDING BV REGS	1.8750	150,000	167,446	181,135
DANFOSS FINANCE I BV REGS	0.3750	100,000	120,854	114,851
DEUTSCHE TELEKOM INTERNAT REGS	1.5000	75,000	96,292	94,141
DEUTSCHE TELEKOM INTERNATIONAL	8.7500	291,000	440,416	433,849
EMBRAER NETHERLANDS FINANCE BV	5.4000	400,000	365,397	425,504
ENEL FINANCE INTERNATIONA 144A	2.2500	1,100,000	1,093,292	1,085,162
ENEL FINANCE INTERNATIONA 144A	3.5000	470,000	420,206	514,382
ENEL FINANCE INTERNATIONA REGS	0.5000	300,000	356,370	345,768

	Coupon	Units	Cost	Market Value
ING GROEP NV REGS	0.2500	200,000	241,543	226,897
LUNDIN ENERGY FINANCE BV 144A	3.1000	200,000	199,630	202,789
MV24 CAPITAL BV 144A	6.7480	373,508	387,946	394,335
NE PROPERTY BV REGS	3.3750	200,000	243,048	260,744
NETHERLANDS GOVERNMENT BO 144A	0.0000	881,000	1,045,393	1,022,149
NXP BV / NXP FUNDING LLC 144A	4.3000	200,000	215,803	226,682
OCI NV 144A	5.2500	105,000	101,306	108,003
PETROBRAS GLOBAL FINANCE BV	5.0930	756,000	775,604	799,304
PROSUS NV 144A	2.0310	200,000	244,397	230,838
Q-PARK HOLDING I BV REGS	2.0000	900,000	1,026,369	995,074
SHELL INTERNATIONAL FINANCE BV	2.3750	95,000	94,444	98,684
SYNGENTA FINANCE NV	3.1250	200,000	200,439	202,016
SYNGENTA FINANCE NV 144A	5.1820	470,000	444,360	528,099
SYNGENTA FINANCE NV 144A	4.8920	300,000	320,840	328,326
VOLKSWAGEN INTERNATIONAL REGS	1.8750	400,000	514,835	501,721
VONOVIA FINANCE BV 144A	5.0000	340,000	344,981	364,971
VONOVIA FINANCE BV REGS	1.6250	100,000	134,965	116,942
WINTERSHALL DEA FINANCE B REGS	0.8400	100,000	111,491	118,194
WINTERSHALL DEA FINANCE B REGS	1.8230	200,000	250,298	245,046
NEW ZEALAND				
CCP_IRS. P NZD-BBR-FRA 3M CME	2.1360	124,000	0	-1,662
CCP_IRS. P NZD-BBR-FRA 3M CME	1.8890	555,000	0	-2,482
CHINA CONSTRUCTION BANK N REGS	0.8720	200,000	199,895	200,072
NEW ZEALAND GOVERNMENT BOND	1.7500	53,000	32,919	31,763
NEW ZEALAND GOVERNMENT BOND	3.0000	225,000	175,621	167,671
NORWAY				
AKER BP ASA 144A	3.7500	700,000	700,182	749,453
CCP_IRS. R NOK-NIBOR-NIBR 6M C	0.0100	6,196,000	362	11,654
EQUINOR ASA	2.3750	135,000	134,320	138,871
EQUINOR ASA	3.2500	30,000	29,212	31,789
NORWAY GOVERNMENT BOND 144A	1.2500	424,000	50,053	47,037
NORWAY GOVERNMENT BOND 144A	2.0000	775,000	90,401	90,460
YARA INTERNATIONAL ASA 144A	3.1480	200,000	200,000	210,974
OMAN				
OMAN GOVERNMENT INTERNATI 144A	4.8750	200,000	208,051	207,725
OMAN GOVERNMENT INTERNATI 144A	6.2500	400,000	404,273	427,549
OMAN GOVERNMENT INTERNATI REGS	5.3750	400,000	419,995	417,000
PAKISTAN				
PAKISTAN GOVERNMENT INTER 144A	6.0000	295,000	295,000	293,156
PAKISTAN GOVERNMENT INTER REGS	6.8750	200,000	171,649	201,016
PANAMA				
AES PANAMA GENERATION HOL 144A	4.3750	200,000	199,989	206,200
CARNIVAL CORP 144A	4.0000	125,000	125,000	126,250
PANAMA GOVERNMENT INTERNATIONA	3.1600	200,000	199,138	205,664
