

FIXED INCOME FUND-I

Domestic Fixed Income Securities

64.61%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
AMERICAN MUNI PWR-OHIO INC OH	7.8340%	20,000	27,447	23,748
BAY AREA CA TOLL AUTH TOLL BRI	6.2630%	20,000	26,325	21,031
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	20,000	27,510	22,444
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	15,000	15,000	9,779
CALIFORNIA ST	7.5500%	70,000	104,228	83,894
CALIFORNIA ST	7.3000%	20,000	25,811	23,131
CALIFORNIA ST	7.3500%	20,000	25,941	23,247
CALIFORNIA ST	7.6250%	50,000	66,650	59,849
CALIFORNIA ST	5.1000%	1,100,000	1,108,193	1,116,527
CALIFORNIA ST HLTH FACS FING A	4.3530%	5,000	5,000	4,535
CALIFORNIA ST UNIV REVENUE	2.9390%	60,000	59,998	39,866
CALIFORNIA ST UNIV REVENUE	2.8970%	15,000	15,000	10,393
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	29,999	19,706
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	15,000	15,000	10,180
CHICAGO IL TRANSIT AUTH SALES	6.2000%	30,000	35,143	30,982
COMMIT TO PUR FNMA SF MTG	4.0000%	8,700,000	8,006,252	8,088,623
COMMIT TO PUR FNMA SF MTG	5.5000%	2,508,000	2,483,192	2,507,426
COMMIT TO PUR GNMA II JUMBOS	4.0000%	2,200,000	2,010,336	2,045,165
DALLAS TX AREA RAPID TRANSIT S	5.0220%	20,000	22,882	18,056
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	35,000	23,064
DALLAS-FORT WORTH TX INTERNATI	3.1440%	10,000	10,000	7,484
DALLAS-FORT WORTH TX INTERNATI	2.8430%	10,000	10,000	7,095
EAST BAY CA MUNI UTILITY DIST	5.8740%	30,000	36,685	31,554
FHLMC POOL #RA-8482	5.0000%	656,585	635,567	645,562
FHLMC POOL #RA-8573	5.0000%	809,076	783,611	795,826
FHLMC POOL #RA-9796	4.5000%	290,796	278,025	278,449
FHLMC POOL #RJ-1109	5.5000%	1,354,977	1,321,472	1,355,581
FHLMC POOL #RJ-1502	5.5000%	1,332,852	1,337,401	1,333,102
FHLMC POOL #SD-6938	4.5000%	375,774	361,648	360,115
FHLMC POOL #SD-8420	5.5000%	1,374,576	1,370,091	1,374,834
FHLMC POOL #SD-8421	6.0000%	3,156,580	3,174,159	3,209,484
FHLMC POOL #SD-8431	5.5000%	389,690	389,297	389,763
FHLMC POOL #WN-2142	1.8500%	212,000	210,395	183,069
FHLMC POOL #WN-2175	3.0500%	176,000	159,890	161,088
FHLMC POOL #WN-3167	1.9700%	140,176	141,121	118,377
FHLMC MULTICLASS MT	0.5033%	313,510	7,152	238
FHLMC MULTICLASS MT	1.1779%	884,540	48,368	3,952
FHLMC MULTICLASS MT	0.8709%	4,399,975	185,063	166,655
FHLMC MULTICLASS MT	1.0165%	1,849,195	136,902	78,499
FHLMC MULTICLASS MT	1.3604%	2,034,913	194,638	101,368
FHLMC MULTICLASS MT	0.8736%	1,296,246	60,157	38,282
FHLMC MULTICLASS MTG 1510 A1	3.5600%	153,038	147,392	150,116
FHLMC MULTICLASS MTG 1512 X1	0.9033%	1,449,099	135,187	75,610
FHLMC MULTICLASS MTG 1517 A1	1.1770%	221,698	222,521	188,997
FHLMC MULTICLASS MTG 1517 A2	1.7160%	23,000	22,125	17,826
FHLMC MULTICLASS MTG 1518 A1	1.1920%	339,059	339,057	290,858
FHLMC MULTICLASS MTG 1519 A1	1.3200%	526,587	526,560	453,279
FHLMC MULTICLASS MTG 152 A1	3.7800%	400,769	387,033	393,840
FHLMC MULTICLASS MTG 1520 A1	2.0070%	178,777	178,777	151,347
FHLMC MULTICLASS MTG 1521 A1	1.7240%	451,648	451,633	375,720
FHLMC MULTICLASS MTG 1521 A2	2.1840%	40,000	31,182	31,304
FHLMC MULTICLASS MTG 154 A1	4.3630%	266,273	266,273	267,678
FHLMC MULTICLASS MTG 155 A2	4.2500%	153,000	151,631	150,960
FHLMC MULTICLASS MTG 157 A2	4.2000%	99,000	95,792	97,303
FHLMC MULTICLASS MTG 160 A2	4.5000%	89,274	87,898	89,365
FHLMC MULTICLASS MTG 162 AM	5.1190%	290,000	297,742	300,507
FHLMC MULTICLASS MTG 163 A1	5.1520%	338,042	338,032	352,609
FHLMC MULTICLASS MTG 163 A2	5.0000%	896,000	908,180	925,400
FHLMC MULTICLASS MTG 163 X1	0.2818%	8,659,039	226,850	211,700
FHLMC MULTICLASS MTG 164 A1	4.7400%	467,520	467,512	477,687
FHLMC MULTICLASS MTG 164 A2	5.0000%	200,000	203,308	206,453
FHLMC MULTICLASS MTG 165 A1	4.6100%	208,707	206,581	211,372
FHLMC MULTICLASS MTG 165 X1	0.5990%	5,224,674	255,737	245,200
FHLMC MULTICLASS MTG 168 A2	4.1300%	705,000	664,345	680,633
FHLMC MULTICLASS MTG 5426 BF	5.2126%	698,560	694,863	699,711
FHLMC MULTICLASS MTG 5426 CF	5.2126%	1,328,250	1,325,041	1,326,640
FHLMC MULTICLASS MTG K053 A2	2.9950%	63,719	63,118	63,226
FHLMC MULTICLASS MTG K055 A2	2.6730%	385,481	378,429	380,510
FHLMC MULTICLASS MTG K058 A1	2.3400%	40,977	40,782	40,366
FHLMC MULTICLASS MTG K060 AM	3.3000%	418,000	414,308	412,366
FHLMC MULTICLASS MTG K061 A2	3.3470%	649,938	637,301	642,329
FHLMC MULTICLASS MTG K062 A2	3.4130%	400,000	390,186	395,154
FHLMC MULTICLASS MTG K063 A1	3.0450%	78,947	79,087	78,130
FHLMC MULTICLASS MTG K065 A1	2.8640%	30,696	30,100	30,318
FHLMC MULTICLASS MTG K065 A2	3.2430%	153,000	143,874	150,584
FHLMC MULTICLASS MTG K066 X1	0.7287%	139,496	6,997	1,571

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FHLMC MULTICLASS MTG K067 A2	3.1940%	52,000	49,834	51,077
FHLMC MULTICLASS MTG K068 A1	2.9520%	82,035	80,755	81,013
FHLMC MULTICLASS MTG K070 A1	3.0260%	46,623	46,552	46,009
FHLMC MULTICLASS MTG K073 A2	3.3500%	80,000	76,956	78,647
FHLMC MULTICLASS MTG K073 AM	3.4500%	188,100	188,412	185,036
FHLMC MULTICLASS MTG K074 A1	3.6000%	11,574	11,647	11,519
FHLMC MULTICLASS MTG K074 A2	3.6000%	96,500	93,177	95,406
FHLMC MULTICLASS MTG K076 A2	3.9000%	55,600	55,924	55,356
FHLMC MULTICLASS MTG K084 A1	3.7800%	216,522	228,282	214,993
FHLMC MULTICLASS MTG K085 A2	4.0600%	64,000	62,675	63,974
FHLMC MULTICLASS MTG K088 A2	3.6900%	122,000	117,788	120,488
FHLMC MULTICLASS MTG K089 A2	3.5630%	119,000	112,979	117,019
FHLMC MULTICLASS MTG K090 A2	3.4220%	111,000	117,496	108,601
FHLMC MULTICLASS MTG K092 A2	3.2980%	69,000	70,987	67,121
FHLMC MULTICLASS MTG K098 A1	2.0460%	81,833	79,085	78,629
FHLMC MULTICLASS MTG K106 X1	1.3159%	1,575,061	171,842	80,012
FHLMC MULTICLASS MTG K107 A2	1.6390%	103,000	90,131	92,709
FHLMC MULTICLASS MTG K107 X1	1.5867%	1,038,286	91,175	62,257
FHLMC MULTICLASS MTG K108 A2	1.5170%	279,000	247,603	248,946
FHLMC MULTICLASS MTG K109 X1	1.5708%	102,620	9,821	6,245
FHLMC MULTICLASS MTG K110 X1	1.6417%	605,114	53,798	37,794
FHLMC MULTICLASS MTG K111 A1	0.8270%	164,315	164,625	153,072
FHLMC MULTICLASS MTG K111 XAM	1.7976%	1,475,477	231,656	113,374
FHLMC MULTICLASS MTG K112 X1	1.4298%	2,511,572	174,437	143,767
FHLMC MULTICLASS MTG K113 A2	1.3410%	65,000	54,279	57,054
FHLMC MULTICLASS MTG K116 X1	1.4144%	1,362,195	120,344	77,558
FHLMC MULTICLASS MTG K118 X1	0.9508%	2,264,343	123,124	91,366
FHLMC MULTICLASS MTG K119 A2	1.5660%	200,000	167,946	175,769
FHLMC MULTICLASS MTG K120 X1	1.0296%	1,526,637	116,994	66,119
FHLMC MULTICLASS MTG K121 A1	0.9950%	394,528	394,810	360,929
FHLMC MULTICLASS MTG K121 A2	1.5470%	276,000	235,739	241,438
FHLMC MULTICLASS MTG K123 A2	1.6210%	14,000	11,533	12,267
FHLMC MULTICLASS MTG K124 AM	1.3840%	335,000	334,993	288,390
FHLMC MULTICLASS MTG K125 X1	0.5766%	5,160,643	166,681	133,784
FHLMC MULTICLASS MTG K127 A2	2.1080%	655,000	577,034	586,982
FHLMC MULTICLASS MTG K129 AM	1.6470%	274,000	273,999	236,377
FHLMC MULTICLASS MTG K133 A2	2.0960%	100,000	85,442	88,069
FHLMC MULTICLASS MTG K136 A2	2.1270%	700,000	573,756	615,884
FHLMC MULTICLASS MTG K142 A1	2.4000%	498,546	480,585	459,589
FHLMC MULTICLASS MTG K142 A2	2.4000%	135,000	111,653	119,930
FHLMC MULTICLASS MTG K143 A1	2.7110%	295,101	282,598	276,454
FHLMC MULTICLASS MTG K144 A1	2.8000%	291,000	282,609	275,640
FHLMC MULTICLASS MTG K144 A2	2.4500%	70,000	64,531	62,233
FHLMC MULTICLASS MTG K145 A1	2.6500%	286,487	274,210	269,504
FHLMC MULTICLASS MTG K146 A1	3.1100%	293,670	286,026	283,705
FHLMC MULTICLASS MTG K154 A1	3.1760%	113,855	114,068	112,570
FHLMC MULTICLASS MTG K154 A2	3.4240%	777,000	739,481	755,236
FHLMC MULTICLASS MTG K154 A3	3.4590%	76,000	85,837	71,321
FHLMC MULTICLASS MTG K155 A1	3.7500%	67,530	68,712	67,028
FHLMC MULTICLASS MTG K156 A2	3.7000%	247,500	248,659	241,863
FHLMC MULTICLASS MTG K156 A3	3.7000%	850,000	796,596	802,207
FHLMC MULTICLASS MTG K157 A2	3.9900%	68,000	64,314	67,284
FHLMC MULTICLASS MTG K159 A3	3.9500%	20,000	19,255	19,217
FHLMC MULTICLASS MTG K505 A2	4.8190%	500,000	492,494	509,028
FHLMC MULTICLASS MTG K506 A2	4.6500%	443,000	438,644	449,444
FHLMC MULTICLASS MTG K508 A2	4.7400%	700,000	689,590	712,047
FHLMC MULTICLASS MTG K509 A2	4.8500%	388,000	379,464	395,970
FHLMC MULTICLASS MTG K510 A2	5.0690%	774,000	774,434	794,811
FHLMC MULTICLASS MTG K511 A2	4.8600%	410,000	409,171	418,962
FHLMC MULTICLASS MTG K513 A2	4.7240%	95,000	95,820	96,696
FHLMC MULTICLASS MTG K529 A2	4.7910%	418,000	425,265	427,701
FHLMC MULTICLASS MTG K530 A2	4.7920%	488,000	490,259	499,380
FHLMC MULTICLASS MTG K740 A2	1.4700%	1,000,000	937,265	945,948
FHLMC MULTICLASS MTG K741 A2	1.6030%	183,000	176,668	172,711
FHLMC MULTICLASS MTG K741 X1	0.5595%	7,513,049	141,010	86,427
FHLMC MULTICLASS MTG K744 X1	0.8556%	1,881,272	56,732	41,307
FHLMC MULTICLASS MTG K752 A2	4.2840%	15,000	14,843	15,067
FHLMC MULTICLASS MTG K753 A2	4.4000%	240,000	235,722	241,948
FHLMC MULTICLASS MTG K755 A1	4.8700%	1,000,000	999,994	1,020,462
FHLMC MULTICLASS MTG K755 A2	5.2030%	1,000,000	1,019,432	1,044,683
FHLMC MULTICLASS MTG K759 A2	4.8000%	500,000	499,491	512,646
FHLMC MULTICLASS MTG KC02 A2	3.3700%	0	0	0
FHLMC MULTICLASS MTG KC05 A7	2.5390%	413,121	409,368	406,115
FHLMC MULTICLASS MTG KG01 A10	2.9390%	301,000	317,406	288,169
FHLMC MULTICLASS MTG KG01 A7	2.8750%	766,000	769,154	757,732
FHLMC MULTICLASS MTG KG02 A1	2.0440%	181,180	185,595	176,856
FHLMC MULTICLASS MTG KG04 A2	1.4870%	1,018,000	1,019,982	886,440
FHLMC MULTICLASS MTG KG04 X1	0.8445%	517,919	34,879	18,763
FHLMC MULTICLASS MTG KG06 A2	1.7770%	1,434,000	1,290,784	1,240,621
FHLMC MULTICLASS MTG KG07 A1	3.1230%	305,000	301,014	291,181
FHLMC MULTICLASS MTG KG07 A2	3.1230%	305,000	299,039	281,537
FHLMC MULTICLASS MTG KG08 A1	4.1340%	177,000	171,415	175,521
FHLMC MULTICLASS MTG KG08 A2	4.1340%	855,493	814,555	836,099
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	206,000	199,907	200,931
FHLMC MULTICLASS MTG KGX1 X	0.0954%	11,162,000	106,725	26,717

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	119,841	123,224	117,657
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	426,294	426,475	418,145
FHLMC MULTICLASS MTG KIR1 A1	2.4460%	38,575	38,195	38,165
FHLMC MULTICLASS MTG KIR2 A1	2.7480%	93,394	91,749	91,900
FHLMC MULTICLASS MTG KIR3 X	0.0619%	6,729,587	55,451	12,454
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	495,000	501,275	459,430
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	305,000	309,235	289,505
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	305,000	304,484	293,641
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	305,000	304,225	298,524
FHLMC MULTICLASS MTG KJ41 A2	3.7410%	571,000	557,080	550,252
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	1,043,000	1,030,664	1,047,956
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	443,000	442,982	447,463
FHLMC MULTICLASS MTG KJ46 A2	4.7960%	137,152	137,145	139,954
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	330,000	330,000	344,500
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	966,000	965,969	989,477
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	703,000	701,342	713,532
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	470,000	448,567	462,147
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	137,000	136,729	138,603
FHLMC MULTICLASS MTG KL4F A2AS	3.6830%	415,000	415,433	412,807
FHLMC MULTICLASS MTG KLU2 A7	2.2290%	413,965	412,680	410,892
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	686,000	685,984	612,585
FHLMC MULTICLASS MTG KS14 AFX	1.1180%	101,893	85,347	88,242
FHLMC MULTICLASS MTG KS15 A	5.2640%	480,000	469,624	494,863
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	325,000	329,869	284,681
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	150,000	132,329	134,516
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	679,000	635,546	636,766
FHLMC MULTICLASS MTG KW02 A1	2.8960%	18,303	18,240	18,160
FHLMC MULTICLASS MTG KW03 A2	3.0190%	500,000	478,699	489,762
FHLMC MULTICLASS MTG KW06 A1	3.8000%	12,721	12,842	12,668
FHLMC MULTICLASS MTG KW06 A2	3.8000%	209,000	216,018	206,756
FHLMC MULTICLASS MTG KW10 A2	2.6910%	100,000	101,422	94,077
FHLMC MULTICLASS MTG Q027 A2	4.6560%	270,000	269,993	272,406
FHLMC MULTICLASS MTG W5FX AFX	3.2140%	653,000	667,686	638,916
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	9,000	9,000	8,053
FNMA POOL #0259512	6.0000%	38,133	39,808	38,472
FNMA POOL #0259576	6.0000%	41,916	43,795	42,371
FNMA POOL #0957414	6.3700%	900,596	914,694	900,888
FNMA POOL #0AM8227	3.3170%	180,682	164,472	168,248
FNMA POOL #0AN1833	2.5800%	493,160	467,152	472,227
FNMA POOL #0AN2609	2.6800%	110,000	114,881	100,956
FNMA POOL #0AN9381	3.7300%	254,000	240,373	236,626
FNMA POOL #0BL3435	2.9000%	741,002	752,110	706,709
FNMA POOL #0BL5917	2.4300%	94,584	98,954	79,876
FNMA POOL #0BL6044	2.5100%	95,000	100,017	80,459
FNMA POOL #0BM4774	4.0000%	2,212,506	2,043,053	2,098,176
FNMA POOL #0BM5400	4.0000%	825,235	756,142	785,153
FNMA POOL #0BM7183	4.7095%	439,102	456,120	444,745
FNMA POOL #0BS5506	3.1000%	423,000	410,185	406,391
FNMA POOL #0BZ1178	5.8100%	779,000	783,909	807,635
FNMA POOL #0CB5401	4.5000%	816,432	788,156	782,423
FNMA POOL #0CB6417	4.5000%	793,428	765,928	760,514
FNMA POOL #0CB6830	4.5000%	948,249	915,379	908,516
FNMA POOL #0FA1296	4.0000%	2,409,886	2,314,997	2,322,217
FNMA POOL #0FM2984	4.0000%	2,726,643	2,519,085	2,602,254
FNMA POOL #0FS2937	4.0000%	2,454,403	2,362,363	2,366,900
FNMA POOL #0FS3519	4.5000%	1,009,527	960,281	966,256
FNMA POOL #0FS3838	4.0000%	6,229,114	5,772,274	5,960,701
FNMA POOL #0FS4437	4.5000%	297,949	283,421	285,516
FNMA POOL #0FS5027	4.0000%	1,262,003	1,136,121	1,175,896
FNMA POOL #0FS5365	3.0000%	960,949	877,979	853,597
FNMA POOL #0MA5353	5.5000%	1,072,701	1,068,739	1,072,903
FNMA GTD REMIC P/T 13-M6 1AC	3.3842%	372,237	390,061	360,435
FNMA GTD REMIC P/T 16-M10 AV1	2.3500%	4,538	4,457	4,497
FNMA GTD REMIC P/T 16-M10 AV2	3.0000%	99,000	102,689	81,847
FNMA GTD REMIC P/T 16-M11 A2	2.3690%	23,731	23,815	23,249
FNMA GTD REMIC P/T 16-M6 A2	2.4880%	953,872	934,738	937,240
FNMA GTD REMIC P/T 17-M12 A2	3.0605%	171,751	169,284	168,255
FNMA GTD REMIC P/T 17-M14 A2	2.8106%	68,583	69,902	66,638
FNMA GTD REMIC P/T 17-M15 A2	2.9656%	626,413	608,177	611,935
FNMA GTD REMIC P/T 17-M3 A2	2.4642%	48,498	48,708	47,293
FNMA GTD REMIC P/T 17-M5 A2	3.0086%	513,788	496,874	496,285
FNMA GTD REMIC P/T 17-M7 A2	2.9610%	126,515	123,162	124,093
FNMA GTD REMIC P/T 18-M1 A2	2.9877%	67,980	66,837	66,319
FNMA GTD REMIC P/T 18-M12 A1	3.5460%	7,855	8,031	7,812
FNMA GTD REMIC P/T 18-M12 A2	3.6261%	19,000	18,175	18,510
FNMA GTD REMIC P/T 18-M14 A2	3.5801%	186,758	180,422	183,921
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	238,325	240,226	232,362
FNMA GTD REMIC P/T 18-M3 A2	3.0634%	102,325	97,298	97,980
FNMA GTD REMIC P/T 18-M4 A2	3.0572%	173,577	167,047	169,052
FNMA GTD REMIC P/T 18-M7 A2	3.0305%	27,464	26,645	26,770
FNMA GTD REMIC P/T 18-M8 A2	3.3034%	270,230	261,714	264,747
FNMA GTD REMIC P/T 19-M10 A1	2.0000%	0	0	0
FNMA GTD REMIC P/T 19-M19 A2	2.5600%	812,592	749,231	782,497
FNMA GTD REMIC P/T 19-M2 A2	3.6221%	74,476	70,638	73,122
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	778,915	758,868	714,893