PANAMA GOVERNMENT INTERNATIONA	4.3000	200,000	224,720	211,486
PANAMA NOTAS DEL TESORO	3.7500	370,000	377,319	397,010
PERU				
BANCO DE CREDITO DEL PERU 144A	3.2500	150,000	149,908	146,852
INRETAIL CONSUMER 144A	3.2500	400,000	394,263	401,000
PERU GOVERNMENT BOND	5.3500	1,080,000	270,798	207,208
PERU GOVERNMENT BOND	5.4000	1,599,000	471,291	333,624
PERU GOVERNMENT BOND	6.1500	3,740,000	1,092,884	876,671
PERUVIAN GOVERNMENT INTER 144A	1.3548	185,000	55,772	38,657
PERUVIAN GOVERNMENT INTER 144A	1.5931	650,000	206,368	162,388
PERUVIAN GOVERNMENT INTER REGS	1.7436	1,200,000	335,185	301,074
PERUVIAN GOVERNMENT INTER REGS	1.5931	1,090,000	315,095	272,245
PERUVIAN GOVERNMENT INTERNATIO	3.5500	55,000	53,154	54,603
PERUVIAN GOVERNMENT INTERNATIO	6.5500	50,000	62,409	67,404
PERUVIAN GOVERNMENT INTERNATIO	8.7500	40,000	57,441	61,671
PERUVIAN GOVERNMENT INTERNATIO	3.2300	15,000	12,461	12,427
PERUVIAN GOVERNMENT INTERNATIO	2.7830	90,000	90,218	89,053
PHILIPPINES				
PHILIPPINE GOVERNMENT INTERNAT	6.3750	280,000	393,884	381,043
PHILIPPINE GOVERNMENT INTERNAT	1.6480	200,000	200,000	190,170
POLAND				
REPUBLIC OF POLAND GOVERNMENT	1.2500	398,000	101,193	93,616
REPUBLIC OF POLAND GOVERNMENT	2.2500	920,000	243,399	234,568
REPUBLIC OF POLAND GOVERNMENT	2.5000	200,000	52,872	52,930
REPUBLIC OF POLAND GOVERNMENT	3.2500	525,000	143,624	142,247
REPUBLIC OF POLAND GOVERNMENT	5.7500	1,344,000	378,290	357,080
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	0.7000	218,000	262,244	266,412
PORTUGAL OBRIGACOES DO TE 144A	2.2000	160,000	186,822	190,900
PORTUGAL OBRIGACOES DO TE 144A	4.1000	45,000	61,166	78,294
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.0000	500,000	531,779	568,125
QATAR GOVERNMENT INTERNAT 144A	4.4000	200,000	200,000	243,748
QATAR GOVERNMENT INTERNAT REGS	3.3750	700,000	699,611	744,338
QATAR GOVERNMENT INTERNAT REGS	3.7500	3,100,000	3,606,750	3,489,924
QATAR GOVERNMENT INTERNAT REGS	3.8750	870,000	873,756	915,163
QATAR GOVERNMENT INTERNAT REGS	6.4000	100,000	135,942	146,236
QATAR PETROLEUM 144A	1.3750	200,000	199,818	198,520
QATAR PETROLEUM 144A	2.2500	200,000	197,916	198,080
QATAR PETROLEUM 144A	3.1250	400,000	398,536	399,808
QATAR PETROLEUM 144A	3.3000	220,000	220,000	222,200

	Coupon	Units	Cost	Market Value
ROMANIA				
ROMANIA GOVERNMENT BOND	3.6500	1,615,000	413,881	379,629
ROMANIA GOVERNMENT BOND	4.0000	285,000	73,422	67,986
ROMANIA GOVERNMENT BOND	4.7500	900,000	238,001	218,578
ROMANIAN GOVERNMENT INTER 144A	1.3750	124,000	146,172	141,046
ROMANIAN GOVERNMENT INTER 144A	1.7500	200,000	235,874	226,528
ROMANIAN GOVERNMENT INTER 144A	2.0000	50,000	58,874	55,241
ROMANIAN GOVERNMENT INTER 144A	2.6250	800,000	946,271	863,190
ROMANIAN GOVERNMENT INTER REGS	1.3750	103,000	122,836	117,159
ROMANIAN GOVERNMENT INTER REGS	3.5000	175,000	219,424	222,145
ROMANIAN GOVERNMENT INTER REGS	2.1240	310,000	359,456	358,412
ROMANIAN GOVERNMENT INTER REGS	3.6240	100,000	136,781	130,387
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.1000	17,165,000	225,088	210,126
RUSSIAN FEDERAL BOND - OFZ	7.0000	42,810,000	613,314	587,030
RUSSIAN FEDERAL BOND - OFZ	7.0500	20,000,000	275,734	273,381
RUSSIAN FEDERAL BOND - OFZ	7.1500	17,738,000	245,647	243,886
RUSSIAN FEDERAL BOND - OFZ	7.2500	26,345,000	362,569	358,710
RUSSIAN FEDERAL BOND - OFZ	7.6500	27,040,000	403,154	383,037
RUSSIAN FEDERAL BOND - OFZ	8.5000	89,320,000	1,381,573	1,340,579
RUSSIAN FEDERAL BOND - OFZ	8.1500	52,660,000	780,584	755,396
RUSSIAN FEDERAL INFLATION LINK	2.5000	26,798,606	410,211	358,988
RUSSIAN FOREIGN BOND - EU REGS	4.2500	200,000	292,905	222,728
RUSSIAN FOREIGN BOND - EU REGS	4.7500	200,000	214,918	225,000
RUSSIAN FOREIGN BOND - EU REGS	5.2500	400,000	414,877	506,520
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.7500	200,000	214,800	240,920
SENEGAL GOVERNMENT INTERN 144A	5.3750	200,000	243,938	228,633
SENEGAL GOVERNMENT INTERN REGS	4.7500	150,000	175,937	180,690
SERBIA				
SERBIA INTERNATIONAL BOND 144A	2.0500	260,000	296,068	282,542
SERBIA INTERNATIONAL BOND 144A	3.1250	315,000	338,790	400,826
SINGAPORE				
BOC AVIATION LTD 144A	2.7500	280,000	277,108	284,306
FLEX LTD	3.7500	25,000	26,858	27,205
SINGAPORE GOVERNMENT BOND	2.7500	110,000	88,953	91,350
SINGAPORE GOVERNMENT BOND	3.5000	70,000	55,447	57,966
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	3.3750	50,000	62,714	65,196
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250	20,000	27,770	34,774
SOUTH AFRICA				
GROWTHPOINT PROPERTIES IN REGS	5.8720	200,000	201,684	211,040
REPUBLIC OF SOUTH AFRICA GOVER	6.5000	13,760,000	682,403	596,861
REPUBLIC OF SOUTH AFRICA GOVER	7.0000	23,900,000	1,406,030	1,336,621
REPUBLIC OF SOUTH AFRICA GOVER	8.0000	36,744,000	2,474,266	2,269,127
REPUBLIC OF SOUTH AFRICA GOVER	8.2500	2,600,000	172,111	154,511
REPUBLIC OF SOUTH AFRICA GOVER	8.7500	26,822,000	1,494,481	1,466,982
REPUBLIC OF SOUTH AFRICA GOVER	8.8750	4,720,000	297,212	278,734
REPUBLIC OF SOUTH AFRICA GOVER	10.5000	3,360,000	515,589	250,733
SOUTH KOREA				
IRS. P KRW-CD-KSDA-BLOOMBERG 3	1.7642	445,582,000	0	371,444
IRS. P KRW-CD-KSDA-BLOOMBERG 3	1.7250	857,893,000	0	721,239
IRS. P KRW-CD-KSDA-BLOOMBERG 3	0.0100	-1,303,475,000	0	-1,100,908
KOREA TREASURY BOND	0.7500	373,770,000	330,087	312,987
KOREA TREASURY BOND	1.5000	423,170,000	359,011	320,779
KOREA TREASURY BOND	2.1250	290,020,000	263,595	241,346
KOREA TREASURY BOND	2.3750	303,890,000	273,181	260,599
KOREA TREASURY BOND	2.7500	137,400,000	140,502	125,755
KOREA TREASURY BOND	3.0000	139,560,000	128,759	122,351
KOREA TREASURY BOND	3.7500	286,360,000	305,205	279,469
SPAIN				
AI CANDELARIA SPAIN SLU 144A	5.7500	250,000	249,985	248,440