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 19-M31 X2A	1.2932%	2,322,433	208,656	62,485
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	413,391	403,130	400,193
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	426,014	434,094	410,241
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	183,000	168,903	163,546
FNMA GTD REMIC P/T 20-M27 X	0.8137%	1,688,371	96,026	66,832
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	253,000	253,348	220,230
FNMA GTD REMIC P/T 20-M52 A1	0.8780%	72,596	72,595	70,269
FNMA GTD REMIC P/T 20-M53 A2	1.6902%	53,000	45,190	44,327
FNMA GTD REMIC P/T 21-M1 A2	1.3868%	353,000	354,302	304,984
FNMA GTD REMIC P/T 21-M11 A2	1.4571%	23,000	18,711	19,699
FNMA GTD REMIC P/T 21-M13 A2	1.5984%	458,000	456,002	393,451
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	365,194	347,206	306,054
FNMA GTD REMIC P/T 21-M2S A2	1.8071%	715,000	717,541	619,632
FNMA GTD REMIC P/T 21-M3G A2	1.2448%	949,000	938,455	813,266
FNMA GTD REMIC P/T 21-M7 A1	1.7251%	106,411	106,808	101,085
FNMA GTD REMIC P/T 22-M1 A1	1.6684%	461,039	458,161	428,635
FNMA GTD REMIC P/T 22-M1 A2	1.6684%	496,000	485,834	422,412
FNMA GTD REMIC P/T 22-M11 A2	2.9668%	70,234	67,062	68,575
FNMA GTD REMIC P/T 22-M13 A1	2.5921%	412,158	394,663	390,914
FNMA GTD REMIC P/T 22-M1G A1	1.5316%	125,631	123,985	118,634
FNMA GTD REMIC P/T 22-M1G A2	1.5316%	595,000	571,525	510,819
FNMA GTD REMIC P/T 22-M2S A2	3.7592%	328,000	307,427	315,093
FNMA GTD REMIC P/T 22-M3 A2	1.7072%	27,000	23,342	23,004
FNMA GTD REMIC P/T 22-M5 A1	2.3459%	918,132	849,657	861,205
FNMA GTD REMIC P/T 22-M8 A2	1.9362%	400,000	369,170	344,437
FNMA GTD REMIC P/T 23-M1 1A	3.4337%	335,130	309,493	323,051
FNMA GTD REMIC P/T 23-M1 1A1	3.4337%	944,241	917,236	914,881
FNMA GTD REMIC P/T 23-M1 1A2	3.4337%	443,000	433,826	425,458
FNMA GTD REMIC P/T 23-M1 1A3	3.4337%	1,000,000	914,730	937,197
FNMA GTD REMIC P/T 23-M1 2A1	3.9450%	231,210	227,715	224,951
FNMA GTD REMIC P/T 23-M1S A2	4.4982%	500,000	500,945	500,354
FNMA GTD REMIC P/T 23-M2 3A2	1.9789%	500,000	421,868	431,409
FNMA GTD REMIC P/T 23-M4 A2	3.7670%	720,920	668,985	690,783
FNMA GTD REMIC P/T 23-M5 2A2	4.5000%	440,430	429,083	443,143
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	943,000	886,359	930,737
FNMA GTD REMIC P/T 23-M6 A2	4.1815%	254,066	248,205	254,112
FNMA GTD REMIC P/T 23-M8 A2	4.4762%	1,270,000	1,225,081	1,272,730
FNMA GTD REMIC P/T 24-38 FA	5.1126%	534,457	533,161	534,513
FNMA GTD REMIC P/T 24-54 FC	5.3200%	694,037	664,950	695,371
GNMA GTD REMIC P/T 12-147 AK	2.7916%	23,352	23,286	21,511
GNMA GTD REMIC P/T 13-15 AC	1.8380%	16,556	16,587	13,374
GNMA GTD REMIC P/T 14-105 VA	3.5000%	166,294	163,543	164,387
GNMA GTD REMIC P/T 14-92 KV	3.0000%	247,218	253,203	229,312
GNMA GTD REMIC P/T 15-59 PA	2.7500%	37,947	33,843	33,668
GNMA GTD REMIC P/T 15-78 AC	2.9834%	5,401	5,398	5,066
GNMA GTD REMIC P/T 16-36 IO	0.6561%	65,074	4,485	1,823
GNMA GTD REMIC P/T 17-190 AD	2.6000%	17,781	16,881	15,012
GNMA GTD REMIC P/T 18-118 AE	3.2000%	21,643	22,075	19,987
GNMA GTD REMIC P/T 18-123 V	3.1000%	90,100	90,326	86,629
GNMA GTD REMIC P/T 18-170 V	3.2500%	24,868	24,921	23,399
GNMA GTD REMIC P/T 18-25 V	2.6000%	102,634	99,693	89,488
GNMA GTD REMIC P/T 18-39 IO	0.2483%	3,434,306	72,503	79,023
GNMA GTD REMIC P/T 19-147 V	2.0000%	85,383	82,968	70,884
GNMA GTD REMIC P/T 19-37 V	3.0000%	56,344	54,382	55,087
GNMA GTD REMIC P/T 19-53 V	2.7500%	148,627	150,313	142,824
GNMA GTD REMIC P/T 20-106 EA	1.7500%	258,639	217,591	219,665
GNMA GTD REMIC P/T 20-14 AE	2.6000%	266,602	221,929	220,007
GNMA GTD REMIC P/T 20-159 IO	1.0030%	933,116	85,584	66,790
GNMA GTD REMIC P/T 21-85 V	1.7500%	84,589	71,575	70,511
GNMA GTD REMIC P/T 22-202 V	3.0000%	369,344	348,676	332,731
GNMA GTD REMIC P/T 22-54 V	2.0000%	311,025	287,065	257,985
GNMA GTD REMIC P/T 23-118 BA	3.7493%	261,689	229,462	239,167
GNMA GTD REMIC P/T 23-16 V	3.5000%	275,892	265,634	257,688
GNMA GTD REMIC P/T 23-194 BA	3.8589%	218,390	200,353	196,116
GNMA GTD REMIC P/T 23-31 AD	3.6000%	547,400	502,955	504,850
GNMA GTD REMIC P/T 23-44 V	4.0000%	113,579	112,521	107,708
GNMA GTD REMIC P/T 23-50 AC	3.2500%	622,657	553,774	564,803
GNMA GTD REMIC P/T 23-74 V	4.0000%	102,750	97,706	96,309
GNMA GTD REMIC P/T 24-150 AB	4.2500%	417,845	410,136	399,806
GNMA GTD REMIC P/T 24-165 AH	4.5000%	471,334	458,378	462,394
GNMA GTD REMIC P/T 24-29 AD	4.5000%	298,598	284,656	293,335
GNMA GTD REMIC P/T 24-31 KE	4.2500%	183,505	174,516	175,911
GNMA GTD REMIC P/T 24-37 AC	4.0000%	369,939	339,818	335,161
GNMA GTD REMIC P/T 24-70 AB	4.5000%	387,393	362,792	372,296
GNMA GTD REMIC P/T 24-88 A	3.0000%	446,372	407,636	417,483
GNMA GTD REMIC P/T 24-90 AC	2.0000%	224,745	185,136	189,378
GNMA GTD REMIC P/T 25-15 AC	4.5000%	275,858	265,757	266,298
GNMA GTD REMIC P/T 25-19 AB	4.5000%	280,577	270,348	269,619
GNMA GTD REMIC P/T 25-54 V	4.6500%	785,240	774,951	777,554
GNMA GTD REMIC P/T 25-88 AT	5.0000%	288,000	286,427	286,708
GNMA GTD REMIC P/T 25-94 VA	4.7500%	498,102	492,638	492,635
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	200,000	199,996	172,969
ILLINOIS ST	7.3500%	47,143	50,830	50,405
ILLINOIS ST	5.1000%	43,627	48,563	43,758
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	5,000	5,000	3,357

	Coupon	Units	Cost	Market Value
LOS ANGELES CA CMNTY CLG DIST	6.7500%	10,000	13,918	11,177
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	10,000	10,001	10,053
LOUISIANA ST LOCAL GOVT ENVRNM	5.0480%	10,000	10,001	10,223
MASSACHUSETTS ST SCH BLDG AUTH	5.7150%	30,000	35,183	31,017
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	10,000	11,721	10,254
MET TRANSPRTN AUTH NY REVENUE	6.8140%	15,000	19,176	16,270
MET TRANSPRTN AUTH NY REVENUE	6.6680%	60,000	78,032	64,886
MET TRANSPRTN AUTH NY REVENUE	6.5480%	125,000	150,115	132,419
MICHIGAN ST FIN AUTH REVENUE	3.3840%	45,000	44,999	36,805
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	80,000	103,359	91,633
NEW YORK CITY NY MUNI WTR FIN	5.9520%	40,000	49,616	40,932
NEW YORK NY	5.8280%	30,000	30,000	30,920
NEW YORK ST DORM AUTH ST PERSO	5.6280%	20,000	22,864	20,573
OKLAHOMA ST DEV FIN AUTH	4.7140%	5,000	5,000	4,714
PENNSYLVANIA ST UNIV	2.8400%	5,000	5,000	3,280
PORT AUTH OF NEW YORK & NEW JE	3.2870%	20,000	20,000	12,757
PORT AUTH OF NEW YORK & NEW JE	5.6470%	30,000	35,156	31,246
PORT AUTH OF NEW YORK & NEW JE	4.4580%	20,000	20,344	16,783
RUTGERS NJ ST UNIV	3.2700%	5,000	5,000	3,960
SALES TAX SECURITIZATION CORP	3.2380%	40,000	40,000	32,177
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	20,000	24,233	20,200
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	5,000	6,417	5,040
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	20,000	20,000	14,828
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	10,000	12,385	10,460
SOUTH CAROLINA ST PUBLIC SVC A	4.1220%	187,000	186,883	186,663
TEXAS ST	4.6810%	10,000	10,945	9,643
TEXAS TRANSPRTN COMMISSION ST	5.1780%	20,000	21,286	20,380
U S TREASURY BD CPN STRIP	0.0000%	900,000	378,675	379,870
U S TREASURY BOND	2.0000%	3,216,000	2,043,087	1,854,099
U S TREASURY BOND	4.5000%	230,000	222,927	219,183
U S TREASURY BOND	1.3750%	504,000	394,833	321,083
U S TREASURY BOND	1.8750%	300,000	266,455	166,898
U S TREASURY BOND	1.7500%	4,849,000	4,049,049	3,219,281
U S TREASURY BOND	4.6250%	1,519,000	1,541,746	1,477,098
U S TREASURY BOND	2.7500%	2,500,000	1,945,310	1,777,734
U S TREASURY BOND	3.1250%	7,454,000	5,918,139	5,912,775
U S TREASURY BOND	2.8750%	300,000	233,225	215,355
U S TREASURY BOND	2.3750%	4,338,000	4,749,520	2,750,733
U S TREASURY BOND	2.5000%	2,700,000	2,126,592	1,871,016
U S TREASURY BOND	3.8750%	1,300,000	1,334,145	1,163,703
U S TREASURY BOND	4.7500%	700,000	752,558	693,656
U S TREASURY BOND	4.2500%	2,620,000	2,471,224	2,391,551
U S TREASURY BOND	4.1250%	401,000	374,000	358,190
U S TREASURY NOTE	4.5000%	300,000	302,907	308,180
U S TREASURY NOTE	1.8750%	1,800,000	1,686,474	1,581,188
U S TREASURY NOTE	3.5000%	6,438,000	6,298,675	6,322,327
U S TREASURY NOTE	2.8750%	11,929,000	11,762,597	11,130,316
U S TREASURY NOTE	3.6250%	2,119,000	2,073,659	2,115,358
U S TREASURY NOTE	0.6250%	800,000	669,374	688,313
U S TREASURY NOTE	3.8750%	3,724,000	3,654,978	3,679,162
U S TREASURY NOTE	4.2500%	1,487,000	1,484,453	1,500,746
U S TREASURY NOTE	4.1250%	305,000	302,372	308,181
U S TREASURY NOTE	4.3750%	2,100,000	2,151,683	2,132,730
U S TREASURY NOTE	4.8750%	6,372,000	6,540,398	6,672,697
UNIV OF CALIFORNIA CA REVENUES	3.0710%	5,000	5,000	3,308
UNIV OF CALIFORNIA CA REVENUES	1.6140%	85,000	85,000	75,903
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	10,000	10,000	6,445
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	10,000	10,000	6,310
UNIV OF CALIFORNIA CA RGTS MED	3.7060%	5,000	5,000	3,082
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	60,000	76,760	63,915
UNIV OF CALIFORNIA REVENUES	4.8580%	10,000	12,591	8,293
UNIV OF MICHIGAN MI	2.5620%	10,000	10,000	6,175
UNIV OF MICHIGAN MI	4.4540%	10,000	10,000	7,843
UNIV OF MICHIGAN MI	3.5990%	14,000	14,000	11,564
UNIV OF MINNESOTA MN	4.0480%	6,000	6,000	4,834
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	15,000	15,000	8,969
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	10,000	10,000	5,749
US TREAS-CPI INFLAT	2.3750%	367,980	335,862	355,555
US TREAS-CPI INFLAT	2.1250%	518,515	524,344	532,453
US TREAS-CPI INFLAT	1.6250%	2,003,188	2,004,381	2,017,580
Total of U.S. Government & Federal Agency Obligations			200,236,602	193,707,548

Domestic Corporate & Other Bonds

ABBOTT LABORATORIES	4.9000%	785,000	746,364	743,028
ABBVIE INC	3.2000%	900,000	932,792	860,852
ABBVIE INC	4.9500%	185,000	184,845	189,927
ABBVIE INC	4.2500%	15,000	11,913	12,357
ABBVIE INC	4.4000%	260,000	275,772	228,608
ABBVIE INC	4.7000%	77,000	87,106	69,033
ABBVIE INC	4.0500%	10,000	8,633	8,765
ABBVIE INC	4.8750%	300,000	299,441	303,049
ABBVIE INC	5.4000%	10,000	10,020	9,724

	Coupon	Units	Cost	Market Value
ABBVIE INC	5.0500%	45,000	44,875	45,817
ACADEMY LTD 144A	6.0000%	175,000	175,542	175,440
ACADIA HEALTHCARE CO INC 144A	7.3750%	315,000	315,840	324,523
ACCENTURE CAPITAL INC	4.5000%	135,000	134,868	131,384
ACCENTURE CAPITAL INC	4.2500%	140,000	136,663	138,691
ACCO BRANDS CORP 144A	4.2500%	230,000	230,000	203,392
ACE SECURITIES CORP HOM HE3 M4	5.4117%	300,000	297,727	275,298
ACURIS FINANCE US INC / A 144A	5.0000%	225,000	217,703	214,711
ADOBE INC	2.3000%	87,000	87,414	80,226
ADP/CDK GLOBAL 5/24 TLB	0.0000%	227,134	220,320	189,111
AEP TEXAS INC	5.4000%	300,000	299,599	304,325
AEP TEXAS INC	5.4500%	10,000	9,997	10,322
AEP TRANSMISSION CO LLC	5.3750%	145,000	144,431	148,155
AES CORP/THE	1.3750%	300,000	299,376	294,298
AES CORP/THE	2.4500%	400,000	343,292	349,697
AES CORP/THE 144A	3.9500%	600,000	566,406	570,436
AETHON UNITED BR LP / AET 144A	7.5000%	200,000	201,215	209,787
AG TRUST 2024-NLP NLP A 144A	6.3576%	475,166	472,814	475,764
AGILENT TECHNOLOGIES INC	2.7500%	24,000	24,052	22,464
AGILENT TECHNOLOGIES INC	2.3000%	67,000	60,920	59,372
AHEAD 7/24 TLB3	0.0000%	149,175	147,883	149,206
AHS HOSPITAL CORP	2.7800%	5,000	5,000	3,059
AIR LEASE CORP	3.6250%	675,000	650,617	664,919
AIR PRODUCTS AND CHEMICALS INC	2.7000%	10,000	7,247	7,275
AIR PRODUCTS AND CHEMICALS INC	2.8000%	14,000	14,596	8,845
ALABAMA POWER CO	3.0000%	25,000	20,215	16,168
ALABAMA POWER CO	3.0500%	30,000	29,981	27,359
ALABAMA POWER CO	5.8500%	10,000	9,992	10,659
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	129,451	128,115	129,537
ALLEGHANY CORP	3.6250%	5,000	4,831	4,851
ALLEGHANY CORP	3.2500%	25,000	19,424	16,745
ALLEGHANY CORP	4.9000%	10,000	9,802	9,102
ALLEGION US HOLDING CO INC	3.5500%	500,000	483,956	490,079
ALLIANT HOLDINGS INTERMED 144A	5.8750%	70,000	70,145	69,003
ALLIANT HOLDINGS INTERMED 144A	6.7500%	325,000	323,219	329,623
ALLIANT HOLDINGS INTERMED 144A	7.3750%	225,000	226,985	231,933
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	0	0	0
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	425,000	424,998	443,994
ALLINA HEALTH SYSTEM	2.9020%	15,000	15,000	9,098
ALLY FINANCIAL INC	6.9920%	100,000	100,000	105,269
ALPHA GENERATION LLC 144A	6.7500%	120,000	120,006	123,701
ALPHABET INC	4.0000%	85,000	84,520	85,064
ALPHABET INC	3.0000%	305,000	345,263	355,219
ALPHABET INC	2.2500%	60,000	55,325	31,679
ALPHABET INC	5.2500%	80,000	79,423	78,789
ALPHABET INC	3.8750%	225,000	255,640	261,434
ALPHABET INC	2.0500%	10,000	9,185	5,583
ALPHABET INC	5.3000%	55,000	54,155	53,853
ALTERNATIVE LOAN TRUS OA11 A1B	4.8467%	62,993	57,830	61,153
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	210,333	134,938	93,042
ALTERNATIVE LOAN TRUST 2 58 A1	5.1051%	177,808	162,908	167,722
ALTERNATIVE LOAN TRUST 27 2A1	5.3187%	33,736	34,667	28,985
ALTERNATIVE LOAN TRUST OA1 2A1	4.8851%	34,456	27,021	31,721
ALTERNATIVE LOAN TRUST OH1 A1D	4.6767%	125,537	83,732	109,633
AMC NETWORKS INC	4.2500%	485,000	467,862	388,538
AMC NETWORKS INC 144A	10.5000%	120,000	120,138	121,589
AMC NETWORKS INC 144A	10.2500%	105,000	110,558	108,855
AMCOR FLEXIBLES NORTH AMERICA	2.6900%	240,000	210,876	214,906
AMEREN CORP	5.0000%	15,000	14,976	15,271
AMEREN ILLINOIS CO	1.5500%	35,000	34,919	30,277
AMEREN ILLINOIS CO	4.9500%	10,000	9,971	10,134
AMEREN ILLINOIS CO	4.5000%	15,000	15,752	12,721
AMEREN ILLINOIS CO	3.2500%	20,000	19,901	13,545
AMEREN ILLINOIS CO	2.9000%	10,000	9,958	6,300
AMEREN ILLINOIS CO	3.8500%	63,000	58,730	59,648
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	71,747	70,114	67,238
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	218,613	207,439	197,473
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	145,742	138,106	133,835
AMERICAN AIRLINES INC 144A	7.2500%	235,000	235,127	239,994
AMERICAN AIRLINES INC/AAD 144A	5.5000%	11,667	11,666	11,640
AMERICAN AIRLINES INC/AAD 144A	5.7500%	80,000	80,002	79,930
AMERICAN AXLE & MANUFACTURING	5.0000%	150,000	149,764	137,269
AMERICAN ELECTRIC POWER CO INC	3.2500%	20,000	19,966	13,052
AMERICAN ELECTRIC POWER CO INC	3.8750%	425,000	403,086	407,772
AMERICAN ELECTRIC POWER CO INC	2.3000%	10,000	9,996	9,021
AMERICAN ELECTRIC POWER CO INC	5.9500%	80,000	83,980	84,808
AMERICAN EXPRESS CO	5.6250%	25,000	25,000	25,565
AMERICAN EXPRESS CO	6.3380%	26,000	26,126	26,152
AMERICAN EXPRESS CO	5.0980%	69,000	69,000	69,781
AMERICAN EXPRESS CO	5.4420%	90,000	90,000	91,873
AMERICAN EXPRESS CO	4.7310%	165,000	165,000	166,876
AMERICAN HOMES 4 RENT LP	4.9500%	95,000	94,486	95,970
AMERICAN HOMES 4 RENT LP	3.6250%	180,000	162,978	166,086
AMERICAN HOMES 4 RENT LP	5.5000%	75,000	74,827	76,254
AMERICAN HOMES 4 RENT LP	5.2500%	175,000	171,672	173,704