BANCO BILBAO VIZCAYA ARGENTARI	0.8750	200,000	199,856	201,212
BANCO SANTANDER SA	3.1250	200,000	196,105	207,122
BANCO SANTANDER SA	3.8480	200,000	197,851	210,027
BANCO SANTANDER SA	1.8490	200,000	200,000	202,573
BANCO SANTANDER SA	1.7220	200,000	200,000	199,071
SPAIN GOVERNMENT BOND	0.0000	1,080,000	1,306,435	1,262,867
SPAIN GOVERNMENT BOND 144A	0.5000	677,000	803,377	787,830
SPAIN GOVERNMENT BOND 144A	1.0000	90,000	106,059	102,877
SPAIN GOVERNMENT BOND 144A	1.5000	42,000	48,834	53,211
SPAIN GOVERNMENT BOND 144A	1.8500	120,000	164,250	159,431
SPAIN GOVERNMENT BOND 144A	2.7000	163,000	267,259	251,239
SPAIN GOVERNMENT BOND 144A	3.4500	25,000	32,489	44,428
SRI LANKA				
SRI LANKA GOVERNMENT INTE REGS	5.7500	400,000	381,974	358,000
SRI LANKA GOVERNMENT INTE REGS	6.1250	400,000	268,468	249,652
SRI LANKA GOVERNMENT INTE REGS	7.5500	200,000	131,779	121,116
SUPRANATIONAL GEOGRAPHIC FOCUS				
AFRICAN DEVELOPMENT BANK	1.6250	60,000	60,811	60,826
ASIAN DEVELOPMENT BANK	1.6250	120,000	122,159	122,248
ASIAN DEVELOPMENT BANK	1.7500	210,000	213,048	213,215
ASIAN DEVELOPMENT BANK	2.6250	355,000	373,684	373,004
ASIAN DEVELOPMENT BANK	2.7500	30,000	29,745	32,779

	Coupon	Units	Cost	Market Value
EUROPEAN BANK FOR RECONSTRUCTI	0.2500	100,000	99,907	99,939
EUROPEAN INVESTMENT BANK	0.6250	380,000	379,885	377,800
EUROPEAN INVESTMENT BANK	1.6250	80,000	82,959	82,548
EUROPEAN INVESTMENT BANK	2.3750	45,000	43,751	48,028
EUROPEAN INVESTMENT BANK	2.5000	160,000	165,235	165,250
EUROPEAN INVESTMENT BANK	3.2500	345,000	368,792	367,493
EUROPEAN INVESTMENT BANK	0.1250	380,000	432,593	449,576
EUROPEAN INVESTMENT BANK REGS	1.1250	150,000	184,612	192,617
EUROPEAN UNION REGS	0.0000	1,091,000	1,321,521	1,264,407
EUROPEAN UNION REGS	0.2000	500,000	585,514	566,813
INTER-AMERICAN DEVELOPMENT BAN	2.1250	60,000	63,134	62,843
INTER-AMERICAN DEVELOPMENT BAN	2.5000	295,000	303,587	303,776
INTER-AMERICAN DEVELOPMENT BAN	2.6250	378,000	397,652	396,804
INTERNATIONAL BANK FOR RECONST	1.6250	530,000	549,188	546,555
INTERNATIONAL BANK FOR RECONST	2.0000	150,000	150,857	150,861
INTERNATIONAL BANK FOR RECONST	2.5000	400,000	421,641	419,913
INTERNATIONAL FINANCE CORP	2.8750	80,000	83,805	83,773
SWEDEN				
CCP_IRS. R SEK-STIBOR-SIDE 3M	0.0100	1,479,000	0	961
CCP_IRS._P SEK-STIBOR-SIDE 3M	0.0100	-2,290,000	-459	-452
SWEDEN GOVERNMENT BOND 144A	0.1250	1,545,000	172,941	171,740
SWITZERLAND				
CREDIT SUISSE AG 144A	6.5000	460,000	468,465	503,378
CREDIT SUISSE AG REGS	6.5000	200,000	203,680	218,860
CREDIT SUISSE AG/NEW YORK NY	3.6250	340,000	336,524	366,460
CREDIT SUISSE GROUP AG	3.7500	750,000	731,717	808,842
CREDIT SUISSE GROUP AG	3.8000	327,000	324,541	344,519
CREDIT SUISSE GROUP AG 144A	2.9970	943,000	922,269	968,438
CREDIT SUISSE GROUP AG 144A	4.2070	340,000	339,543	359,011
SWISS CONFEDERATION GOVER REGS	0.0000	124,000	142,417	135,999
SWISS CONFEDERATION GOVER REGS	1.5000	90,000	112,792	125,669
SWISS CONFEDERATION GOVER REGS	3.2500	50,000	61,134	65,046
UBS AG REGS	5.1250	470,000	468,852	513,541
UBS AG/LONDON 144A	1.2500	200,000	199,278	198,999
UBS AG/STAMFORD CT	7.6250	1,140,000	1,165,091	1,207,832
UBS GROUP AG 144A	1.0748	370,000	363,664	372,733
UBS GROUP AG 144A	2.0950	200,000	200,729	194,590
UBS GROUP AG 144A	1.3508	300,000	296,462	302,151
UBS GROUP AG REGS	0.2500	200,000	241,241	229,369
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	3.7330	200,000	204,790	203,970
BANGKOK BANK PCL/HONG KON REGS	9.0250	200,000	260,961	273,701
KASIKORN BANK PCL/HONG KON REGS	3.3430	200,000	203,338	201,187
THAILAND GOVERNMENT BOND	1.6000	1,633,000	52,631	47,800
THAILAND GOVERNMENT BOND	1.8750	9,805,000	303,420	292,509
THAILAND GOVERNMENT BOND	2.1250	16,313,000	522,317	507,327
THAILAND GOVERNMENT BOND	2.8750	3,815,000	52,615	117,215
THAILAND GOVERNMENT BOND	3.3000	1,007,000	41,380	33,038
THAILAND GOVERNMENT BOND	4.6750	2,789,000	112,093	111,129
THAILAND GOVERNMENT BOND	4.8750	5,334,000	196,472	193,221
TUNISIA				
BANQUE CENTRALE DE TUNISI 144A	6.7500	660,000	741,029	665,622
BANQUE CENTRALE DE TUNISI REGS	5.6250	100,000	114,317	97,946
BANQUE CENTRALE DE TUNISI REGS	5.7500	211,000	201,934	178,380
BANQUE CENTRALE DE TUNISI REGS	6.7500	340,000	390,825	342,896
TURKEY				
TURKEY GOVERNMENT BOND	8.0000	780,000	89,911	66,176
TURKEY GOVERNMENT BOND	11.0000	1,170,000	108,883	100,943
TURKEY GOVERNMENT BOND	12.4000	1,110,000	148,879	99,327
TURKEY GOVERNMENT BOND	10.6000	147,000	19,897	12,980
TURKEY GOVERNMENT BOND	11.7000	1,155,000	118,781	94,579
TURKEY GOVERNMENT BOND	3.2000	183,963	30,199	21,270
TURKEY GOVERNMENT BOND	4.1000	2,466,923	364,434	291,557
TURKEY GOVERNMENT INTERNATIONA	4.2500	340,000	308,065	320,559
TURKEY GOVERNMENT INTERNATIONA	4.3750	170,000	200,348	195,167
TURKEY GOVERNMENT INTERNATIONA	5.8750	250,000	248,630	234,602
TURKEY GOVERNMENT INTERNATIONA	6.3750	200,000	199,823	205,276
TURKEY GOVERNMENT INTERNATIONA	6.5000	350,000	350,000	335,679
TURKEY GOVERNMENT INTERNATIONA	7.6250	200,000	208,427	213,177
TURKEY GOVERNMENT INTERNATIONA	11.8750	270,000	367,568	362,907
UKRAINE				
UKRAINE GOVERNMENT BOND	10.0000	800,000	30,890	28,612
UKRAINE GOVERNMENT BOND	16.0000	3,100,000	120,665	116,598
UKRAINE GOVERNMENT BOND	15.8400	9,774,000	433,899	390,508
UKRAINE GOVERNMENT BOND	17.0000	10,345,000	420,805	401,634
UKRAINE GOVERNMENT BOND	14.9100	1,686,000	65,179	65,038
UKRAINE GOVERNMENT BOND	11.6700	171,000	7,378	6,308
UKRAINE GOVERNMENT BOND	15.9700	3,210,000	123,546	126,114
UKRAINE GOVERNMENT INTERN 144A	6.7500	333,000	410,116	418,734
UKRAINE GOVERNMENT INTERN REGS	4.3750	100,000	104,721	107,498
UKRAINE GOVERNMENT INTERN REGS	8.9940	200,000	197,369	220,000