	Coupon	Units	Cost	Market Value
AMERICAN INTERNATIONAL GROUP I	4.8500%	60,000	59,913	60,955
AMERICAN NATIONAL GROUP INC	5.7500%	80,000	80,307	81,914
AMERICAN TOWER CORP	1.3000%	1,400,000	1,399,843	1,390,256
AMERICAN TOWER CORP	3.3750%	100,000	98,683	98,722
AMERICAN TOWER CORP	5.2500%	300,000	299,483	307,544
AMERICAN TOWER CORP	2.7000%	1,100,000	1,098,736	986,425
AMERICAN TOWER CORP	2.9500%	250,000	163,120	158,291
AMERICAN TOWER CORP	5.2000%	150,000	149,585	153,483
AMERICAN TOWER CORP	5.8000%	670,000	669,294	698,994
AMERICAN UNIVERSITY/THE	3.6720%	32,000	31,999	23,911
AMERICAN WATER CAPITAL CORP	3.2500%	170,000	144,358	114,824
AMERICAN WATER CAPITAL CORP	3.4500%	45,000	43,462	31,768
AMERICAN WATER CAPITAL CORP	4.1500%	30,000	29,847	23,962
AMERICAN WATER CAPITAL CORP	4.2000%	25,000	23,039	20,051
AMERICAN WATER CAPITAL CORP	2.9500%	30,000	29,538	29,241
AMERICAN WATER CAPITAL CORP	2.3000%	30,000	29,945	26,361
AMERICREDIT AUTOMOBILE RE 2 A2	6.1900%	62,182	62,181	62,303
AMERIGAS PARTNERS LP / AM 144A	9.3750%	375,000	383,284	386,677
AMERIGAS PARTNERS LP / AMERIGA	5.7500%	10,000	9,876	9,928
AMERIPRISE FINANCIAL INC	5.7000%	35,000	34,962	36,676
AMGEN INC	4.9500%	40,000	40,890	36,734
AMGEN INC	3.1500%	22,000	18,711	16,946
AMGEN INC	5.2500%	600,000	613,084	618,229
AMGEN INC	5.1500%	90,000	89,912	91,959
AMGEN INC	5.6000%	70,000	71,402	69,441
AMGEN INC	4.4000%	95,000	73,821	80,817
AMGEN INC	4.5630%	20,000	24,749	16,998
AMGEN INC	3.3500%	10,000	8,984	9,260
AMGEN INC	5.6500%	20,000	19,989	19,528
AMPHENOL CORP	4.7500%	25,000	24,977	25,055
ANALOG DEVICES INC	2.1000%	150,000	129,697	131,064
ANALOG DEVICES INC	2.8000%	25,000	24,836	18,191
ANTARES HOLDINGS LP 144A	2.7500%	500,000	498,978	479,801
ANTARES HOLDINGS LP 144A	6.5000%	250,000	253,512	253,288
ANTARES HOLDINGS LP 144A	6.3500%	250,000	249,164	252,568
ANYWHERE REAL ESTATE GROU 144A	5.2500%	50,000	40,406	40,975
ANYWHERE REAL ESTATE GROU 144A	5.7500%	75,000	64,086	65,583
ANYWHERE REAL ESTATE GROU 144A	7.0000%	315,000	293,052	294,286
AON NORTH AMERICA INC	5.1500%	100,000	101,518	102,396
AON NORTH AMERICA INC	5.3000%	160,000	159,655	165,484
AON NORTH AMERICA INC	5.1250%	400,000	399,556	404,716
AON NORTH AMERICA INC	5.4500%	165,000	169,646	169,486
APOLLO DEBT SOLUTIONS BDC	6.7000%	200,000	200,002	207,827
APOLLO DEBT SOLUTIONS BDC 144A	6.5500%	200,000	199,858	204,279
APPALACHIAN POWER CO	4.5000%	50,000	49,700	40,375
APPALACHIAN POWER CO	5.6500%	10,000	9,971	10,288
APPLE INC	2.0500%	43,000	43,347	42,014
APPLE INC	2.5500%	15,000	12,180	8,647
APPLE INC	2.8500%	5,000	4,957	2,997
APPLE INC	1.2000%	68,000	64,497	63,417
APPROVIN CORP	5.5000%	140,000	142,082	142,141
APPROVIN CORP	5.3750%	210,000	213,825	213,691
ARCHES BUYER INC 144A	4.2500%	470,000	422,842	449,856
ARCHROCK PARTNERS LP / AR 144A	6.2500%	105,000	103,181	105,348
ARCHROCK PARTNERS LP / AR 144A	6.8750%	58,000	58,000	58,059
ARCONIC 1/25 COV-LITE TLB	0.0000%	103,434	103,434	103,201
ARES CAPITAL CORP	2.8750%	90,000	83,620	84,810
ARES CAPITAL CORP	2.1500%	317,000	306,408	308,900
ARES CAPITAL CORP	5.9500%	215,000	213,540	219,982
ARES FINANCE CO II LLC 144A	3.2500%	100,000	99,881	93,043
ARES MANAGEMENT CORP	5.6000%	10,000	9,924	9,437
ARES MANAGEMENT CORP	6.3750%	600,000	599,165	635,825
ARIZONA PUBLIC SERVICE CO	2.2000%	25,000	24,996	21,476
ARIZONA PUBLIC SERVICE CO	4.5000%	30,000	30,470	25,600
ARSENAL AIC PARENT LLC 144A	8.0000%	130,000	130,028	138,735
ARTHUR J GALLAGHER & CO	3.5000%	9,000	6,312	6,257
ARTHUR J GALLAGHER & CO	6.7500%	30,000	33,614	33,226
ARTHUR J GALLAGHER & CO	5.1500%	85,000	84,861	85,040
ARTHUR J GALLAGHER & CO	5.5500%	95,000	94,548	91,102
ASCENT RESOURCES UTICA HO 144A	6.6250%	125,000	125,002	126,812
ASHLAND INC 144A	3.3750%	180,000	180,009	160,393
ASHTAD CAPITAL INC 144A	5.8000%	300,000	312,504	307,036
ASHTON WOODS USA LLC / AS 144A	4.6250%	125,000	125,000	119,375
ASSURANT INC	3.7000%	80,000	69,980	76,098
ASSURANT INC	2.6500%	58,000	44,041	49,430
ASSURANT INC	4.9000%	24,000	23,208	24,188
ASSURED GUARANTY US HOLDINGS I	6.1250%	300,000	298,936	315,269
ASTRAZENECA FINANCE LLC	1.7500%	70,000	66,264	65,627
ASTRAZENECA FINANCE LLC	4.9000%	115,000	117,008	117,973
AT&T INC	3.8000%	609,000	649,672	428,167
AT&T INC	3.5000%	180,000	121,645	121,834
AT&T INC	2.7500%	210,000	211,095	190,408
AT&T INC	4.6500%	90,000	103,166	77,633
AT&T INC	3.5500%	45,000	29,024	30,364
AT&T INC	1.6500%	76,000	71,885	71,298

	Coupon	Units	Cost	Market Value
AT&T INC	2.3000%	325,000	307,361	313,355
AT&T INC	4.3500%	30,000	29,498	30,063
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	319,957	314,085	319,458
ATHENAHEALTH GROUP INC 144A	6.5000%	320,000	317,732	314,965
ATHENE GLOBAL FUNDING 144A	4.9500%	465,000	465,000	468,101
ATHENE GLOBAL FUNDING 144A	5.3800%	620,000	620,000	633,959
ATHENE HOLDING LTD	6.6250%	30,000	29,730	30,911
ATLASSIAN CORP	5.5000%	80,000	81,207	82,148
ATMOS ENERGY CORP	5.9000%	10,000	10,474	10,735
ATMOS ENERGY CORP	5.7500%	15,000	14,762	14,994
ATMOS ENERGY CORP	4.1250%	40,000	40,192	33,124
AUTOMATIC DATA PROCESSING INC	4.4500%	142,000	137,553	139,253
AUTOZONE INC	6.5500%	10,000	10,704	11,040
AUTOZONE INC	4.5000%	45,000	44,975	45,345
AUTOZONE INC	5.2000%	45,000	44,939	45,598
AUTOZONE INC	5.4000%	85,000	84,926	87,034
AUTOZONE INC	5.0500%	20,000	19,991	20,126
AVANGRID INC	3.8000%	25,000	24,970	24,422
AVIATION CAPITAL GROUP LL 144A	6.2500%	100,000	102,097	104,140
AVIATION CAPITAL GROUP LL 144A	5.3750%	300,000	301,914	305,507
AVIATION CAPITAL GROUP LL 144A	4.1250%	780,000	780,000	779,286
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	600,000	599,882	616,479
B&G FOODS 6/24 TLB	0.0000%	129,350	128,057	117,514
B&G FOODS INC	5.2500%	135,000	128,623	122,930
B&G FOODS INC 144A	8.0000%	195,000	195,282	187,743
BALTIMORE GAS AND ELECTRIC CO	2.9000%	40,000	40,914	25,011
BALTIMORE GAS AND ELECTRIC CO	6.3500%	20,000	23,000	21,738
BALTIMORE GAS AND ELECTRIC CO	5.4000%	20,000	20,140	19,073
BALTIMORE GAS AND ELECTRIC CO	5.6500%	10,000	9,997	9,910
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	1,200,000	1,064,336	1,049,262
BANK OF AMERICA CORP	4.4500%	30,000	29,963	29,968
BANK OF AMERICA CORP	3.1940%	700,000	737,905	666,323
BANK OF AMERICA CORP	4.0830%	22,000	26,574	17,471
BANK OF AMERICA CORP	2.6870%	65,000	57,288	58,333
BANK OF AMERICA CORP	3.3110%	45,000	45,840	34,532
BANK OF AMERICA CORP	2.9720%	85,000	78,850	67,396
BANK OF AMERICA CORP	4.7500%	68,000	63,717	60,164
BANK OF AMERICA CORP	3.9700%	440,000	417,297	435,132
BANK OF AMERICA CORP	3.7050%	1,000	986	988
BANK OF AMERICA CORP	3.4190%	1,050,000	1,003,957	1,026,358
BANK OF AMERICA CORP	4.6230%	470,000	470,000	472,983
BANK OF AMERICA CORP	4.9480%	69,000	69,146	69,795
BANK OF AMERICA CORP	4.8270%	155,000	155,000	155,000
BANK OF AMERICA CORP	6.2040%	50,000	50,000	52,034
BANK OF AMERICA CORP	5.9330%	600,000	600,000	610,474
BANK OF AMERICA CORP	2.5510%	15,000	14,257	14,578
BANK OF AMERICA CORP	4.3760%	700,000	687,866	699,854
BANK OF AMERICA CORP	2.8310%	95,000	64,469	59,471
BANK OF AMERICA CORP	5.4250%	345,000	345,000	344,898
BANK OF AMERICA CORP	2.5920%	160,000	146,997	146,272
BANK OF AMERICA CORP	5.3932%	1,100,000	1,100,000	1,096,139
BANK OF AMERICA CORP	6.1250%	80,000	81,004	81,293
BANK OF NEW YORK MELLON CORP/T	3.0000%	6,000	5,472	5,779
BANK OF NEW YORK MELLON CORP/T	4.4140%	14,000	14,000	13,994
BANK OF NEW YORK MELLON CORP/T	4.7060%	30,000	30,000	29,669
BANK OF NEW YORK MELLON CORP/T	3.9920%	1,000	961	996
BANK OF NEW YORK MELLON CORP/T	5.8020%	14,000	14,178	14,496
BANK OF NEW YORK MELLON CORP/T	3.4420%	1,000	981	989
BANK OF NEW YORK MELLON CORP/T	6.3170%	5,000	5,270	5,310
BANK OF NEW YORK MELLON CORP/T	4.4410%	380,000	380,000	382,007
BANK OF NEW YORK MELLON/THE	4.5870%	250,000	250,000	250,572
BANNER HEALTH	3.1810%	5,000	5,000	3,273
BANNER HEALTH	2.9130%	6,000	6,000	3,808
BANNER HEALTH	2.9070%	9,000	9,000	6,294
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	500,000	499,982	341,175
BAYER US FINANCE II LLC 144A	4.2500%	365,000	364,266	363,973
BAYER US FINANCE II LLC 144A	4.3750%	750,000	785,243	743,016
BAYER US FINANCE LLC 144A	6.2500%	200,000	203,131	210,014
BAYER US FINANCE LLC 144A	6.1250%	500,000	500,895	508,158
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	12,000	12,000	7,557
BDS 2022-FL12 LLC FL12 A 144A	6.4872%	142,019	142,036	142,282
BEACON MOBILITY CORP 144A	7.2500%	165,000	165,000	168,470
BEAR STEARNS ALT-A TRUST 2 2A3	5.1512%	49,608	48,379	45,042
BEAR STEARNS ASSET BACK HE7 M3	6.2667%	60,071	45,509	59,991
BECTON DICKINSON & CO	4.8740%	300,000	298,349	304,233
BECTON DICKINSON & CO	5.0810%	300,000	300,000	306,528
BELLRING BRANDS INC 144A	7.0000%	105,000	101,959	109,342
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	138,000	170,271	148,418
BERKSHIRE HATHAWAY ENERGY CO	2.8500%	40,000	38,704	24,496
BERKSHIRE HATHAWAY INC	4.5000%	45,000	46,630	41,932
BETH ISRAEL LAHEY HEALTH INC	3.0800%	52,000	51,999	32,001
BGC GROUP INC	6.6000%	800,000	809,768	829,132
BIOGEN INC	5.7500%	40,000	39,970	41,193
BIOGEN INC	6.4500%	25,000	24,914	25,745
BLACK HILLS CORP	6.0000%	10,000	9,983	10,371

	Coupon	Units	Cost	Market Value
BLACK HILLS CORP	4.3500%	30,000	30,063	28,170
BLACK HILLS CORP	5.9500%	300,000	299,449	310,755
BLACKSTONE PRIVATE CREDIT FUND	5.2500%	10,000	9,904	9,911
BLACKSTONE SECURED LENDING FUN	5.8750%	300,000	298,478	306,217
BLOCK COMMUNICATIONS INC 144A	4.8750%	461,000	425,998	441,288
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	210,000	207,890	194,408
BLUE OWL FINANCE LLC	6.2500%	410,000	416,200	421,872
BLUE OWL FINANCE LLC	4.1250%	600,000	586,126	409,297
BLUE RACER MIDSTREAM LLC 144A	7.2500%	115,000	114,986	121,861
BLUE RACER MIDSTREAM LLC 144A	6.6250%	89,000	89,394	89,111
BLUE RACER MIDSTREAM LLC 144A	7.0000%	130,000	129,987	135,676
BLUELINX HOLDINGS INC 144A	6.0000%	345,000	332,368	331,752
BMW US CAPITAL LLC 144A	4.6000%	275,000	274,984	276,551
BMW US CAPITAL LLC 144A	5.1520%	500,000	499,892	500,373
BOOST NEWCO BORROWER LLC 144A	7.5000%	430,000	431,170	456,451
BOSTON GAS CO 144A	3.0010%	80,000	80,000	75,311
BOSTON SCIENTIFIC CORP	0.6250%	100,000	105,270	112,632
BOSTON SCIENTIFIC CORP	2.6500%	400,000	408,519	370,309
BOSTON SCIENTIFIC CORP	6.5000%	30,000	31,766	33,646
BRAZOS/BISON MIDSTREAM 2/25 TL	0.0000%	0	0	0
BRISTOL-MYERS SQUIBB CO	5.5000%	25,000	25,077	24,786
BRISTOL-MYERS SQUIBB CO	5.5500%	45,000	46,729	43,902
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	222,367	221,594	213,201
BRIXMOR OPERATING PARTNERSHIP	4.1250%	120,000	114,109	117,996
BROADCOM INC	3.4590%	220,000	217,387	217,940
BROADCOM INC	5.1500%	35,000	34,948	36,007
BROADCOM INC 144A	2.6000%	300,000	299,424	256,600
BROADCOM INC 144A	4.1500%	70,000	66,122	67,434
BROADCOM INC 144A	3.4190%	800,000	799,850	725,543
BROADCOM INC 144A	1.9500%	70,000	69,987	66,020
BROADCOM INC 144A	3.4690%	45,000	38,615	40,198
BROADCOM INC 144A	3.1870%	400,000	397,152	331,596
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	342,000	291,456	304,714
BROOKLYN UNION GAS CO/THE 144A	6.4150%	70,000	74,236	72,408
BROOKLYN UNION GAS CO/THE 144A	3.8650%	325,000	313,735	316,190
BROWN & BROWN INC	6.2500%	70,000	69,831	72,156
BROWN & BROWN INC	4.9500%	90,000	78,477	77,872
BROWN & BROWN INC	2.3750%	17,000	13,981	14,964
BROWN & BROWN INC	5.2500%	120,000	120,321	122,388
BROWN & BROWN INC	4.2000%	11,000	9,540	10,525
BROWN & BROWN INC	5.6500%	245,000	244,421	251,655
BROWN & BROWN INC	5.5500%	35,000	34,894	35,691
BUCKEYE PARTNERS LP	5.6000%	25,000	20,783	21,082
BUCKEYE PARTNERS LP 144A	4.5000%	115,000	115,002	113,265
BUCKEYE PARTNERS LP 144A	6.8750%	265,000	268,905	274,546
BURLINGTON NORTHERN SANTA FE L	5.4000%	70,000	77,345	69,651
BURLINGTON NORTHERN SANTA FE L	5.8000%	110,000	109,369	113,192
CABLEVISION LIGHTPATH LLC 144A	3.8750%	235,000	215,727	226,496
CABLEVISION LIGHTPATH LLC 144A	5.6250%	260,000	250,525	251,174
CALIFORNIA ENDOWMENT/THE	2.4980%	5,000	5,000	2,891
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	30,000	31,728	24,607
CALPINE CORP 144A	5.0000%	395,000	341,209	390,749
CALPINE CORP 144A	4.5000%	131,000	131,011	129,938
CALPINE CORP 144A	4.6250%	125,000	124,998	123,454
CALPINE CORP 144A	5.1250%	185,000	185,871	184,793
CAMDEN PROPERTY TRUST	4.9000%	29,000	27,847	29,001
CAMERON LNG LLC 144A	3.3020%	200,000	207,904	171,461
CANTOR FITZGERALD LP 144A	4.5000%	125,000	124,850	123,586
CANTOR FITZGERALD LP 144A	7.2000%	400,000	399,436	424,610
CAPITAL ONE FINANCIAL CORP	6.7000%	75,000	80,604	81,894
CAPITAL ONE FINANCIAL CORP	6.3120%	170,000	173,032	178,449
CAPITAL ONE FINANCIAL CORP	7.6240%	215,000	233,927	242,917
CAPITAL ONE FINANCIAL CORP	7.9640%	375,000	424,113	435,896
CAPITAL ONE FINANCIAL CORP	7.1490%	18,000	18,523	18,598
CAPITAL ONE FINANCIAL CORP	5.2680%	190,000	187,904	191,658
CAPITAL ONE FINANCIAL CORP	6.1830%	175,000	174,255	178,158
CARDINAL HEALTH INC	5.0000%	170,000	169,550	173,285
CARDINAL HEALTH INC	4.5000%	10,000	8,856	8,398
CARDINAL HEALTH INC	5.3500%	285,000	286,937	290,653
CARDINAL HEALTH INC	5.4500%	43,000	42,971	44,246
CARDINAL HEALTH INC	4.3680%	50,000	39,367	40,788
CARRIER GLOBAL CORP	4.1250%	600,000	648,153	731,868
CARVANA AUTO RECEIV N2 A2 144A	5.9000%	339,418	339,493	340,136
CATERPILLAR INC	5.5000%	10,000	9,710	9,967
CATERPILLAR INC	5.2000%	90,000	89,740	91,742
CBOE GLOBAL MARKETS INC	3.0000%	185,000	163,768	166,258
CBOE GLOBAL MARKETS INC	1.6250%	60,000	51,244	51,679
CBRE SERVICES INC	5.5000%	135,000	134,711	138,429
CBRE SERVICES INC	5.9500%	196,000	200,201	206,352
CBRE SERVICES INC	4.8000%	140,000	138,724	140,440
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	30,000	24,158	27,421
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	485,000	485,379	469,869
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	145,000	116,509	129,077
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	5,000	5,147	5,217
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	355,000	355,029	362,113