UKRAINE GOVERNMENT INTERN REGS	1.2580	324,000	300,145	353,414
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTE 144A	3.8750	210,000	202,093	239,755
ABU DHABI GOVERNMENT INTE REGS	3.1250	2,500,000	2,788,384	2,713,250

	Coupon	Units	Cost	Market Value
DAE SUKUK DIFC LTD 144A	3.7500	400,000	397,985	421,380
UNITED KINGDOM				
ANGLO AMERICAN CAPITAL PL 144A	4.0000	200,000	223,976	220,425
ASTRAZENECA PLC	0.7000	800,000	797,409	783,207
BARCLAYS PLC	4.6100	280,000	279,187	284,278
BARCLAYS PLC	4.9720	800,000	896,869	930,094
BARCLAYS PLC	1.7461	280,000	277,419	280,946
BARCLAYS PLC	2.8520	200,000	211,678	210,069
BARCLAYS PLC	2.6670	200,000	200,000	200,757
BARCLAYS PLC	1.5048	336,000	323,979	341,789
BARCLAYS PLC	1.5548	220,000	215,756	221,013
BARCLAYS PLC REGS	1.1060	200,000	241,080	233,123
BELLIS ACQUISITION CO PLC 144A	3.2500	300,000	415,368	397,309
BP CAPITAL MARKETS PLC REGS	1.1040	100,000	128,394	115,601
BROOKFIELD FINANCE I UK PLC	2.3400	40,000	40,000	39,359
CCP_IRS. R GBP-SONIA-COMPOUND	0.0100	3,785,000	10,307	96,203
CCP_OIS. R GBP-SONIA-COMPOUND	0.0100	316,000	0	4,546
FERGUSON FINANCE PLC 144A	3.2500	200,000	199,207	213,693
GAZPROM PJSC VIA GAZ FINA 144A	1.5000	1,000,000	1,213,050	1,159,558
GAZPROM PJSC VIA GAZ FINA 144A	3.2500	600,000	611,038	597,076
HSBC HOLDINGS PLC	3.6000	260,000	259,417	273,336
HSBC HOLDINGS PLC	6.1000	25,000	34,846	35,938
HSBC HOLDINGS PLC	4.5830	1,030,000	1,153,214	1,169,424
HSBC HOLDINGS PLC	2.3570	700,000	700,000	692,239
HSBC HOLDINGS PLC	0.9760	200,000	200,000	199,648
HSBC HOLDINGS PLC	2.2060	215,000	215,000	213,250
HSBC HOLDINGS PLC	1.7500	300,000	416,022	403,563
INVESCO FINANCE PLC	3.1250	60,000	60,593	61,876
JAGUAR LAND ROVER AUTOMOT REGS	5.8750	300,000	381,273	370,298
LLOYDS BANK PLC REGS	7.5000	200,000	164,027	154,703
LLOYDS BANKING GROUP PLC	4.0500	560,000	557,504	596,226
LLOYDS BANKING GROUP PLC	0.6950	200,000	200,000	200,517
NATIONAL GRID GAS PLC REGS	1.6250	100,000	123,349	114,835
NATIONWIDE BUILDING SOCIE 144A	3.7660	1,720,000	1,693,600	1,793,170
NATWEST GROUP PLC	0.0100	200,000	192,903	204,125
NATWEST GROUP PLC	4.8000	1,560,000	1,745,572	1,773,340
NATWEST GROUP PLC	1.6420	200,000	200,000	199,987
NATWEST GROUP PLC	3.4980	260,000	256,076	264,732
NATWEST GROUP PLC REGS	3.6220	100,000	147,707	142,622
PINNACLE BIDCO PLC REGS	5.5000	500,000	609,902	596,859
ROLLS-ROYCE PLC 144A	3.6250	500,000	501,153	505,625
ROLLS-ROYCE PLC REGS	5.7500	100,000	150,345	149,697
ROYALTY PHARMA PLC	0.7500	300,000	298,692	300,980
ROYALTY PHARMA PLC	2.2000	50,000	50,232	48,878
ROYALTY PHARMA PLC	3.3000	25,000	25,531	24,921
SANTANDER UK GROUP HOLDIN 144A	4.7500	230,000	221,268	256,195
SANTANDER UK GROUP HOLDINGS PL	4.7960	1,810,000	1,810,040	1,959,705
SANTANDER UK GROUP HOLDINGS PL	1.6730	200,000	200,000	199,148
SANTANDER UK PLC	4.0000	30,000	31,161	32,400