	Coupon	Units	Cost	Market Value
CCP_IRS_P_3.52500%_R_USD-SOFR-	0.0000%	-200,000	-656	-672
CCP_IRS_P_3.56400%_R_USD-SOFR-	0.0000%	-200,000	-670	-738
CCP_IRS_P_3.58300%_R_USD-SOFR-	0.0000%	-100,000	-350	-402
CCP_IRS_P_3.60500%_R_USD-SOFR-	0.0000%	-300,000	-1,080	-1,386
CCP_IRS_P_3.65250%_R_USD-SOFR-	0.0000%	-300,000	-896	-1,354
CCP_IRS_P_3.66400%_R_USD-SOFR-	0.0000%	-300,000	-893	-1,476
CCP_IRS_P_3.66900%_R_USD-SOFR-	0.0000%	-200,000	-751	-681
CCP_IRS_P_3.68000%_R_USD-SOFR-	0.0000%	-100,000	-359	-382
CCP_IRS_P_3.69500%_R_USD-SOFR-	0.0000%	-300,000	-870	-2,023
CCP_IRS_P_3.69700%_R_USD-SOFR-	0.0000%	-200,000	-578	-1,330
CCP_IRS_P_3.71500%_R_USD-SOFR-	0.0000%	-300,000	-1,074	-1,068
CCP_IRS_P_3.72500%_R_USD-SOFR-	0.0000%	-200,000	-753	-916
CCP_IRS_P_3.75000%_R_USD-SOFR-	0.0000%	-300,000	-1,122	-1,838
CCP_IRS_P_3.77200%_R_USD-SOFR-	0.0000%	-300,000	-983	-2,789
CCP_IRS_P_3.77500%_R_USD-SOFR-	0.0000%	-300,000	-923	-2,650
CCP_IRS_P_3.79000%_R_USD-SOFR-	0.0000%	-300,000	-983	-3,069
CCP_IRS_R_3.87500%_P_USD-SOFR-	0.0000%	-200,000	-656	-523
CCP_IRS_R_3.91400%_P_USD-SOFR-	0.0000%	-200,000	-610	-320
CCP_IRS_R_3.93300%_P_USD-SOFR-	0.0000%	-100,000	-350	-128
CCP_IRS_R_3.95500%_P_USD-SOFR-	0.0000%	-300,000	-1,005	-320
CCP_IRS_R_4.01900%_P_USD-SOFR-	0.0000%	-200,000	-751	-3
CCP_IRS_R_4.03000%_P_USD-SOFR-	0.0000%	-100,000	-359	-1
CCP_IRS_R_4.05250%_P_USD-SOFR-	0.0000%	-300,000	-896	-36
CCP_IRS_R_4.06400%_P_USD-SOFR-	0.0000%	-300,000	-893	-30
CCP_IRS_R_4.06500%_P_USD-SOFR-	0.0000%	-300,000	-1,074	0
CCP_IRS_R_4.07500%_P_USD-SOFR-	0.0000%	-200,000	-753	0
CCP_IRS_R_4.09500%_P_USD-SOFR-	0.0000%	-300,000	-870	-39
CCP_IRS_R_4.09700%_P_USD-SOFR-	0.0000%	-200,000	-578	-21
CCP_IRS_R_4.10000%_P_USD-SOFR-	0.0000%	-300,000	-1,122	0
CCP_IRS_R_4.12200%_P_USD-SOFR-	0.0000%	-300,000	-983	-3
CCP_IRS_R_4.12500%_P_USD-SOFR-	0.0000%	-300,000	-923	0
CCP_IRS_R_4.14000%_P_USD-SOFR-	0.0000%	-300,000	-983	-1
CCP_IRS_P_USD-SOFR-COMPOUND C	3.0000%	6,000,000	2,156	-34,321
CCP_IRS_R_USD-SOFR-COMPOUND C	0.0100%	37,742,000	6,473	-789,809
CCP_IRS_R_USD-SOFR-COMPOUND C	3.7500%	-5,962,000	-12,287	0
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4229%	38,300,000	166,093	-217,895
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4163%	700,000	0	-20,567
CCP_IRS_R_USD-SOFR-COMPOUND C	4.5931%	400,000	0	2,944
CCP_IRS_R_USD-SOFR-COMPOUND C	4.5723%	500,000	0	4,909
CCP_IRS_R_USD-SOFR-COMPOUND C	4.5729%	500,000	0	5,339
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4182%	900,000	0	61,086
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4095%	300,000	0	-5,569
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4178%	300,000	0	-7,290
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4174%	600,000	0	-12,351
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4175%	100,000	0	-1,682
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4061%	560,000	0	-2,816
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4173%	4,300,000	61,574	34,525
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4171%	2,100,000	281,705	245,139
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4172%	430,000	0	-7,847
CCP_IRS_R_USD-SOFR-COMPOUND C	4.4168%	300,000	0	-5,438
CCP_IRS_P_USD-SOFR-COMPOUND C	4.9896%	-6,000,000	-29,668	0
CCP_IRS_R_USD-SOFR-COMPOUND C	4.0000%	-31,800,000	-175,728	0
CCP_IRS_R_USD-SOFR-COMPOUND C	4.5000%	-17,100,000	-190,964	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.7500%	-6,500,000	-47,186	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.2500%	-6,400,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.9000%	-14,200,000	-87,935	0
CCP_IRS_R_USD-SOFR-COMPOUND C	4.0600%	-300,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	4.1000%	-480,000	-1,600	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.5250%	-500,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.8990%	-300,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.9300%	-600,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.9940%	-400,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.5550%	-400,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.5140%	-500,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.2808%	-900,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.9014%	-300,000	-182	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.9750%	-300,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.8840%	-100,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.9425%	-60,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.9447%	-500,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.8420%	-400,000	0	0
CCP_IRS_R_USD-SOFR-COMPOUND C	3.9075%	-30,000	0	0
CCP_OIS_P_USD-SOFR-COMPOUND C	4.0000%	41,400,000	239,779	253,978
CCP_OIS_P_USD-SOFR-COMPOUND C	4.5000%	15,400,000	79,222	200,748
CCP_OIS_P_USD-SOFR-COMPOUND C	4.4571%	-41,400,000	-2,888	0
CCP_OIS_P_USD-SOFR-COMPOUND C	0.0100%	-15,400,000	0	0
CDW LLC / CDW FINANCE CORP	3.2500%	172,000	153,105	162,937
CDW LLC / CDW FINANCE CORP	5.1000%	15,000	14,868	15,105
CDW LLC / CDW FINANCE CORP	4.2500%	3,000	2,855	2,975
CDW LLC / CDW FINANCE CORP	3.2760%	131,000	125,644	125,038
CDW LLC / CDW FINANCE CORP	3.5690%	586,000	506,307	539,368
CDW LLC / CDW FINANCE CORP	5.5500%	100,000	101,618	99,724
CELANESE US HOLDINGS LLC	6.7500%	520,000	520,182	525,401
CENCORA INC	4.2500%	60,000	50,911	49,135
CENCORA INC	4.3000%	12,000	13,902	9,715

	Coupon	Units	Cost	Market Value
CENCORA INC	2.7000%	136,000	119,909	122,786
CENTENE CORP	2.5000%	400,000	350,650	344,395
CENTENE CORP	2.6250%	600,000	508,191	514,082
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	30,000	27,142	21,577
CENTERPOINT ENERGY HOUSTON ELE	2.9000%	20,000	20,840	12,806
CENTERPOINT ENERGY INC	1.4500%	100,000	96,763	97,219
CENTERPOINT ENERGY INC	6.7000%	75,000	75,004	75,690
CENTERPOINT ENERGY INC	7.0000%	120,000	120,000	125,594
CENTERPOINT ENERGY RESOURCES C	4.4000%	25,000	24,982	24,278
CENTRAL PARENT INC / CDK 144A	7.2500%	290,000	288,507	235,671
CENTURYLINK/LUMEN 3/24 TLB1	0.0000%	279,290	265,151	275,556
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	14,887	14,881	14,712
CHARLES SCHWAB CORP/THE	6.1960%	500,000	500,000	530,526
CHARLES SCHWAB CORP/THE	5.0000%	104,000	103,772	103,633
CHARLES SCHWAB CORP/THE	4.0000%	465,000	446,871	458,017
CHART INDUSTRIES INC 144A	9.5000%	165,000	167,897	176,123
CHART INDUSTRIES INC 144A	7.5000%	160,000	158,505	167,508
CHARTER COMMUNICATIONS OPERATI	6.1000%	200,000	199,918	209,389
CHARTER COMMUNICATIONS OPERATI	3.7500%	110,000	105,983	107,966
CHARTER COMMUNICATIONS OPERATI	3.5000%	260,000	177,756	185,393
CHARTER COMMUNICATIONS OPERATI	2.2500%	240,000	215,722	221,036
CHARTER COMMUNICATIONS OPERATI	3.9000%	40,000	26,111	27,452
CHARTER COMMUNICATIONS OPERATI	3.7000%	141,000	86,751	93,922
CHARTER COMMUNICATIONS OPERATI	5.7500%	230,000	246,898	209,151
CHARTER COMMUNICATIONS OPERATI	2.8000%	525,000	543,556	468,139
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,315,000	1,264,304	1,109,522
CHARTER COMMUNICATIONS OPERATI	6.1500%	220,000	221,551	224,211
CHARTER COMMUNICATIONS OPERATI	4.8000%	28,000	20,895	22,402
CHASE HOME LENDI RPL3 A1A 144A	3.2500%	747,082	653,725	664,253
CHASE HOME LENDING 7 A11 144A	5.6500%	719,535	719,535	721,003
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	1,025,000	1,056,550	988,818
CHENIERE ENERGY INC	4.6250%	215,000	215,008	214,703
CHENIERE ENERGY INC	5.6500%	260,000	259,515	266,287
CHENIERE ENERGY PARTNERS LP	4.0000%	305,000	284,768	290,232
CHENIERE ENERGY PARTNERS LP	5.7500%	300,000	299,605	308,091
CHEVRON USA INC	4.4750%	150,000	151,665	151,789
CHEVY CHASE FUNDING 1A A1 144A	4.7467%	35,115	37,217	34,327
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	5,000	5,000	3,039
CHL MORTGAGE PASS-THROU HY7 A1	4.5873%	130,276	129,059	124,334
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	11,983	10,761	6,155
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	330,000	305,966	282,111
CHS/COMMUNITY HEALTH SYST 144A	5.6250%	100,000	97,575	98,498
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	490,000	504,966	519,335
CHUBB INA HOLDINGS LLC	6.7000%	50,000	60,071	56,866
CIGNA GROUP/THE	5.0000%	275,000	274,752	281,204
CIGNA GROUP/THE	4.9000%	45,000	40,151	39,287
CIGNA GROUP/THE	5.1250%	220,000	219,607	226,296
CIGNA GROUP/THE	4.8000%	305,000	283,790	286,740
CISCO SYSTEMS INC	5.3000%	395,000	376,438	383,059
CISCO SYSTEMS INC	5.3500%	70,000	69,692	67,558
CISCO SYSTEMS INC	4.8000%	160,000	159,882	161,940
CIT MORTGAGE LOAN T 1 1M1 144A	6.7167%	214,589	221,492	216,682
CITADEL LP 144A	6.0000%	300,000	298,199	310,170
CITGO PETROLEUM CORP 144A	6.3750%	470,000	469,393	469,774
CITIBANK NA	4.9140%	250,000	250,000	254,800
CITIGROUP INC	4.7500%	10,000	11,787	8,535
CITIGROUP INC	4.3000%	338,000	335,353	337,512
CITIGROUP INC	3.8870%	145,000	143,380	143,682
CITIGROUP INC	4.6430%	250,000	250,000	250,663
CITIGROUP MORTGAGE LOA OPX1 A2	4.8667%	300,739	228,201	125,408
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	881,142	832,020	842,027
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	743,135	745,400	747,892
CITIZENS FINANCIAL GROUP INC	5.8410%	375,000	378,946	388,403
CITIZENS FINANCIAL GROUP INC	6.6450%	45,000	45,104	48,504
CLEAR CHANNEL 3/24 TLB	0.0000%	17,125	16,120	16,947
CLEAR CHANNEL OUTDOOR HOL 144A	9.0000%	150,000	150,014	157,173
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	205,000	205,061	211,610
CLEAR CHANNEL OUTDOOR HOL 144A	5.1250%	25,000	23,617	24,716
CLEARWAY ENERGY OPERATING 144A	4.7500%	825,000	774,401	815,171
CLEVELAND-CLIFFS INC 144A	7.3750%	45,000	45,002	42,253
CLEVELAND-CLIFFS INC 144A	7.0000%	555,000	553,997	523,177
CLOUD SOFTWARE GROUP INC 144A	6.5000%	445,000	425,215	449,144
CLOUD SOFTWARE GROUP INC 144A	8.2500%	60,000	60,011	63,854
CLYDESDALE ACQUISITION HO 144A	6.8750%	220,000	219,992	224,901
CNA FINANCIAL CORP	5.1250%	135,000	135,765	135,210
CNX RESOURCES CORP 144A	7.2500%	205,000	205,996	212,259
COCA-COLA CO/THE	3.0000%	42,000	32,137	27,905
COCA-COLA CO/THE	1.3750%	50,000	42,295	42,952
COCA-COLA CO/THE	2.7500%	270,000	247,761	160,853
COCA-COLA CO/THE	2.8750%	35,000	25,996	26,298
COCA-COLA CO/THE	2.6000%	45,000	27,763	27,744
COCA-COLA CO/THE	5.3000%	120,000	119,315	116,758
COCA-COLA CO/THE	5.4000%	190,000	187,717	185,355
COGENT COMMUNICATIONS GRO 144A	6.5000%	145,000	144,471	142,783
COGENT COMMUNICATIONS GRO 144A	7.0000%	380,000	376,172	380,679

	Coupon	Units	Cost	Market Value
COLGATE-PALMOLIVE CO	3.7000%	45,000	35,285	35,325
COLGATE-PALMOLIVE CO	4.2000%	220,000	219,887	220,907
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	100,000	100,274	101,219
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	425,000	432,876	442,515
COLUMBIA PIPELINES HOLDIN 144A	5.6810%	55,000	55,160	55,676
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	590,000	582,546	592,559
COMCAST CORP	3.9500%	351,000	351,126	350,453
COMMONSPIRIT HEALTH	3.9100%	18,000	18,000	13,327
COMMONSPIRIT HEALTH	6.4610%	9,000	9,000	9,534
COMMONSPIRIT HEALTH	5.5480%	15,000	14,999	14,095
COMMONWEALTH EDISON CO	2.2000%	50,000	49,925	45,527
COMMONWEALTH EDISON CO	2.7500%	35,000	33,756	21,158
COMMONWEALTH EDISON CO	3.6500%	40,000	36,764	30,240
COMMONWEALTH EDISON CO	5.3000%	10,000	10,682	9,472
COMMONWEALTH EDISON CO	5.9500%	90,000	90,002	93,187
COMMSCOPE LLC 144A	7.1250%	55,000	52,820	54,057
COMMSCOPE LLC 144A	4.7500%	475,000	405,858	463,735
COMPASS GROUP DIVERSIFIED 144A	5.0000%	290,000	281,262	245,329
COMPASS GROUP DIVERSIFIED 144A	5.2500%	110,000	110,187	98,736
COMSTOCK RESOURCES INC 144A	5.8750%	165,000	165,022	160,268
COMSTOCK RESOURCES INC 144A	6.7500%	265,000	257,189	264,739
CONAGRA BRANDS INC	5.3000%	215,000	202,257	205,771
CONOCOPHILLIPS	6.5000%	20,000	23,916	22,278
CONOCOPHILLIPS CO	4.0250%	20,000	17,662	14,401
CONOCOPHILLIPS CO	5.5500%	50,000	50,235	47,785
CONSOLIDATED COMMUNICATIO 144A	5.0000%	25,000	25,000	25,262
CONSOLIDATED COMMUNICATIO 144A	6.5000%	130,000	130,000	132,312
CONSOLIDATED EDISON CO OF NEW	3.0000%	10,000	6,344	5,903
CONSOLIDATED EDISON CO OF NEW	4.6250%	60,000	58,780	50,564
CONSOLIDATED EDISON CO OF NEW	3.6000%	20,000	20,923	13,594
CONSOLIDATED EDISON CO OF NEW	5.7000%	15,000	14,895	14,974
CONSOLIDATED EDISON CO OF NEW	5.5000%	225,000	226,989	219,747
CONSOLIDATED EDISON CO OF NEW	4.6500%	62,000	52,632	52,633
CONSOLIDATED EDISON CO OF NEW	3.8500%	108,000	83,335	83,438
CONSOLIDATED EDISON CO OF NEW	5.2000%	40,000	40,507	41,204
CONSTELLATION ENERGY GENERATIO	5.8000%	2,000	2,000	2,115
CONSUMERS 2023 SECURITIZATION	5.5500%	241,072	241,094	242,760
CONSUMERS ENERGY CO	3.7500%	25,000	24,709	18,939
CONSUMERS ENERGY CO	3.6000%	100,000	95,366	92,982
CONSUMERS ENERGY CO	2.5000%	0	0	0
CONSUMERS ENERGY CO	4.7000%	147,000	148,039	149,154
CONTINENTAL RESOURCES INC/OK	4.3750%	30,000	30,995	29,580
CONTINENTAL RESOURCES INC/OK	4.9000%	10,000	8,298	7,857
COREBRIDGE FINANCIAL INC	3.9000%	12,000	10,913	11,263
COREBRIDGE FINANCIAL INC	6.8750%	40,000	40,781	41,264
CORNELL UNIVERSITY	4.8350%	235,000	234,985	234,814
CORNING INC	5.4500%	20,000	18,905	18,361
COTERRA ENERGY INC	5.6000%	35,000	35,770	35,297
COTY INC/HFC PRESTIGE PRO 144A	6.6250%	140,000	139,997	143,206
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	280,000	283,780	298,446
COX COMMUNICATIONS INC 144A	5.4500%	100,000	99,988	102,674
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	250,000	250,017	246,974
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	250,000	250,002	271,272
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	40,691	40,595	31,723
CRH AMERICA FINANCE INC	5.5000%	200,000	199,972	204,961
CROCS INC 144A	4.2500%	315,000	287,358	300,507
CROWN CASTLE INC	3.8000%	200,000	196,476	196,395
CROWN CASTLE INC	2.2500%	1,000,000	999,083	869,966
CROWN CASTLE INC	2.9000%	110,000	79,426	78,669
CROWN CASTLE INC	2.1000%	70,000	58,696	60,058
CROWN CASTLE INC	4.9000%	120,000	119,737	121,080
CROWN CASTLE INC	5.2000%	24,000	23,455	23,774
CSC HOLDINGS LLC 144A	4.5000%	95,000	71,780	66,850
CSC HOLDINGS LLC 144A	4.6250%	195,000	194,889	90,686
CSC HOLDINGS LLC 144A	5.5000%	630,000	586,707	601,490
CSC HOLDINGS LLC 144A	5.7500%	210,000	215,779	103,863
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	90,562	93,961	87,752
CSMC SERIES 2010- 17R 6A1 144A	4.0000%	265,455	246,206	257,872
CSX CORP	4.9000%	25,000	24,969	22,419
CUMMINS INC	5.4500%	38,000	39,159	36,799
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	315,000	334,983	338,258
CVR ENERGY INC 144A	5.7500%	190,000	179,262	181,926
CVR ENERGY INC 144A	8.5000%	70,000	69,993	70,027
CVS HEALTH CORP	5.7000%	200,000	200,218	205,919
CVS HEALTH CORP	6.0500%	65,000	63,672	63,703
CVS PASS-THROUGH TRUST 144A	7.5070%	46,444	50,731	48,637
CWABS ASSET-BACKED CERT 21 2A4	4.9267%	477,244	447,179	445,866
CWABS ASSET-BACKED CERTI 24 1A	4.7467%	176,732	125,519	158,635
CWABS ASSET-BACKED CERTI 9 2A4	4.7167%	192,128	188,291	185,134
CWABS INC ASSET-BACKED 12 1A1	5.2067%	67,414	68,509	65,832
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	700,000	698,897	653,278
DARDEN RESTAURANTS INC	4.5500%	125,000	124,797	124,639
DARDEN RESTAURANTS INC	4.3500%	40,000	39,994	40,077
DARDEN RESTAURANTS INC	6.3000%	35,000	34,794	37,507
DAVITA INC 144A	6.7500%	470,000	470,015	485,321

	Coupon	Units	Cost	Market Value
DC COMMERCIAL MORTGA DC A 144A	6.3143%	300,000	299,999	312,997
DCLI BIDCO LLC 144A	7.7500%	140,000	140,008	141,814
DCP MIDSTREAM OPERATING LP	3.2500%	3,000	2,630	2,651
DELL INTERNATIONAL LLC / EMC C	6.1000%	250,000	263,242	258,377
DELTA AIR LINES 2015-1 CLASS A	3.6250%	164,000	164,714	160,896
DELTA AIR LINES 2020-1 CLASS A	2.0000%	210,309	192,619	197,951
DELTA AIR LINES INC	5.2500%	102,000	101,794	102,655
DELTA AIR LINES INC	7.3750%	221,000	225,231	224,077
DELTA AIR LINES INC / SKY 144A	4.7500%	400,000	400,010	400,928
DIAMOND SPORTS GROUP LLC 144A	5.3750%	0	0	0
DIAMONDBACK ENERGY INC	5.1500%	445,000	445,768	455,153
DIAMONDBACK ENERGY INC	5.2000%	325,000	324,912	329,439
DIAMONDBACK ENERGY INC	5.4000%	30,000	29,912	30,089
DIAMONDBACK ENERGY INC	5.5500%	100,000	99,939	101,086
DICK'S SPORTING GOODS INC	3.1500%	26,000	22,717	23,307
DIEBOLD NIXDORF INC 144A	7.7500%	290,000	294,497	307,660
DIRECTV FINANCING LLC / D 144A	10.0000%	95,000	95,003	92,228
DIRECTV FINANCING LLC / D 144A	5.8750%	380,000	375,959	378,760
DLAA 2023-1 LLC 1A A2 144A	5.9300%	48,264	48,263	48,320
DOMINION ENERGY INC	4.0500%	20,000	18,419	15,821
DOMINION ENERGY INC	4.3500%	170,000	161,547	166,929
DOMINION ENERGY SOUTH CAROLINA	5.4500%	30,000	33,587	29,557
DR HORTON INC	5.5000%	312,000	309,139	317,696
DT MIDSTREAM INC 144A	5.8000%	250,000	250,008	254,603
DTE ELECTRIC CO	3.2500%	10,000	7,182	6,831
DTE ELECTRIC CO	5.4000%	10,000	9,982	9,763
DTE ENERGY CO	4.9500%	375,000	374,676	379,293
DTE ENERGY CO	2.9500%	300,000	275,603	280,030
DTE ENERGY CO	2.8500%	10,000	9,718	9,824
DTE ENERGY CO	5.8500%	10,000	9,993	10,460
DUKE ENERGY CAROLINAS LLC	4.9500%	20,000	19,953	20,350
DUKE ENERGY CAROLINAS LLC	5.2500%	35,000	35,204	35,794
DUKE ENERGY CAROLINAS LLC	2.8500%	100,000	88,593	89,708
DUKE ENERGY CAROLINAS LLC	5.3500%	70,000	71,289	67,117
DUKE ENERGY CAROLINAS LLC	5.4000%	385,000	380,862	370,266
DUKE ENERGY CAROLINAS LLC	6.0500%	40,000	46,555	42,764
DUKE ENERGY CORP	5.0000%	10,000	9,430	8,767
DUKE ENERGY CORP	4.5000%	65,000	64,931	63,553
DUKE ENERGY CORP	3.5000%	65,000	53,296	44,639
DUKE ENERGY CORP	3.3000%	25,000	25,293	18,755
DUKE ENERGY CORP	4.8500%	15,000	14,988	15,236
DUKE ENERGY CORP	4.3000%	40,000	39,971	40,049
DUKE ENERGY CORP	4.2000%	10,000	9,954	7,768
DUKE ENERGY CORP	2.5500%	60,000	61,099	53,462
DUKE ENERGY CORP	2.4500%	30,000	29,951	27,223
DUKE ENERGY FLORIDA LLC	1.7500%	400,000	402,495	352,823
DUKE ENERGY FLORIDA PROJECT FI	2.5380%	45,633	45,959	43,821
DUKE ENERGY INDIANA LLC	5.9000%	125,000	124,573	128,481
DUKE ENERGY INDIANA LLC	6.3500%	40,000	47,915	43,632
DUKE ENERGY INDIANA LLC	5.4000%	70,000	66,418	66,684
DUKE ENERGY OHIO INC	4.3000%	50,000	49,910	40,173
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,942	20,283
DUKE ENERGY PROGRESS LLC	4.2000%	40,000	39,743	32,896
DUKE ENERGY PROGRESS LLC	5.0500%	40,000	39,954	40,169
DUKE UNIVERSITY	2.7570%	10,000	10,000	6,336
EAST OHIO GAS CO/THE 144A	2.0000%	900,000	898,578	800,159
EASTMAN CHEMICAL CO	5.6250%	35,000	35,240	35,672
ECOLAB INC	1.3000%	73,000	59,210	62,048
ECOLAB INC	2.1250%	182,000	149,674	157,052
ECOLAB INC	4.3000%	40,000	39,936	40,279
EDGEWELL PERSONAL CARE CO 144A	5.5000%	80,000	79,355	79,596
EDGEWELL PERSONAL CARE CO 144A	4.1250%	190,000	187,626	179,473
EDWARDS LIFESCIENCES CORP	4.3000%	80,000	80,303	79,877
EL PASO ELECTRIC CO	5.0000%	10,000	8,631	8,750
ELECTRONIC ARTS INC	1.8500%	41,000	34,149	35,619
ELEVANCE HEALTH INC	4.6250%	600,000	708,382	526,307
ELEVANCE HEALTH INC	5.1500%	200,000	199,964	205,706
ELI LILLY & CO	5.0000%	260,000	259,901	260,002
ELI LILLY & CO	2.2500%	345,000	191,806	196,910
ELI LILLY & CO	2.5000%	310,000	169,904	171,072
ELI LILLY & CO	4.8750%	15,000	14,991	13,745
ELI LILLY & CO	5.2000%	15,000	14,995	14,199
ELI LILLY & CO	5.0500%	30,000	29,855	28,160
ELLINGTON LOAN ACQUI 1 A1 144A	5.5667%	171,996	174,240	168,354
EMERA US FINANCE LP	4.7500%	110,000	92,082	91,454
ENACT HOLDINGS INC	6.2500%	425,000	424,839	440,994
ENCOMPASS HEALTH CORP	4.5000%	313,000	313,000	310,182
ENCORE CAPITAL GROUP INC 144A	8.5000%	200,000	201,057	214,519
ENDO FINANCE HOLDINGS INC 144A	8.5000%	240,000	246,001	254,054
ENERGY TRANSFER LP	4.9500%	305,000	306,889	309,311
ENERGY TRANSFER LP	3.9000%	70,000	69,141	69,542
ENERGY TRANSFER LP	4.2000%	190,000	186,742	189,230
ENERGY TRANSFER LP	4.4000%	300,000	295,148	299,972
ENERGY TRANSFER LP	5.3000%	390,000	353,264	343,990
ENERGY TRANSFER LP	5.2000%	215,000	214,748	219,794

	Coupon	Units	Cost	Market Value
ENERGY TRANSFER LP	5.4000%	215,000	197,129	191,462
ENERSYS 144A	6.6250%	90,000	90,002	92,027
ENTERGY ARKANSAS LLC	3.3500%	15,000	10,118	10,029
ENTERGY CORP	3.7500%	10,000	7,360	7,113
ENTERGY CORP	7.1250%	245,000	251,021	253,491
ENTERGY CORP	1.9000%	90,000	89,549	84,162
ENTERGY LOUISIANA LLC	4.2000%	20,000	19,861	15,865
ENTERGY MISSISSIPPI LLC	5.0000%	20,000	19,987	20,028
ENTERGY MISSISSIPPI LLC	3.8500%	40,000	41,178	29,454
ENTERPRISE FLEET FIN 2 A2 144A	5.5600%	558,192	558,418	561,535
ENTERPRISE PRODUCTS OPERATING	5.2500%	160,000	155,267	158,307
EOG RESOURCES INC	4.9500%	50,000	43,419	44,473
EOG RESOURCES INC	4.3750%	25,000	24,150	24,988
EOG RESOURCES INC	5.6500%	58,000	55,276	56,617
EPR PROPERTIES	4.9500%	400,000	386,665	399,223
EQT CORP 144A	4.5000%	5,000	4,857	4,939
EQT CORP 144A	4.7500%	350,000	341,331	344,496
EQT CORP 144A	6.3750%	520,000	536,905	536,377
EQUIFAX INC	5.1000%	200,000	199,641	203,819
EQUIFAX INC	4.8000%	115,000	114,974	115,960
EQUINIX INC	1.0000%	140,000	138,691	138,891
EQUINIX INC	1.8000%	100,000	93,360	95,324
EQUINIX INC	1.4500%	100,000	96,950	97,261
EQUINIX INC	2.9000%	35,000	34,991	34,297
EQUINIX INC	2.1500%	300,000	299,548	266,987
EQUIPMENTSHARE.COM INC 144A	9.0000%	435,000	424,969	459,547
EQUIPMENTSHARE.COM INC 144A	8.6250%	145,000	145,021	154,090
ERAC USA FINANCE LLC 144A	3.8000%	600,000	597,020	598,454
ERAC USA FINANCE LLC 144A	5.0000%	60,000	59,966	61,415
ERAC USA FINANCE LLC 144A	4.9000%	90,000	87,893	90,006
ERAC USA FINANCE LLC 144A	5.4000%	20,000	19,919	19,279
ERP OPERATING LP	4.9500%	170,000	169,527	171,940
ESSENTIAL UTILITIES INC	5.3750%	15,000	14,984	15,197
ESSENTIAL UTILITIES INC	5.3000%	5,000	4,956	4,550
ESSENTIAL UTILITIES INC	2.7040%	30,000	30,000	27,623
ESSENTIAL UTILITIES INC	3.3510%	5,000	5,192	3,301
ESSEX PORTFOLIO LP	5.3750%	200,000	199,241	202,960
EVERGY INC	6.6500%	160,000	159,998	162,437
EVERSOURCE ENERGY	3.4500%	30,000	30,124	20,983
EVERSOURCE ENERGY	4.7500%	325,000	324,943	325,519
EVERSOURCE ENERGY	2.9000%	50,000	49,984	48,781
EVERSOURCE ENERGY	1.6500%	20,000	19,994	17,359
EVERSOURCE ENERGY	2.5500%	10,000	9,977	8,889
EVERSOURCE ENERGY	5.9500%	20,000	20,141	20,929
EVERSOURCE ENERGY	5.1250%	210,000	207,882	210,155
EXELON CORP	4.4500%	10,000	9,487	8,269
EXELON CORP	3.3500%	20,000	18,008	18,449
EXPAND ENERGY CORP	5.3750%	100,000	99,714	100,093
EXPAND ENERGY CORP 144A	6.7500%	100,000	100,738	101,197
EXTENDED STAY AMERI ESH A 144A	5.5365%	686,182	894,010	686,397
EXTRA SPACE STORAGE LP	3.5000%	43,000	42,139	42,566
EXTRA SPACE STORAGE LP	5.7000%	290,000	291,822	299,538
EXTRA SPACE STORAGE LP	5.3500%	65,000	66,356	65,434
EXTRA SPACE STORAGE LP	5.4000%	35,000	34,350	35,548
EZCORP INC 144A	7.3750%	225,000	235,039	236,837
FACTSET RESEARCH SYSTEMS INC	3.4500%	147,000	144,781	134,009
FACTSET RESEARCH SYSTEMS INC	2.9000%	5,000	4,993	4,872
FIDELITY NATIONAL FINANCIAL IN	3.2000%	80,000	51,127	49,157
FIDELITY NATIONAL FINANCIAL IN	3.4000%	100,000	100,819	93,335
FIDELITY NATIONAL FINANCIAL IN	2.4500%	100,000	99,797	86,789
FIDELITY NATIONAL INFORMATION	1.6500%	200,000	181,574	186,650
FIESTA PURCHASER INC 144A	7.8750%	180,000	180,814	191,017
FIESTA PURCHASER INC 144A	9.6250%	120,000	120,002	126,620
FIFTH THIRD BANCORP	6.3390%	35,000	35,000	36,866
FIFTH THIRD BANCORP	4.8950%	280,000	280,000	283,106
FIFTH THIRD BANCORP	4.7720%	24,000	23,848	24,149
FIRST AMERICAN FINANCIAL CORP	2.4000%	325,000	324,273	277,234
FIRST AMERICAN FINANCIAL CORP	5.4500%	80,000	79,754	78,358
FIRSTCASH INC 144A	5.6250%	385,000	383,244	383,900
FIRSTCASH INC 144A	6.8750%	15,000	15,113	15,522
FIRSTENERGY CORP	3.4000%	30,000	19,643	20,332
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	100,000	102,225	96,996
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	100,000	99,920	102,007
FIRSTENERGY TRANSMISSION 144A	2.8660%	300,000	300,000	285,820
FISERV INC	5.6000%	90,000	89,845	93,321
FISERV INC	5.4500%	111,000	110,992	113,698
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	600,000	528,661	533,297
FLORIDA POWER & LIGHT CO	2.8750%	15,000	10,829	9,448
FLORIDA POWER & LIGHT CO	3.9900%	30,000	29,984	23,617
FLORIDA POWER & LIGHT CO	3.1500%	30,000	33,078	20,271
FLORIDA POWER & LIGHT CO	5.3000%	50,000	53,198	47,768
FLORIDA POWER & LIGHT CO	5.0500%	5,000	4,994	5,121
FORD FOUNDATION/THE	2.8150%	5,000	5,000	2,788
FORD MOTOR CREDIT CO LLC	3.3750%	400,000	394,508	397,336
FORD MOTOR CREDIT CO LLC	4.5420%	600,000	590,569	595,881

	Coupon	Units	Cost	Market Value
FORTINET INC	2.2000%	55,000	48,276	48,396
FORTRESS INTERMEDIATE 3 I 144A	7.5000%	30,000	30,002	31,429
FOX CORP	6.5000%	310,000	331,645	335,397
FOX CORP	5.4760%	195,000	186,604	190,851
FOX CORP	5.5760%	20,000	18,642	18,766
FREDDIE MAC MULTICLASS P003 A2	1.7828%	100,000	101,876	81,482
FREDDIE MAC MULTICLASS P003 A3	1.9560%	160,099	164,183	122,368
FREDDIE MAC MULTICLASS P015 A1	4.3050%	358,467	350,622	351,169
FREEDOM MORTGAGE CORP 144A	12.0000%	315,000	318,582	338,758
FREEDOM MORTGAGE CORP 144A	12.2500%	40,000	39,667	44,355
FREEDOM MORTGAGE HOLDINGS 144A	8.3750%	65,000	65,192	65,701
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	45,000	45,455	46,741
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	215,000	220,025	221,618
FREEPORT-MCMORAN INC	4.1250%	220,000	213,543	217,331
FREEPORT-MCMORAN INC	5.4000%	57,000	56,031	57,891
FREEPORT-MCMORAN INC	5.4500%	80,000	75,628	75,601
FREMF 2015-K51 MORT K51 B 144A	3.9808%	50,000	51,553	49,771
FREMF 2016-K53 MORT K53 B 144A	4.0487%	352,000	347,969	349,352
FREMF 2016-K59 MORT K59 B 144A	3.5687%	65,000	64,692	63,884
FREMF 2017-K63 MORT K63 B 144A	3.8789%	457,161	444,979	450,151
FREMF 2018-K082 MOR K82 B 144A	4.1330%	300,000	288,922	293,717
FREMF 2018-K72 MORT K72 B 144A	3.9956%	154,000	154,491	151,599
FREMF 2018-K733 MOR K73 B 144A	3.8497%	526,000	470,778	515,614
FREMF 2018-K74 MORT K74 B 144A	4.0935%	387,000	413,414	380,042
FREMF 2018-K77 MORT K77 B 144A	4.1601%	141,000	144,460	139,076
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	94,971,307	667,767	228,121
FREMF 2018-K80 MORT K80 B 144A	4.2346%	69,000	66,524	67,441
FREMF 2018-K83 MORT K83 C 144A	4.2792%	150,000	161,154	145,351
FREMF 2018-K84 MORT K84 B 144A	4.1864%	193,500	185,168	188,924
FREMF 2018-K86 MORT K86 B 144A	4.2946%	102,000	90,614	100,769
FREMF 2019-K87 MORT K87 B 144A	4.3216%	420,000	386,916	413,387
FREMF 2019-K93 MORT K93 B 144A	4.1196%	200,000	188,302	194,266
FREMF 2019-K95 MORT K95 B 144A	3.9225%	183,000	194,746	175,747
FREMF 2019-K99 MORT K99 B 144A	3.6463%	291,000	264,168	277,444
FREMF 2020-K105 MO K105 B 144A	3.5300%	200,000	178,512	188,412
FREMF 2020-K737 MO K737 B 144A	3.3277%	148,000	148,310	145,067
FREMONT HOME LOAN TRUST B 2A3	4.7867%	700,632	380,676	216,595
FREMONT HOME LOAN TRUST E 2A1	4.5267%	244,156	176,592	110,584
FRESB 2016-SB14 MORT SB14 A10F	2.5900%	171,416	170,764	169,066
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	309,985	305,084	302,239
FRESB 2017-SB38 MORT SB38 A10F	2.9200%	58,448	56,996	56,834
FRESB 2017-SB42 MORT SB42 A10F	2.9600%	14,765	14,176	14,340
FRESB 2018-SB51 MORT SB51 A10F	3.4013%	160,220	160,439	155,899
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	136,054	134,328	132,421
FRESB 2021-SB90 MORTG SB90 A5F	0.8800%	76,763	73,439	74,199
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	464,333	404,215	406,440
FRESB 2023-SB106 MO SB106 A10F	3.9300%	304,042	288,454	292,464
FRESB 2025-SB118 MO SB118 A10F	4.6000%	693,327	667,537	684,984
FRESB 2025-SB120 MO SB120 A10F	4.1800%	708,981	671,760	680,505
FRESB 2025-SB122 MO SB122 A10F	4.8800%	276,000	272,484	277,016
FRONTIER COMMUNICATIONS 1/25 C	0.0000%	185,840	186,727	185,607
FRONTIER COMMUNICATIONS H 144A	6.0000%	225,000	206,940	227,902
FRONTIER COMMUNICATIONS H 144A	6.7500%	85,000	85,001	86,111
FS KKR CAPITAL CORP	3.1250%	300,000	299,534	275,101
FS KKR CAPITAL CORP	2.6250%	75,000	74,862	71,918
FS KKR CAPITAL CORP	6.8750%	300,000	297,258	307,644
FTAI AVIATION INVESTORS L 144A	5.5000%	365,000	360,889	363,036
FTAI AVIATION INVESTORS L 144A	7.8750%	316,000	315,797	335,280
FTAI AVIATION INVESTORS L 144A	7.0000%	110,000	110,315	113,578
GARRETT MOTION HOLDINGS I 144A	7.7500%	370,000	370,071	385,218
GARTNER INC 144A	4.5000%	140,000	140,000	138,541
GCAT 2024-NQM2 TR NQM2 A1 144A	6.0850%	469,471	469,470	473,250
GENERAL MOTORS FINANCIAL CO IN	6.0500%	290,000	290,385	290,942
GENERAL MOTORS FINANCIAL CO IN	5.4500%	180,000	179,832	182,528
GENERAL MOTORS FINANCIAL CO IN	6.1500%	65,000	64,992	66,461
GEORGETOWN UNIVERSITY/THE	2.9430%	2,000	2,000	1,287
GEORGIA POWER CO	4.9500%	30,000	29,958	30,232
GEORGIA POWER CO	3.2500%	10,000	10,069	6,855
GEORGIA POWER CO	3.7000%	50,000	55,562	37,266
GEORGIA POWER CO	4.8500%	170,000	169,730	173,688
GEORGIA POWER CO	5.1250%	20,000	19,673	18,691
GEORGIA POWER CO	5.0040%	225,000	225,010	228,178
GILEAD SCIENCES INC	5.5000%	185,000	177,818	181,226
GILEAD SCIENCES INC	5.1000%	270,000	269,607	273,457
GILEAD SCIENCES INC	1.6500%	245,000	210,340	214,171
GLAXOSMITHKLINE CAPITAL INC	4.5000%	255,000	253,810	257,028
GLOBAL ATLANTIC FIN CO 144A	7.9500%	400,000	399,936	416,431
GLOBAL NET LEASE INC 144A	4.5000%	465,000	442,773	450,555
GLOBAL PARTNERS LP / GLP 144A	7.1250%	260,000	262,458	263,644
GO DADDY OPERATING CO LLC 144A	5.2500%	115,000	115,000	114,843
GOLDMAN SACHS GROUP INC/THE	6.7500%	120,000	131,843	131,734
GOLDMAN SACHS GROUP INC/THE	2.6150%	85,000	74,121	75,553
GOLDMAN SACHS GROUP INC/THE	1.9480%	270,000	260,363	261,431
GOLDMAN SACHS GROUP INC/THE	4.2500%	80,000	79,823	79,902
GOLDMAN SACHS GROUP INC/THE	6.4840%	500,000	529,904	530,383