SOCIETY OF LLOYD'S REGS	4.7500	120,000	156,407	177,045
TESCO PROPERTY FINANCE 3 REGS	5.7440	56,679	79,881	99,867
UNITED KINGDOM GILT REGS	0.5000	192,000	226,648	195,426
UNITED KINGDOM GILT REGS	1.1250	53,000	68,916	68,837
UNITED KINGDOM GILT REGS	1.2500	80,000	114,429	103,789
UNITED KINGDOM GILT REGS	1.7500	165,000	266,024	240,434
UNITED KINGDOM GILT REGS	2.5000	159,000	250,550	302,551
UNITED KINGDOM GILT REGS	3.5000	95,000	158,456	181,693
UNITED KINGDOM GILT REGS	3.7500	65,000	121,475	139,786
UNITED KINGDOM GILT REGS	4.2500	267,000	560,064	548,033
UNITED KINGDOM GILT REGS	4.5000	95,000	177,894	201,902
UNITED KINGDOM GILT REGS	0.2500	666,000	857,100	832,005
UNITED KINGDOM GILT REGS	0.8750	961,000	1,341,425	1,296,024
UNITED KINGDOM GILT REGS	4.2500	134,000	226,424	252,797
UNITED KINGDOM GILT REGS	0.1250	178,000	249,170	239,596
VMED O2 UK FINANCING I PL 144A	4.2500	400,000	400,081	399,000
VODAFONE GROUP PLC REGS	1.6250	100,000	116,937	125,879
VODAFONE GROUP PLC REGS	2.2000	100,000	118,585	127,570
WEIR GROUP PLC/THE 144A	2.2000	400,000	399,162	403,972
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.1000	90,000	95,097	114,393
URUGUAY GOVERNMENT INTERNATION	4.9750	540,000	706,884	675,529
URUGUAY GOVERNMENT INTERNATION	0.1870	4,900,000	111,298	116,414
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	6.0000	243,000	172,290	23,085
VENEZUELA GOVERNMENT INTE REGS	7.0000	43,000	9,471	4,462
VENEZUELA GOVERNMENT INTE REGS	7.6500	33,000	9,307	3,465
VENEZUELA GOVERNMENT INTE REGS	7.7500	295,000	67,024	30,238
VENEZUELA GOVERNMENT INTE REGS	8.2500	140,000	23,231	14,840
VENEZUELA GOVERNMENT INTE REGS	9.0000	355,000	104,412	37,808
VENEZUELA GOVERNMENT INTE REGS	9.2500	232,000	55,564	24,708
VENEZUELA GOVERNMENT INTE REGS	11.7500	16,000	4,287	1,744
VENEZUELA GOVERNMENT INTE REGS	11.9500	27,000	7,264	2,889
VENEZUELA GOVERNMENT INTE REGS	12.7500	22,000	8,074	2,387
VENEZUELA GOVERNMENT INTERNATI	9.2500	130,000	10,222	13,780
Total of International Fixed Income Securities			251,815,599	250,983,239

	Coupon	Units	Cost	Market Value
Futures Contracts & Derivatives				-0.02%
AUST 10Y BOND FUTURE (SFE)	0.0000	7	0	-13,942
AUST 3YR BOND FUTURE (SFE)	0.0000	-5	0	1,050
AUSTRALIA GOV BOND REGS FWD	1.7500	558,000	381,235	356,879
EUROPEAN UNION REGS BND FWD	0.7000	50,000	61,227	60,458
CAN 5YR BOND FUTURE (MSE)	0.0000	-3	0	2,715
CANADA 10YR BOND FUTURE (MSE)	0.0000	1	0	-2,337
FRENCH REPUBLIC GOV 144A BND	0.7500	-319,000	-364,306	-354,843
EURO-BOBL FUTURE (EUX)	0.0000	-23	0	5,424
EURO-BTP FUTURE (EUX)	0.0000	10	0	-16,469
EURO-BUND FUTURE (EUX)	0.0000	-39	0	96,007
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000	-1	0	7,603
EURO-OAT FUTURE (EUX)	0.0000	-4	0	8,785
EURO-SCHATZ FUTURE (EUX)	0.0000	25	0	-2,608
LONG GILT FUTURE (ICF)	0.0000	-6	0	7,861