	Coupon	Units	Cost	Market Value
GOLDMAN SACHS GROUP INC/THE	4.4820%	55,000	55,000	55,073
GOLDMAN SACHS GROUP INC/THE	2.3830%	900,000	755,270	786,011
GOLDMAN SACHS GROUP INC/THE	5.7980%	325,000	325,308	325,451
GOLDMAN SACHS GROUP INC/THE	5.0490%	600,000	600,000	609,963
GOLDMAN SACHS GROUP INC/THE	5.5610%	75,000	75,000	73,840
GOLDMAN SACHS GROUP INC/THE	5.5360%	100,000	100,363	102,549
GOLDMAN SACHS GROUP INC/THE	1.4310%	85,000	82,921	83,164
GOLUB CAPITAL BDC INC	2.5000%	5,000	4,995	4,866
GOODMAN US FINANCE THREE 144A	3.7000%	240,000	236,125	235,247
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	160,000	160,014	153,661
GRAHAM PACKAGING CO INC 144A	7.1250%	330,000	326,028	329,391
GREAT LAKES DREDGE & DOCK 144A	5.2500%	210,000	188,832	201,798
GREYSTAR REAL ESTATE PART 144A	7.7500%	75,000	75,848	79,608
GS MORTGAGE SECURI RIVR A 144A	5.5890%	1,397,593	1,084,229	931,668
GSAA HOME EQUITY TRUST 15 1A1	4.9767%	35,722	32,749	31,152
GSAMP TRUST 2006-FM2 FM2 A1	4.7467%	401,628	235,598	134,339
GSAMP TRUST 2006-HE8 HE8 A2C	4.8067%	50,769	49,988	49,688
GSAMP TRUST 2007-FM2 FM2 A2C	4.6267%	293,503	212,565	176,024
GULFPORT ENERGY OPERATING 144A	6.7500%	160,000	159,996	163,976
HA SUSTAINABLE INFRASTRUCTURE	6.3750%	400,000	506,639	400,025
HA SUSTAINABLE INFRASTRUCTURE	6.1500%	500,000	498,401	506,233
HACKENSACK MERIDIAN HEALTH INC	2.8750%	1,000	1,000	626
HACKENSACK MERIDIAN HEALTH INC	2.6750%	10,000	10,000	6,964
HALEON US CAPITAL LLC	3.3750%	500,000	493,114	492,691
HANESBRANDS 2/25 TLB	0.0000%	164,708	164,358	164,983
HANESBRANDS INC 144A	9.0000%	340,000	341,624	359,967
HARBORVIEW MORTGAGE LO 12 1A1A	4.8751%	116,444	107,193	91,178
HARBORVIEW MORTGAGE LOA 6 2A1A	4.6551%	501,566	473,000	441,117
HAT HOLDINGS I LLC / HAT 144A	8.0000%	15,000	15,000	15,627
HCA INC	6.1000%	22,000	21,868	21,455
HCA INC	4.5000%	440,000	438,178	440,062
HCA INC	3.5000%	200,000	199,178	189,127
HCA INC	3.6250%	550,000	494,497	507,312
HCA INC	5.8750%	170,000	173,351	176,436
HCA INC	5.5000%	135,000	135,995	139,324
HCA INC	5.2500%	350,000	347,287	350,486
HCA INC	5.7500%	400,000	399,061	411,349
HCA INC	5.6000%	29,000	28,962	29,671
HCA INC	4.1250%	670,000	684,595	658,294
HCA INC	5.2000%	100,000	102,083	102,168
HCA INC	5.1250%	45,000	42,319	42,322
HCA INC	5.4500%	45,000	44,942	45,389
HEALTHCARE REALTY HOLDINGS LP	2.0000%	190,000	160,015	162,676
HELIOS SOFTWARE HOLDINGS 144A	4.6250%	90,000	89,185	85,133
HELIOS SOFTWARE HOLDINGS 144A	8.7500%	155,000	154,981	159,440
HERC HOLDINGS INC 144A	6.6250%	175,000	171,659	179,550
HERCULES CAPITAL INC	6.0000%	100,000	98,915	99,795
HERSHEY CO/THE	4.9500%	80,000	80,418	81,762
HERSHEY CO/THE	4.7500%	80,000	80,882	81,587
HERSHEY CO/THE	2.3000%	112,000	109,222	109,865
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	300,000	299,968	301,530
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	500,000	499,938	521,356
HEXCEL CORP	5.8750%	90,000	89,987	91,541
HEXCEL CORP	4.2000%	60,000	58,774	59,429
HIGHWOODS REALTY LP	4.1250%	200,000	193,395	195,758
HIGHWOODS REALTY LP	4.2000%	100,000	102,108	97,249
HILTON DOMESTIC OPERATING 144A	5.8750%	200,000	200,002	204,275
HILTON GRAND VACATIONS BO 144A	5.0000%	320,000	319,420	307,791
HLF FINANCING SARL LLC / 144A	4.8750%	270,000	262,052	227,029
HLF FINANCING SARL LLC / 144A	12.2500%	65,000	63,578	70,725
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	6,000	6,000	4,520
HOME DEPOT INC/THE	3.6250%	75,000	52,392	54,591
HOME EQUITY MORTGAGE LOAN C M2	5.2167%	403,356	393,337	399,751
HORMEL FOODS CORP	1.7000%	72,000	67,993	67,303
HOST HOTELS & RESORTS LP	5.7000%	230,000	227,434	233,270
HOST HOTELS & RESORTS LP	5.5000%	370,000	364,711	366,221
HOWARD MIDSTREAM ENERGY P 144A	8.8750%	160,000	160,006	167,975
HUB INTERNATIONAL 1/25 TLB	0.0000%	157,164	157,043	157,599
HUB INTERNATIONAL LTD 144A	7.2500%	55,000	55,000	57,477
HUB INTERNATIONAL LTD 144A	7.3750%	25,000	25,000	26,158
HUB INTERNATIONAL LTD 144A	5.6250%	10,000	10,000	10,001
HUBBELL INC	2.3000%	114,000	99,317	100,773
HUDSON PACIFIC PROPERTIES LP	5.9500%	200,000	177,258	194,939
HUMANA INC	5.8750%	23,000	23,186	23,769
HUMANA INC	5.9500%	40,000	40,289	41,589
HUMANA INC	5.5500%	62,000	60,893	62,347
HUNT COS INC 144A	5.2500%	475,000	455,409	457,688
HUNTINGTON BANCSHARES INC/OH	5.2720%	70,000	69,995	71,722
HYATT HOTELS CORP	5.2500%	80,000	80,838	81,383
HYATT HOTELS CORP	5.7500%	170,000	169,895	174,525
HYATT HOTELS CORP	5.3750%	200,000	201,600	202,796
HYATT HOTELS CORP	4.3750%	30,000	29,214	29,899
HYUNDAI CAPITAL AMERICA 144A	6.0000%	1,000,000	999,976	1,000,299
HYUNDAI CAPITAL AMERICA 144A	5.4910%	300,000	301,433	300,140
IMOLA MERGER CORP 144A	4.7500%	310,000	297,239	299,303

	Coupon	Units	Cost	Market Value
INDIANA MICHIGAN POWER CO	4.5500%	30,000	30,209	25,328
INDIANA UNIVERSITY HEALTH INC	2.8520%	10,000	10,000	6,234
INDYMAC INDX MORTGAG AR12 2A1A	4.9467%	218,124	208,232	200,623
INOVA HEALTH SYSTEM FOUNDATION	4.0680%	4,000	4,000	3,160
INTEL CORP	3.2500%	35,000	23,987	22,167
INTEL CORP	3.9000%	50,000	47,536	48,473
INTEL CORP	5.7000%	65,000	60,604	60,492
INTEL CORP	3.0500%	25,000	16,174	14,852
INTEL CORP	4.2500%	5,000	4,151	4,032
INTEL CORP	5.6000%	65,000	60,027	59,631
INTEL CORP	2.8000%	20,000	14,032	13,441
INTEL CORP	5.6250%	115,000	121,849	109,408
INTEL CORP	4.8750%	210,000	210,944	211,425
INTEL CORP	5.1250%	75,000	76,921	76,690
INTEL CORP	4.6000%	15,000	14,015	13,187
INTEL CORP	4.8000%	5,000	4,485	4,367
INTERCONTINENTAL EXCHANGE INC	3.0000%	360,000	235,189	231,258
INTERCONTINENTAL EXCHANGE INC	3.6250%	185,000	179,561	180,294
INTERFACE INC 144A	5.5000%	140,000	140,004	137,998
INTERIOR LOGIC 3/21 COV-LITE T	0.0000%	0	0	0
INTERNATIONAL BUSINESS MACHINE	4.0000%	178,000	142,703	147,420
INTERNATIONAL BUSINESS MACHINE	6.5000%	85,000	89,132	89,870
INTERPUBLIC GROUP OF COS INC/T	3.3750%	20,000	19,961	14,854
INTERSTATE POWER AND LIGHT CO	3.1000%	10,000	6,575	6,412
INVITATION HOMES OPERATING PAR	4.1500%	400,000	399,280	378,641
INVITATION HOMES OPERATING PAR	4.8750%	235,645	235,645	227,656
INVITATION HOMES OPERATING PAR	5.4500%	30,000	29,474	31,045
ION CORPORATE 9/24 TLB	0.0000%	0	0	0
IPALCO ENTERPRISES INC	5.7500%	100,000	99,761	100,458
IQVIA INC	6.2500%	50,000	49,947	52,258
IQVIA INC	5.7000%	600,000	599,509	615,252
IRON MOUNTAIN INC 144A	4.5000%	60,000	52,201	57,167
IRON MOUNTAIN INC 144A	5.2500%	95,000	95,004	93,701
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,037	129,400
J M SMUCKER CO/THE	5.9000%	33,000	32,991	34,679
JABIL INC	1.7000%	55,000	54,874	53,716
JABIL INC	5.4500%	95,000	94,637	97,415
JB POINDEXTER & CO INC 144A	8.7500%	265,000	266,798	269,690
JELD-WEN INC 144A	7.0000%	315,000	309,590	246,629
JERSEY CENTRAL POWER & LI 144A	4.3000%	80,000	80,030	79,842
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	148,790	129,342	130,207
JOHN DEERE CAPITAL CORP	4.7500%	100,000	99,982	100,452
JOHNSON & JOHNSON	3.7000%	160,000	166,605	187,613
JOHNSON & JOHNSON	2.1000%	7,000	4,770	4,809
JOHNSON & JOHNSON	0.9500%	100,000	99,979	94,060
JONES LANG LASALLE INC	6.8750%	300,000	298,377	321,921
JP MORGAN CHASE CO CCDC A 144A	7.2355%	700,000	686,773	744,447
JP MORGAN MORTGAGE ACQU HE2 M1	4.9167%	300,000	269,312	285,418
JPMORGAN CHASE & CO	5.0400%	160,000	160,000	161,525
JPMORGAN CHASE & CO	2.5220%	115,000	103,017	105,144
JPMORGAN CHASE & CO	5.5720%	65,000	65,000	67,362
JPMORGAN CHASE & CO	4.2500%	560,000	557,433	562,332
JPMORGAN CHASE & CO	5.6000%	86,000	94,812	88,307
JPMORGAN CHASE & CO	4.8500%	58,000	58,897	53,933
JPMORGAN CHASE & CO	2.5800%	30,000	30,000	26,792
JPMORGAN CHASE & CO	4.2030%	160,000	167,167	159,324
JPMORGAN CHASE & CO	3.7020%	138,000	146,600	134,314
JPMORGAN CHASE & CO	3.5400%	1,230,000	1,272,737	1,211,794
JPMORGAN CHASE & CO	4.8510%	100,000	100,000	101,042
JPMORGAN CHASE & CO	5.1030%	235,000	235,000	240,829
JPMORGAN CHASE & CO	5.1400%	65,000	65,000	66,656
JPMORGAN CHASE & CO	1.9530%	5,000	4,264	4,336
JPMORGAN CHASE & CO	6.0870%	785,000	785,000	825,080
JPMORGAN CHASE & CO	5.2990%	95,000	95,000	97,538
JPMORGAN CHASE & CO	3.9600%	200,000	195,631	199,475
JPMORGAN CHASE & CO	2.9630%	385,000	341,664	346,050
JPMORGAN CHASE & CO	5.3360%	30,000	30,000	30,709
JPMORGAN CHASE & CO	5.5810%	2,100,000	2,118,875	2,180,549
JPMORGAN CHASE & CO	5.2940%	90,000	90,050	91,586
JPMORGAN CHASE & CO	4.9950%	228,000	228,766	232,164
JPMORGAN CHASE & CO	4.9460%	290,000	285,337	286,962
JPMORGAN CHASE & CO	2.5450%	487,000	422,423	428,728
JPMORGAN CHASE & CO	3.6500%	335,000	325,938	329,561
JPMORGAN CHASE & CO	6.8750%	81,000	84,695	85,497
JPMORGAN CHASE BANK NA	5.1100%	500,000	500,000	506,330
KAISER FOUNDATION HOSPITALS	3.0020%	20,000	20,000	12,937
KAISER FOUNDATION HOSPITALS	3.2660%	30,000	31,946	20,738
KENNEDY-WILSON INC	5.0000%	225,000	197,492	202,781
KENNEDY-WILSON INC	4.7500%	510,000	442,492	471,454
KENTUCKY UTILITIES CO	3.3000%	30,000	31,340	20,171
KENVUE INC	5.0000%	78,000	79,875	80,361
KEURIG DR PEPPER INC	3.9500%	52,000	50,751	51,154
KEURIG DR PEPPER INC	4.5970%	10,000	10,019	10,076
KEYBANK NA/CLEVELAND OH	4.1500%	500,000	499,995	499,630
KEYSIGHT TECHNOLOGIES INC	4.9500%	50,000	49,951	49,432

	Coupon	Units	Cost	Market Value
KILROY REALTY LP	4.7500%	300,000	278,617	297,586
KIMBERLY-CLARK CORP	3.1000%	13,000	11,925	12,393
KIMBERLY-CLARK CORP	3.2000%	17,000	15,953	16,488
KIMBERLY-CLARK CORP	2.8750%	50,000	49,861	32,233
KINDER MORGAN INC	5.0000%	85,000	84,895	86,325
KINDER MORGAN INC	1.7500%	90,000	89,956	86,923
KINDER MORGAN INC	5.9500%	95,000	94,570	93,231
KINDER MORGAN INC	4.8000%	200,000	187,374	196,766
KINETIK HOLDINGS LP 144A	6.6250%	260,000	260,006	265,925
KINETIK HOLDINGS LP 144A	5.8750%	140,000	139,626	141,187
KODIAK GAS SERVICES LLC 144A	7.2500%	230,000	231,607	237,915
KRAFT HEINZ FOODS CO	5.4000%	100,000	100,314	101,318
KRAKEN OIL & GAS PARTNERS 144A	7.6250%	215,000	215,106	211,222
KROGER CO/THE	5.6500%	65,000	64,715	61,531
LABORATORY CORP OF AMERICA HOL	4.8000%	496,000	478,476	484,886
LAZARD GROUP LLC	4.3750%	209,000	208,340	206,514
LCM INVESTMENTS HOLDINGS 144A	8.2500%	285,000	291,060	303,007
LEEWARD RENEWABLE ENERGY 144A	4.2500%	160,000	161,600	149,394
LEHMAN XS TRUST SERIE 12N 1A3A	4.8667%	87,827	78,548	85,405
LELAND STANFORD JUNIOR UNIVERS	2.4130%	20,000	20,000	11,818
LENNAR CORP	5.0000%	450,000	471,129	453,141
LENNOX INTERNATIONAL INC	5.5000%	70,000	69,952	72,184
LENNOX INTERNATIONAL INC	1.3500%	8,000	8,000	7,973
LEVEL 3 3/25 COV-LITE TLB	0.0000%	275,000	270,875	277,808
LEVEL 3 FINANCING INC 144A	10.0000%	155,820	150,006	157,377
LEVEL 3 FINANCING INC 144A	4.0000%	305,000	309,102	260,775
LFS TOPCO LLC 144A	5.8750%	355,000	349,610	354,977
LFS TOPCO LLC 144A	8.7500%	280,000	277,169	275,436
LIBERTY UTILITIES CO 144A	5.5770%	250,000	250,006	257,194
LIFEPPOINT HEALTH INC 144A	8.3750%	410,000	421,671	436,873
LIGHTNING POWER LLC 144A	7.2500%	240,000	241,384	252,588
LIVE NATION ENTERTAINMENT 144A	3.7500%	175,000	165,125	169,338
LONG BEACH MORTGAGE LOA WL1 M4	5.5167%	671,008	645,386	657,615
LONG BEACH MORTGAGE LOAN 8 2A3	4.7867%	488,694	497,912	129,179
LONG BEACH MORTGAGE LOAN 8 2A4	4.9467%	266,560	113,621	70,796
LOUISIANA LOCAL GOVERN M ELL A2	4.1450%	5,000	5,000	4,947
LOUISIANA LOCAL GOVERN M ELL A3	4.2750%	5,000	5,000	4,862
LOUISIANA LOCAL GOVERN M ELL A4	4.4750%	10,000	10,001	9,495
LPL HOLDINGS INC	6.7500%	180,000	188,287	191,970
LPL HOLDINGS INC	5.6500%	205,000	204,572	206,112
M&T BANK CORP	7.4130%	255,000	265,351	276,562
M&T BANK CORP	6.0820%	265,000	262,922	279,856
M&T BANK CORP	4.8330%	110,000	109,996	110,902
MARATHON PETROLEUM CORP	5.7000%	75,000	74,502	76,063
MARATHON PETROLEUM CORP	5.1500%	330,000	328,914	336,258
MARKEL GROUP INC	6.0000%	80,000	79,717	79,887
MARRIOTT INTERNATIONAL INC/MD	5.0000%	200,000	199,169	203,280
MARRIOTT INTERNATIONAL INC/MD	5.5000%	165,000	161,476	165,027
MARRIOTT INTERNATIONAL INC/MD	2.8500%	503,000	475,359	456,735
MARRIOTT INTERNATIONAL INC/MD	5.3500%	136,000	132,818	137,113
MARRIOTT INTERNATIONAL INC/MD	5.4500%	430,000	428,879	435,273
MARRIOTT INTERNATIONAL INC/MD	5.5500%	71,000	70,731	73,649
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	290,000	261,339	278,518
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	80,000	74,243	78,236
MARS INC 144A	5.0000%	270,000	269,471	273,589
MARS INC 144A	5.7000%	275,000	272,335	274,329
MARS INC 144A	5.2000%	600,000	598,968	607,187
MARS INC 144A	4.8000%	235,000	234,757	238,102
MARSH & MCLENNAN COS INC	5.7000%	170,000	169,503	170,717
MARSH & MCLENNAN COS INC	4.5500%	500,000	499,549	503,677
MARSH & MCLENNAN COS INC	5.4000%	70,000	68,727	67,442
MARTIN MARIETTA MATERIALS INC	3.2000%	26,000	18,260	17,226
MARTIN MARIETTA MATERIALS INC	5.5000%	70,000	68,620	67,495
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	235,000	221,439	201,596
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	30,000	32,923	24,935
MASSACHUSETTS INSTITUTE OF TEC	2.9890%	18,000	18,000	12,089
MASTERCARD INC	3.8500%	40,000	44,486	31,583
MASTERCARD INC	4.5500%	230,000	229,506	226,190
MASTERCARD INC	2.9500%	55,000	52,554	52,841
MASTERCARD INC	4.3500%	290,000	287,387	288,778
MASTR ASSET BACKED SECU NC1 M1	5.1867%	358,321	349,528	330,489
MASTR ASSET BACKED SECU NC1 M2	5.2167%	45,066	43,317	45,255
MAYO CLINIC	3.1960%	6,000	6,000	3,713
MCDONALD'S CORP	3.6250%	505,000	488,302	369,986
MCKESSON CORP	5.1000%	175,000	178,201	179,055
MCKESSON CORP	0.9000%	45,000	44,999	44,318
MCLAREN HEALTH CARE CORP	4.3860%	100,000	120,313	83,549
MEDLINE BORROWER LP 144A	5.2500%	295,000	292,325	292,700
MEDLINE BORROWER LP 144A	3.8750%	145,000	130,656	139,090
MEDLINE BORROWER LP/MEDLI 144A	6.2500%	45,000	45,707	46,228
MEMORIAL HEALTH SERVICES	3.4470%	20,000	20,000	14,241
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	32,000	32,353	20,705
MERCEDES-BENZ FINANCE NOR 144A	5.3750%	150,000	149,947	150,389
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	300,000	299,736	303,398
MERCER INTERNATIONAL INC	5.1250%	155,000	129,027	126,434

	Coupon	Units	Cost	Market Value
MERCER INTERNATIONAL INC 144A	12.8750%	170,000	174,418	172,425
MERRILL LYNCH MORTGAGE WMC1 M1	5.2167%	241,237	245,249	239,752
META PLATFORMS INC	4.7500%	300,000	299,473	301,404
META PLATFORMS INC	4.5500%	305,000	305,192	309,287
META PLATFORMS INC	5.4000%	160,000	159,969	156,039
METLIFE INC	6.3500%	160,000	163,865	164,340
MGIC INVESTMENT CORP	5.2500%	115,000	115,000	115,001
MICRON TECHNOLOGY INC	5.3750%	535,000	544,499	550,054
MICRON TECHNOLOGY INC	5.8000%	103,000	105,019	106,517
MICRON TECHNOLOGY INC	6.0500%	530,000	540,391	554,679
MICROSOFT CORP	2.5250%	37,000	31,893	22,865
MID-AMERICA APARTMENTS LP	4.0000%	210,000	209,954	209,521
MID-AMERICA APARTMENTS LP	4.9500%	85,000	82,604	84,396
MID-AMERICA APARTMENTS LP	1.1000%	100,000	99,892	96,365
MIDAMERICAN ENERGY CO	3.9500%	27,000	26,259	21,309
MID-ATLANTIC INTERSTATE T 144A	4.1000%	200,000	207,839	198,515
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	38,806	38,974	37,782
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	439,118	441,649	424,456
MISSISSIPPI POWER CO	3.1000%	30,000	26,100	19,690
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	189,175	188,457	189,400
MONDELEZ INTERNATIONAL INC	4.6250%	500,000	363,122	379,311
MORGAN STANLEY	5.0000%	90,000	91,104	90,135
MORGAN STANLEY	3.1250%	364,000	359,565	359,449
MORGAN STANLEY	3.9500%	3,000	2,889	2,981
MORGAN STANLEY	5.2500%	400,000	388,982	406,899
MORGAN STANLEY	1.7940%	5,000	4,219	4,278
MORGAN STANLEY	1.5120%	136,000	133,765	131,928
MORGAN STANLEY	1.5930%	700,000	664,641	683,096
MORGAN STANLEY	3.6220%	60,000	57,432	57,537
MORGAN STANLEY	5.4490%	210,000	213,091	215,975
MORGAN STANLEY	2.6990%	163,000	147,057	150,305
MORGAN STANLEY	4.2100%	800,000	781,257	798,347
MORGAN STANLEY	2.5110%	456,000	399,034	399,324
MORGAN STANLEY	4.9940%	55,000	55,000	55,800
MORGAN STANLEY	5.1920%	1,180,000	1,180,000	1,209,653
MORGAN STANLEY	5.6640%	35,000	35,000	36,269
MORGAN STANLEY ABS CAP HE2 A2C	4.5967%	494,203	260,237	225,927
MORGAN STANLEY ABS CAP HE8 A2C	4.6067%	399,386	228,421	172,967
MORGAN STANLEY ABS CAP WMC4 M6	5.5167%	612,906	593,930	573,027
MORGAN STANLEY ABS CAPI HE3 M1	5.3217%	42,401	42,064	43,242
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.8667%	50,424	45,446	37,166
MOTOROLA SOLUTIONS INC	2.7500%	285,000	286,057	255,518
MOTOROLA SOLUTIONS INC	5.6000%	50,000	50,087	52,086
MOTOROLA SOLUTIONS INC	2.3000%	102,000	97,464	90,545
MOTOROLA SOLUTIONS INC	5.4000%	80,000	79,922	81,588
MOTOROLA SOLUTIONS INC	4.6000%	20,000	19,874	20,099
MOUNT NITTANY MEDICAL CENTER O	3.7990%	5,000	5,000	3,708
MPLX LP	5.0000%	800,000	794,676	788,869
MPLX LP	4.9500%	25,000	22,433	20,697
MPLX LP	4.5000%	25,000	21,884	22,111
MPLX LP	5.5000%	43,000	42,520	43,175
MPLX LP	2.6500%	36,000	31,820	32,582
MPLX LP	4.1250%	265,000	266,063	263,563
MPLX LP	4.9000%	85,000	78,417	68,145
MPLX LP	4.7000%	266,000	261,819	215,800
MPLX LP	5.2000%	33,000	38,661	28,787
MPT OPERATING PARTNERSHIP LP /	3.5000%	145,000	111,818	102,509
MSCI INC 144A	4.0000%	200,000	185,605	193,537
MYMICHIGAN HEALTH	3.4090%	2,000	2,000	1,410
N/A SN1 A2 144A	5.6700%	156,417	156,149	156,539
NABORS INDUSTRIES INC 144A	8.8750%	240,000	240,154	178,274
NABORS INDUSTRIES INC 144A	9.1250%	35,000	34,949	33,513
NASDAQ INC	3.8500%	40,000	39,793	39,773
NATIONAL FUEL GAS CO	5.5000%	150,000	152,051	154,159
NATIONAL FUEL GAS CO	5.9500%	278,000	277,823	284,162
NATIONAL HEALTH INVESTORS INC	3.0000%	87,000	72,663	77,174
NATIONAL RURAL UTILITIES COOPE	1.0000%	65,000	64,970	62,988
NATIONAL RURAL UTILITIES COOPE	5.0000%	30,000	29,935	30,752
NATIONAL RURAL UTILITIES COOPE	3.9000%	90,000	90,817	88,922
NATIONAL RURAL UTILITIES COOPE	5.8000%	450,000	461,004	478,206
NATIONAL RURAL UTILITIES COOPE	5.0500%	30,000	29,994	30,686
NATIONSTAR MORTGAGE HOLDI 144A	7.1250%	165,000	169,725	171,385
NATIONSTAR MORTGAGE HOLDI 144A	6.0000%	220,000	220,642	220,237
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	8,000	7,534	7,947
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	69,373	66,558	68,647
NCR ATLEOS CORP 144A	9.5000%	235,000	232,844	257,410
NCR VOYIX CORP 144A	5.1250%	63,000	63,001	62,051
NEPTUNE BIDCO US INC 144A	9.2900%	340,000	327,165	331,053
NESTLE CAPITAL CORP 144A	4.8750%	300,000	299,873	303,654
NETAPP INC	5.7000%	89,000	88,908	91,400
NETAPP INC	5.5000%	85,000	85,000	87,553
NETFLIX INC	3.6250%	400,000	505,936	479,835
NETFLIX INC	5.4000%	35,000	34,928	34,541
NETFLIX INC 144A	4.8750%	300,000	329,389	306,952
NETFLIX INC REGS	3.6250%	400,000	538,473	485,932

	Coupon	Units	Cost	Market Value
NEVADA POWER CO	6.2500%	95,000	94,989	94,540
NEW CENTURY HOME EQUITY 2 A2B	4.7867%	74,423	70,867	73,640
NEW CENTURY HOME EQUITY L D M2	5.1717%	1,000,000	936,922	887,116
NEW ENGLAND POWER CO 144A	2.8070%	75,000	60,674	45,432
NEW ENTERPRISE STONE & LI 144A	5.2500%	330,000	329,708	330,875
NEW ENTERPRISE STONE & LI 144A	9.7500%	50,000	50,081	50,117
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	299,872	304,297	287,061
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	310,824	322,759	298,157
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	127,790	131,167	119,786
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	157,363	162,415	154,057
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	9,000	9,000	6,145
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	261,000	260,596	266,972
NEW YORK LIFE GLOBAL FUND 144A	4.6000%	285,000	284,964	287,521
NEW YORK STATE ELECTRIC & 144A	2.1500%	500,000	499,311	428,760
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	35,000	34,906	35,110
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	75,000	74,876	67,544
NEXTERA ENERGY CAPITAL HOLDING	3.5500%	110,000	108,744	108,466
NEXTERA ENERGY CAPITAL HOLDING	5.3000%	100,000	99,991	103,005
NEXTERA ENERGY CAPITAL HOLDING	6.3750%	185,000	185,186	188,914
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	100,000	84,515	95,765
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	30,000	29,536	28,854
NIAGARA MOHAWK POWER CORP 144A	5.7830%	125,000	124,253	121,821
NISOURCE INC	3.9500%	30,000	27,090	23,152
NISOURCE INC	3.4900%	60,000	59,305	59,075
NISOURCE INC	1.7000%	35,000	33,550	29,966
NISOURCE INC	5.2000%	200,000	203,449	205,316
NISOURCE INC	5.3500%	95,000	94,895	95,779
NISOURCE INC	6.3750%	120,000	119,988	120,678
NISOURCE INC	5.8500%	65,000	63,604	64,318
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	500,000	499,972	476,830
NORFOLK SOUTHERN CORP	3.0500%	105,000	66,736	68,872
NORTHERN STATES POWER CO/MN	4.0000%	20,000	19,572	16,102
NORTHERN STATES POWER CO/MN	4.5000%	10,000	10,357	8,490
NORTHERN STATES POWER CO/MN	2.6000%	7,000	6,883	4,225
NORTHERN STATES POWER CO/MN	5.1000%	15,000	14,890	13,827
NORTHERN STATES POWER CO/MN	5.6500%	25,000	24,864	24,954
NORTHWESTERN UNIVERSITY	2.6400%	10,000	10,000	6,205
NOVARTIS CAPITAL CORP	2.7500%	114,000	85,716	72,942
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.8067%	108,106	77,456	35,475
NOVELIS CORP 144A	4.7500%	170,000	170,004	162,892
NOVELIS CORP 144A	6.8750%	270,000	268,985	279,161
NRG ENERGY INC 144A	3.6250%	385,000	321,849	354,317
NRG ENERGY INC 144A	5.7500%	150,000	148,624	150,193
NRG ENERGY INC 144A	7.0000%	225,000	222,678	246,981
NSTAR ELECTRIC CO	3.1000%	10,000	9,913	6,526
NSTAR ELECTRIC CO	4.9500%	30,000	30,026	26,612
NUSTAR LOGISTICS LP	6.0000%	12,000	12,151	12,046
NUSTAR LOGISTICS LP	6.3750%	54,000	54,008	55,958
NUVEEN LLC 144A	5.5500%	400,000	399,605	416,632
NVIDIA CORP	2.0000%	30,000	26,185	26,614
NVIDIA CORP	3.7000%	10,000	11,776	7,353
NVR INC	3.0000%	961,000	978,410	895,096
OBX 2024-NQM2 TRU NQM2 A1 144A	5.8780%	788,357	782,500	791,937
OCCIDENTAL PETROLEUM CORP	5.2000%	200,000	199,294	200,643
OCEANEERING INTERNATIONAL INC	6.0000%	255,000	242,832	257,102
OGLETHORPE POWER CORP	5.3750%	30,000	32,472	29,285
OHIO POWER CO	5.6500%	20,000	19,962	20,539
OHIOHEALTH CORP	3.0420%	3,000	3,000	2,061
OKLAHOMA DEVELOPMENT FI PSO A2	4.6230%	5,000	5,000	4,797
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	95,000	95,279	93,893
OLD REPUBLIC INTERNATIONAL COR	3.8500%	25,000	19,179	17,757
OLYMPUS WATER US HOLDING 144A	6.2500%	60,000	59,925	57,250
OLYMPUS WATER US HOLDING 144A	7.1250%	170,000	169,183	173,107
OLYMPUS WATER US HOLDING 144A	7.2500%	205,000	204,976	209,100
OLYMPUS WATER US HOLDING 144A	9.7500%	205,000	206,905	215,871
OMEGA HEALTHCARE INVESTORS INC	3.2500%	236,000	195,427	203,729
OMEGA HEALTHCARE INVESTORS INC	3.3750%	209,000	186,540	191,250
OMEGA HEALTHCARE INVESTORS INC	5.2500%	150,000	150,134	150,074
OMEGA HEALTHCARE INVESTORS INC	5.2000%	100,000	99,123	100,561
OMNICOM GROUP INC	5.3000%	110,000	111,580	110,948
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	50,000	49,739	37,115
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	225,000	224,735	226,030
ONCOR ELECTRIC DELIVERY CO LLC	2.7000%	10,000	6,390	5,879
ONEMAIN FINANCE CORP	3.5000%	75,000	69,446	73,426
ONEMAIN FINANCE CORP	6.6250%	335,000	342,110	345,947
ONEMAIN FINANCE CORP	7.8750%	380,000	378,084	403,776
ONEOK INC	3.4000%	175,000	161,404	167,002
ONEOK INC	4.7500%	15,000	14,849	14,851
ONEOK INC	4.2500%	1,520,000	1,519,586	1,517,443
ONEOK INC	4.5500%	290,000	288,561	290,577
ONEOK INC	5.0500%	910,000	854,125	857,842
ONEOK INC	5.8500%	37,000	37,131	37,189
ONEOK INC	5.6500%	44,000	43,967	45,582
OPEN TEXT HOLDINGS INC 144A	4.1250%	340,000	301,996	321,339
ORACLE CORP	6.2500%	245,000	263,655	265,129

	Coupon	Units	Cost	Market Value
ORACLE CORP	4.5000%	20,000	17,078	16,895
ORACLE CORP	3.6000%	100,000	77,265	77,007
ORACLE CORP	3.9500%	12,000	8,947	8,857
ORACLE CORP	3.6500%	189,000	167,189	148,999
ORACLE CORP	5.5000%	580,000	577,226	588,951
ORACLE CORP	2.6500%	70,000	68,532	68,738
ORACLE CORP	3.8500%	74,000	67,255	50,995
ORACLE CORP	1.6500%	800,000	797,386	783,641
ORACLE CORP	5.3750%	10,000	9,972	9,141
ORACLE CORP	2.8000%	140,000	135,813	136,469
ORACLE CORP	4.7000%	160,000	159,561	155,346
ORACLE CORP	6.1250%	65,000	64,816	65,066
ORACLE CORP	5.5500%	10,000	10,350	9,404
O'REILLY AUTOMOTIVE INC	3.6000%	18,000	17,395	17,758
O'REILLY AUTOMOTIVE INC	5.7500%	50,000	49,989	50,886
O'REILLY AUTOMOTIVE INC	4.2000%	21,000	19,778	20,787
O'REILLY AUTOMOTIVE INC	4.7000%	4,000	3,790	3,972
ORGANON & CO / ORGANON FO 144A	7.8750%	240,000	244,833	216,732
ORGANON & CO / ORGANON FO 144A	5.1250%	420,000	412,088	364,499
OTIS WORLDWIDE CORP	3.3620%	15,000	16,836	10,350
PACIFIC GAS AND ELECTRIC CO	5.9000%	15,000	14,930	13,600
PACIFIC GAS AND ELECTRIC CO	6.1000%	61,000	63,077	63,199
PACIFIC GAS AND ELECTRIC CO	3.0000%	1,000,000	997,835	949,700
PACIFIC GAS AND ELECTRIC CO	4.9500%	35,000	41,981	28,210
PACIFIC GAS AND ELECTRIC CO	4.5000%	30,000	33,877	24,998
PACIFIC GAS AND ELECTRIC CO	3.5000%	45,000	37,604	28,853
PACIFIC GAS AND ELECTRIC CO	3.2500%	60,000	57,977	53,844
PACIFIC GAS AND ELECTRIC CO	3.3000%	20,000	18,670	14,308
PACIFIC GAS AND ELECTRIC CO	2.5000%	320,000	319,817	277,776
PACIFIC GAS AND ELECTRIC CO	3.1500%	75,000	75,354	74,283
PACIFIC GAS AND ELECTRIC CO	6.7500%	20,000	21,335	20,123
PACIFIC GAS AND ELECTRIC CO	4.2000%	235,000	226,109	229,334
PACIFIC GAS AND ELECTRIC CO	4.5500%	320,000	339,151	312,327
PACIFIC GAS AND ELECTRIC CO	2.9500%	140,000	137,221	138,160
PACIFIC GAS AND ELECTRIC CO	6.7000%	27,000	26,709	27,073
PACIFIC GAS AND ELECTRIC CO	5.5500%	405,000	407,368	411,531
PACIFICORP	6.0000%	20,000	23,075	20,658
PACIFICORP	2.9000%	40,000	25,165	23,681
PACIFICORP	4.1000%	27,000	22,202	21,668
PACIFICORP	2.7000%	100,000	87,164	91,433
PACKAGING CORP OF AMERICA	5.7000%	26,000	26,518	27,154
PANTHER ESCROW ISSUER LLC 144A	7.1250%	195,000	198,769	202,556
PARK INTERMEDIATE HOLDING 144A	5.8750%	10,000	9,372	9,987
PARK INTERMEDIATE HOLDING 144A	4.8750%	430,000	416,623	416,629
PARK INTERMEDIATE HOLDING 144A	7.0000%	70,000	70,019	71,991
PARK PLACE SECURITIES WCV3 M2	5.2017%	187,824	192,423	186,938
PAYCHEX INC	5.3500%	365,000	363,606	374,799
PEACEHEALTH OBLIGATED GROUP	3.2180%	5,000	5,000	3,093
PECO ENERGY CO	2.8000%	220,000	219,808	137,937
PEDIATRIX MEDICAL GROUP I 144A	5.3750%	272,000	265,276	268,897
PENNYMAC FINANCIAL SERVIC 144A	6.8750%	420,000	418,316	430,298
PENSKE TRUCK LEASING CO L 144A	5.7500%	150,000	149,309	151,265
PENSKE TRUCK LEASING CO L 144A	4.2000%	100,000	99,467	99,542
PENSKE TRUCK LEASING CO L 144A	5.3500%	495,000	491,756	504,133
PENSKE TRUCK LEASING CO L 144A	6.0500%	125,000	125,284	130,231
PEPSICO INC	2.8750%	30,000	20,284	19,704
PEPSICO INC	3.8750%	65,000	64,359	48,612
PEPSICO INC	4.6500%	28,000	27,978	24,684
PEPSICO INC	4.2000%	10,000	8,466	8,194
PEPSICO INC	1.4000%	80,000	67,589	68,607
PERMIAN RESOURCES OPERATI 144A	5.3750%	100,000	99,835	99,830
PFIZER INC	3.0000%	60,000	58,973	59,158
PFIZER INC	1.7500%	60,000	59,872	51,947
PFIZER INC	4.3000%	30,000	30,482	25,945
PFIZER INC	7.2000%	40,000	51,689	47,519
PHINIA INC 144A	6.7500%	140,000	140,004	144,505
PIEDMONT HEALTHCARE INC	2.0440%	4,000	4,000	3,342
PIEDMONT HEALTHCARE INC	2.8640%	3,000	3,000	1,829
PIEDMONT NATURAL GAS CO INC	3.3500%	20,000	19,721	13,334
PIEDMONT NATURAL GAS CO INC	5.0500%	10,000	8,540	8,822
PIEDMONT OPERATING PARTNERSHIP	9.2500%	200,000	210,010	222,768
PIKE CORP 144A	5.5000%	370,000	371,399	369,758
PILGRIM'S PRIDE CORP	6.2500%	330,000	336,298	348,902
PILGRIM'S PRIDE CORP	3.5000%	85,000	74,014	76,521
PILGRIM'S PRIDE CORP	4.2500%	10,000	9,334	9,641
PINNACLE WEST CAPITAL CORP	5.1500%	135,000	135,119	138,197
PIONEER NATURAL RESOURCES CO	5.1000%	300,000	299,961	301,433
PNC FINANCIAL SERVICES GROUP I	6.2000%	190,000	192,952	193,589
POTOMAC ELECTRIC POWER CO	5.2000%	55,000	54,814	56,011
PPG INDUSTRIES INC	1.2000%	30,000	29,976	29,306
PPL ELECTRIC UTILITIES CORP	3.0000%	5,000	4,917	3,290
PPL ELECTRIC UTILITIES CORP	5.2500%	180,000	178,798	171,649
PPL ELECTRIC UTILITIES CORP	4.8500%	85,000	84,345	85,019
PRA HEALTH SCIENCES INC 144A	2.8750%	400,000	389,033	390,332
PRESIDENT AND FELLOWS OF HARVA	2.5170%	6,000	6,000	3,640