90DAY EURO\$ FUTURE (CME)	0.0000	-18	0	-338
US 10YR NOTE FUTURE (CBT)	0.0000	94	0	-271,875
US 10YR ULTRA FUTURE (CBT)	0.0000	103	0	-298,716
US 2YR NOTE FUTURE (CBT)	0.0000	45	0	-5,906
US 5YR NOTE FUTURE (CBT)	0.0000	59	0	-38,137
US LONG BOND FUTURE (CBT)	0.0000	2	0	-19,208
US TREAS BD PRIN STRIP FWD	0.0000	825,000	463,920	457,463
US ULTRA BOND FUTURE (CBT)	0.0000	17	0	-140,863
Total Futures Contracts & Derivatives				-160,996
Credit Default Swaps				0.04%
CCP_CDS. SP UL AT&T INC. CME	1.0000	1,200,000	19,206	25,471
CCP_CDS. SP UL GE CME	1.0000	800,000	6,471	11,687
CCP_CD. SP UL CDX.EM.36 CME	1.0000	2,800,000	0	-111,947
CCP_CD. SP UL CDX.NA.HY.36_V1	5.0000	2,300,000	211,611	209,638
CCP_CD. SP UL CDX.NA.HY.37 CM	5.0000	400,000	38,181	36,776
CCP_CD. SP UL CDX.NA.IG.37 CM	1.0000	7,700,000	186,191	182,259
CCP_CD. SP UL CDX-EMS34V1-5Y	1.0000	2,500,000	0	-102,928
CDS. SP UL CHINA PETROCHEMICAL	1.0000	400,000	6,556	8,437
CDX SP UL CMBX.NA.AAA.9_1	0.5000	199,940	1,211	1,895
CDX. SP UL CMBX.NA.AAA.10_1	0.5000	500,000	0	4,639
Total Credit Default Swaps			469,427	265,927
Alternatives				0.25%
BLACKSTONE REAL ESTATE DEBT IV	0.0000	1,891,776	1,871,372	1,891,776
Total Alternatives			1,871,372	1,891,776
Cash Equivalent Securities				6.81%
Master Notes/Money Markets				
EGYPT TREASURY BILLS	0.0000	10,300,000	608,817	608,590
AMERICAN HONDA FN DISC	0.0000	1,350,000	1,349,448	1,349,448
BNY MELLON CASH RESERVE	0.0100	582	582	582
CASH HELD AT HSBC MAURITIUS	0.0000	-90,000	-90,000	-90,000
CITIBANK CASH COLLATERAL	0.0100	205,000	205,000	205,000
DANAHER CORP DISC	0.0000	850,000	849,807	849,807
FUTURES CASH COLLATERAL HELD	0.0000	807,000	807,000	807,000
HUMANA INC 4(2) DISC	0.0000	850,000	849,736	849,736
MSI CASH COLLATERAL	0.0100	-89,000	-89,000	-89,000
OTC COLLATERAL WITH HSBC	0.0000	90,000	90,000	90,000
SAL CCP COLLATERAL	0.0100	333,000	333,000	333,000
SAL ICE CCP COLLATERAL	0.0100	320,000	320,000	320,000
SWAP COLLATERAL WITH CITIBANK	0.0000	-230,000	-230,000	-230,000
U S TREASURY BILL	0.0000	21,900,000	21,894,614	21,894,614
WTU CASH SWEEP ACCOUNT	0.1949	26,356,308	26,356,308	26,356,308
Others (Payables, Receivables, etc.)	0.0000	0	-3,014,193	-1,989,232
Total of Cash Equivalent Securities			50,241,119	51,265,854
Preferred Securities				0.19%
CREDIT SUISSE GROUP AG 144A	7.2500	600,000	673,497	665,070
CREDIT SUISSE GROUP AG 144A	7.5000	630,000	622,373	674,100
AGFC CAPITAL TRUST I 144A	1.8738	100,000	39,098	61,282
Total of Preferred Securities			1,334,968	1,400,452

	Coupon	Units	Cost	Market Value
Common Equity				0.02%
GUARANTEED RATE INC	0.0000	48	5,808	5,808
PHI GROUP INC/DE	0.0000	7,698	183,477	107,772
PHI GROUP INC-DEL	0.0000	2,436	21,140	55,516
STEARNS HOLDINGS LLC	0.0000	9,836	0	13,602
Total of Common Equity			210,425	182,699
Total of FIXED INCOME FUND-I			741,866,062	753,075,824