	Coupon	Units	Cost	Market Value
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	154,225	153,454	154,418
PRIME SECURITY SERVICES B 144A	6.2500%	530,000	540,600	530,830
PRIME SECURITY SERVICES B 144A	5.7500%	200,000	199,620	201,037
PRIMERICA INC	2.8000%	205,000	174,130	181,397
PROCTER & GAMBLE CO/THE	4.0500%	255,000	254,491	255,139
PROLOGIS EURO FINANCE LLC	0.5000%	275,000	262,298	270,433
PROLOGIS LP	4.2000%	300,000	207,883	220,693
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	15,000	15,000	8,363
PRUDENTIAL FINANCIAL INC	5.7000%	590,000	590,501	597,624
PUBLIC SERVICE CO OF COLORADO	4.5000%	15,000	12,734	12,233
PUBLIC SERVICE CO OF COLORADO	5.7500%	20,000	19,952	19,670
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	120,000	119,519	103,814
PUBLIC SERVICE CO OF OKLAHOMA	5.2000%	100,000	99,991	99,820
PUBLIC SERVICE CO OF OKLAHOMA	5.4500%	30,000	29,975	30,214
PUBLIC SERVICE ELECTRIC AND GA	3.0000%	20,000	13,769	13,037
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	55,000	53,665	53,767
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	10,000	9,985	6,790
PUBLIC SERVICE ELECTRIC AND GA	4.8500%	310,000	307,679	309,016
PUBLIC SERVICE ELECTRIC AND GA	3.8500%	40,000	44,971	30,987
PUBLIC SERVICE ELECTRIC AND GA	4.9000%	25,000	24,986	25,448
PUBLIC SERVICE ELECTRIC AND GA	5.3000%	16,000	15,631	15,300
PUBLIC SERVICE ELECTRIC AND GA	4.0500%	31,000	24,685	24,663
PUBLIC SERVICE ELECTRIC AND GA	5.0500%	55,000	54,891	55,593
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	70,000	70,774	68,526
PUBLIC SERVICE ENTERPRISE GROU	5.8750%	325,000	340,018	340,137
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	10,000	9,974	10,621
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	20,000	19,970	20,438
PUGET ENERGY INC	2.3790%	10,000	10,000	9,439
PUGET SOUND ENERGY INC	4.2230%	20,000	20,001	15,976
PUGET SOUND ENERGY INC	2.8930%	30,000	23,074	18,572
PULTEGROUP INC	6.0000%	26,000	26,560	27,230
PULTEGROUP INC	6.3750%	69,000	71,993	74,026
PULTEGROUP INC	7.8750%	81,000	90,324	93,952
QUANTA SERVICES INC	2.3500%	70,000	58,260	60,266
QUANTA SERVICES INC	3.0500%	122,000	121,462	86,511
QUANTA SERVICES INC	2.9000%	254,000	227,377	234,152
QUIKRETE HOLDINGS INC 144A	6.7500%	335,000	335,900	345,662
QVC INC 144A	6.8750%	606,000	555,008	252,339
RADIAN GROUP INC	6.2000%	110,000	109,863	114,292
RAILWORKS HOLDINGS LP / R 144A	8.2500%	185,000	177,801	189,163
RALI SERIES 2007-QH8 TRU QH8 A	5.2815%	125,386	170,444	100,638
RAYMOND JAMES FINANCIAL INC	3.7500%	32,000	22,541	23,304
RAYONIER LP	2.7500%	11,000	9,276	9,728
READY CAPITAL MORT FL10 A 144A	6.8767%	0	0	0
REALTY INCOME CORP	5.7500%	205,000	258,464	289,148
REALTY INCOME CORP	4.7500%	80,000	79,545	80,879
REALTY INCOME CORP	5.3750%	25,000	24,598	23,964
REGENERON PHARMACEUTICALS INC	2.8000%	550,000	352,076	328,339
REGIONS FINANCIAL CORP	5.5020%	34,000	33,885	34,085
REGIONS FINANCIAL CORP	5.7220%	152,000	155,708	156,986
REINSURANCE GROUP OF AMERICA I	5.7500%	113,000	112,413	115,987
RELX CAPITAL INC	5.2500%	145,000	144,683	148,373
RELX CAPITAL INC	4.7500%	170,000	169,352	172,231
REPUBLIC SERVICES INC	5.0000%	145,000	145,415	147,157
REPUBLIC SERVICES INC	5.1500%	125,000	124,173	127,458
REPUBLIC SERVICES INC	4.8750%	200,000	197,250	204,255
RHP HOTEL PROPERTIES LP / 144A	6.5000%	345,000	345,412	354,828
RLJ LODGING TRUST LP 144A	4.0000%	260,000	237,286	242,618
ROCHE HOLDINGS INC 144A	2.3140%	1,000,000	1,000,012	973,481
ROCKEFELLER FOUNDATION/THE	2.4920%	5,000	5,000	2,946
ROCKET COS INC 144A	6.3750%	230,000	230,001	235,336
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	215,000	173,816	192,354
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	193,125	191,937	193,496
ROCKET SOFTWARE INC 144A	9.0000%	160,000	160,004	164,929
ROLLINS INC	5.2500%	95,000	93,562	95,343
ROPER TECHNOLOGIES INC	2.0000%	20,000	16,438	17,773
ROPER TECHNOLOGIES INC	1.7500%	152,000	123,139	130,511
ROPER TECHNOLOGIES INC	4.2000%	99,000	95,806	98,652
RPM INTERNATIONAL INC	4.2500%	100,000	82,189	82,394
RPM INTERNATIONAL INC	2.9500%	58,000	48,668	51,143
S&P GLOBAL INC	5.2500%	85,000	84,925	88,273
S&P GLOBAL INC	4.7500%	100,000	106,179	101,435
S&P GLOBAL INC	2.3000%	383,000	209,746	195,578
S&P GLOBAL INC	2.4500%	92,000	91,357	89,526
SABINE PASS LIQUEFACTION LLC	4.5000%	800,000	845,282	798,662
SABRA HEALTH CARE LP	3.2000%	200,000	198,601	178,225
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	320,000	315,661	328,515
SAMMONS FINANCIAL GROUP I 144A	6.8750%	200,000	204,032	214,136
SAN DIEGO GAS & ELECTRIC CO	3.0000%	300,000	299,413	269,888
SANTANDER HOLDINGS USA INC	4.5000%	240,000	239,982	239,907
SBA TOWER TRUST 144A	2.3280%	600,000	604,220	567,254
SCIL IV LLC / SCIL USA HO 144A	5.3750%	310,000	310,408	307,990
SEALED AIR CORP 144A	1.5730%	600,000	581,938	574,231
SEALED AIR CORP/SEALED AI 144A	7.2500%	190,000	190,002	199,971
SEATTLE CHILDREN'S HOSPITAL	2.7190%	10,000	10,000	6,107

	Coupon	Units	Cost	Market Value
SEMPRA	3.2500%	500,000	514,015	489,529
SEMPRA	6.8750%	98,000	96,045	98,827
SERVICE PROPERTIES TRUST	8.8750%	455,000	446,018	467,857
SERVICE PROPERTIES TRUST 144A	8.6250%	260,000	268,570	279,129
SERVICENOW INC	1.4000%	16,000	15,738	13,867
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	175,000	175,885	171,603
SHERWIN-WILLIAMS CO/THE	4.8000%	50,000	49,871	50,536
SIERRA PACIFIC POWER CO	2.6000%	20,000	19,690	19,697
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	200,000	179,786	188,835
SIMON PROPERTY GROUP LP	1.3750%	70,000	69,974	67,026
SIMON PROPERTY GROUP LP	3.5000%	40,000	40,000	39,908
SIMON PROPERTY GROUP LP	3.2500%	9,000	6,449	6,023
SIMON PROPERTY GROUP LP	4.2500%	10,000	8,442	8,119
SIMON PROPERTY GROUP LP	5.8500%	29,000	29,917	29,005
SIMON PROPERTY GROUP LP	6.6500%	16,000	15,815	17,565
SIRIUS XM RADIO LLC 144A	5.5000%	430,000	415,596	427,169
SIRIUS XM RADIO LLC 144A	3.8750%	415,000	341,802	368,900
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	355,000	352,741	364,828
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	30,000	30,000	29,935
SIX FLAGS ENTERTAINMENT CORP /	5.2500%	105,000	105,006	102,826
SIX FLAGS ENTERTAINMENT CORP /	5.3750%	195,000	195,000	194,790
SIXTH STREET LENDING PARTNERS	5.7500%	300,000	299,567	300,744
SLM CORP	3.1250%	200,000	188,036	196,025
SLM STUDENT LOAN TRUST 20 REGS	2.5250%	43,105	47,870	47,859
SM ENERGY CO 144A	7.0000%	335,000	336,714	330,107
SNAP-ON INC	3.1000%	80,000	70,491	53,846
SOTERA HEALTH HOLDINGS LL 144A	7.3750%	190,000	190,312	197,684
SOUNDVIEW HOME LOAN T OPT4 2A4	4.9267%	558,460	537,782	539,625
SOUNDVIEW HOME LOAN TRU WF2 M2	4.8717%	267,187	262,184	265,737
SOUTH BOW USA INFRASTRUCT 144A	4.9110%	400,000	400,002	402,567
SOUTHERN CALIFORNIA EDISON CO	5.9000%	35,000	34,852	32,003
SOUTHERN CALIFORNIA EDISON CO	2.7500%	200,000	199,955	172,136
SOUTHERN CALIFORNIA EDISON CO	3.6500%	270,000	269,856	178,455
SOUTHERN CALIFORNIA EDISON CO	5.2500%	300,000	299,828	303,100
SOUTHERN CALIFORNIA EDISON CO	5.3500%	1,200,000	1,200,204	1,206,012
SOUTHERN CALIFORNIA EDISON CO	5.9500%	25,000	24,871	25,655
SOUTHERN CALIFORNIA EDISON CO	5.8500%	1,045,000	1,045,877	1,070,776
SOUTHERN CALIFORNIA EDISON CO	5.6500%	100,000	99,909	102,424
SOUTHERN CALIFORNIA GAS CO	6.0000%	40,000	39,461	40,742
SOUTHERN CO GAS CAPITAL CORP	3.2500%	70,000	69,337	69,223
SOUTHERN CO GAS CAPITAL CORP	3.1500%	10,000	9,917	6,390
SOUTHERN CO GAS CAPITAL CORP	5.7500%	80,000	81,269	83,888
SOUTHERN CO GAS CAPITAL CORP	4.4000%	10,000	10,966	8,126
SOUTHERN CO/THE	5.7000%	75,000	74,804	78,373
SOUTHERN CO/THE	5.5000%	155,000	155,000	161,359
SOUTHERN POWER CO	0.9000%	49,000	48,987	47,973
SOUTHERN POWER CO	5.1500%	40,000	39,805	37,830
SOUTHWEST GAS CORP	4.0500%	4,000	3,989	3,793
SOUTHWEST GAS CORP	5.4500%	200,000	199,830	204,481
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	30,000	29,997	29,413
SOUTHWESTERN ELECTRIC POWER CO	4.1000%	50,000	48,250	49,541
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,448	36,190
SOUTHWESTERN PUBLIC SERVICE CO	3.1500%	10,000	10,752	6,475
SPECIALTY BUILDING PRODUC 144A	7.7500%	135,000	135,000	132,671
SPECTRUM BRANDS INC 144A	3.8750%	40,000	34,338	32,086
SPIRIT AIRLINES PASS THROUGH T	3.3750%	274,767	262,996	243,222
SPRINT CAPITAL CORP	6.8750%	326,000	341,313	349,973
SPRINT CAPITAL CORP	8.7500%	185,000	220,090	224,422
SS&C TECHNOLOGIES INC 144A	5.5000%	215,000	217,150	215,189
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	1	1	1
STANDARD INDUSTRIES INC/N 144A	4.7500%	75,000	69,537	74,167
STANDARD INDUSTRIES INC/N 144A	4.3750%	45,000	39,722	42,608
STATE STREET CORP	5.2720%	105,000	105,000	106,054
STEEL DYNAMICS INC	3.2500%	190,000	162,107	163,553
STEEL DYNAMICS INC	3.4500%	75,000	70,281	71,345
STEEL DYNAMICS INC	5.3750%	7,000	6,959	7,108
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	268,650	267,307	269,491
STRYKER CORP	4.2500%	400,000	399,287	399,342
STRYKER CORP	4.8500%	400,000	399,345	408,100
STRYKER CORP	1.9500%	500,000	439,043	446,022
SUBURBAN PROPANE PARTNERS 144A	5.0000%	385,000	356,288	364,247
SUN COMMUNITIES OPERATING LP	2.7000%	242,000	203,868	214,467
SUNOCO LP 144A	6.2500%	10,000	9,997	10,167
SUNOCO LP 144A	7.2500%	385,000	388,848	404,243
SUTTER HEALTH	3.3610%	7,000	7,000	4,832
SYNCHRONY BANK	5.4000%	250,000	249,987	249,949
SYNOPSYS INC	4.8500%	160,000	159,978	162,219
SYSCO CORP	3.7500%	50,000	49,948	49,893
SYSCO CORP	2.4000%	200,000	198,860	182,939
SYSCO CORP	3.1500%	295,000	184,704	188,454
SYSCO CORP	5.4000%	260,000	259,818	264,458
SYSTEM ENERGY RESOURCES INC	5.3000%	610,000	596,252	602,849
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	97,689	97,933	97,795
TALEN ENERGY SUPPLY LLC 144A	8.6250%	235,000	236,549	251,842
TAMPA ELECTRIC CO	3.4500%	10,000	7,157	6,893

	Coupon	Units	Cost	Market Value
TAMPA ELECTRIC CO	4.3000%	20,000	19,223	16,156
TAPESTRY INC	5.5000%	335,000	329,419	336,297
TAPESTRY INC	5.1000%	125,000	125,150	126,626
TARGA RESOURCES CORP	6.1250%	155,000	154,682	151,631
TARGA RESOURCES CORP	5.2000%	500,000	499,686	506,703
TENNESSEE GAS PIPELINE CO LLC	7.0000%	600,000	667,621	645,478
TEXAS HEALTH RESOURCES	2.3280%	5,000	5,000	2,806
TEXAS INSTRUMENTS INC	4.1500%	16,000	20,097	13,184
TEXAS INSTRUMENTS INC	2.7000%	85,000	78,493	51,616
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	381,784	366,573	382,215
TIME WARNER CABLE LLC	4.5000%	120,000	107,578	95,578
T-MOBILE USA INC	3.4000%	10,000	7,844	6,680
T-MOBILE USA INC	2.4000%	50,000	45,613	46,556
T-MOBILE USA INC	3.3000%	65,000	46,908	43,143
T-MOBILE USA INC	3.6000%	692,000	477,991	461,421
T-MOBILE USA INC	5.8750%	110,000	109,614	109,955
T-MOBILE USA INC	3.8750%	610,000	582,129	592,443
T-MOBILE USA INC	4.8500%	500,000	499,454	506,958
T-MOBILE USA INC	4.2000%	900,000	898,408	893,688
T-MOBILE USA INC	2.5500%	600,000	599,341	537,136
T-MOBILE USA INC	5.3000%	90,000	89,897	91,128
TMS INTERNATIONAL CORP/DE 144A	6.2500%	345,000	340,533	328,032
TOLEDO EDISON CO/THE	6.1500%	10,000	11,426	10,809
TOWD POINT MORTGA HY3 A1A 144A	5.4667%	319,734	376,492	322,088
TOWD POINT MORTGAG HY2 A1 144A	5.4667%	139,523	197,128	142,762
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	289,027	289,901	281,592
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	400,000	399,907	408,022
TOYOTA MOTOR CREDIT CORP	4.9500%	220,000	222,074	224,978
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	125,000	143,829	162,837
TR FINANCE LLC	3.3500%	70,000	69,232	69,194
TRAVELERS COS INC/THE	5.4500%	40,000	39,843	39,118
TRIMBLE INC	6.1000%	219,000	226,485	232,658
TRINITY HEALTH CORP	3.4340%	5,000	5,000	3,668
TRINITY HEALTH CORP	2.6320%	3,000	3,000	2,159
TRONOX INC 144A	4.6250%	210,000	210,527	181,211
TRUIST FINANCIAL CORP	5.1220%	75,000	71,726	75,047
TRUIST FINANCIAL CORP	5.0710%	150,000	150,000	152,280
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	101,129	100,876	101,108
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	480,000	479,995	460,099
TRUSTEES OF PRINCETON UNIVERSI	2.5160%	16,000	16,000	9,778
TUCSON ELECTRIC POWER CO	3.2500%	15,000	14,876	9,861
TUCSON ELECTRIC POWER CO	1.5000%	25,000	24,947	21,529
UBER TECHNOLOGIES INC	5.3500%	35,000	34,932	32,647
UKG INC 144A	6.8750%	185,000	184,997	191,951
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	5,000	5,000	4,518
UNION ELECTRIC CO	3.9000%	10,000	9,280	7,619
UNION ELECTRIC CO	2.9500%	20,000	19,983	18,842
UNION ELECTRIC CO	5.2000%	160,000	163,126	162,638
UNION ELECTRIC CO	5.1250%	75,000	74,909	69,330
UNION PACIFIC CORP	5.6000%	45,000	43,192	44,759
UNION PACIFIC CORP	3.7990%	11,000	7,409	7,534
UNION PACIFIC RAILROAD CO 2014	3.2270%	77,700	78,098	76,772
UNITED AIRLINES 2014-1 CLASS A	4.0000%	91,061	87,189	90,259
UNITED AIRLINES 2016-2 CLASS A	2.8750%	436,536	441,191	412,142
UNITED AIRLINES 2024-1 CLASS A	5.4500%	693,908	693,922	698,791
UNITED PARCEL SERVICE INC	5.2500%	100,000	99,748	101,978
UNITED PARCEL SERVICE INC	5.9500%	95,000	94,579	97,488
UNITEDHEALTH GROUP INC	5.2500%	85,000	84,977	87,246
UNITEDHEALTH GROUP INC	3.8750%	140,000	142,191	138,190
UNITEDHEALTH GROUP INC	5.0500%	200,000	193,902	178,516
UNITEDHEALTH GROUP INC	5.9500%	50,000	49,772	50,779
UNIVAR/WINDSOR 2/25 (USD) TLB	0.0000%	123,135	121,235	123,104
UNIVERSAL HEALTH SERVICES INC	4.6250%	64,000	62,036	63,280
UNIVERSAL HEALTH SERVICES INC	2.6500%	566,000	492,813	498,921
UNIVERSAL HEALTH SERVICES INC	5.0500%	196,000	187,143	187,027
UNIVERSITY OF CHICAGO/THE	2.5470%	9,000	9,000	5,782
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	20,000	20,000	12,592
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	10,000	10,000	6,390
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	10,000	9,999	9,211
UNIVISION COMMUNICATIONS 144A	6.6250%	250,000	253,807	249,318
UNUM GROUP	6.0000%	75,000	73,448	73,987
UNUM GROUP	5.7500%	20,000	17,231	19,281
US BANCORP	4.5480%	60,000	60,000	60,135
US BANCORP	5.4240%	160,000	160,000	163,037
US FOODS INC 144A	7.2500%	270,000	270,628	284,322
US LUMBER/SPECIALTY BUILDING 1	0.0000%	174,103	173,885	165,887
USA COMPRESSION PARTNERS 144A	7.1250%	305,000	305,000	312,604
USA COMPRESSION PARTNERS LP /	6.8750%	185,000	184,643	185,372
VALERO ENERGY CORP	6.6250%	140,000	147,975	150,673
VALERO ENERGY CORP	5.1500%	90,000	89,853	91,780
VELOCITY VEHICLE GROUP LL 144A	8.0000%	255,000	257,186	254,794
VENTAS REALTY LP	4.1250%	300,000	299,787	298,776
VENTAS REALTY LP	5.6250%	200,000	197,738	206,481
VENTURE GLOBAL CALCASIEU 144A	3.8750%	700,000	686,048	612,135
VENTURE GLOBAL LNG INC 144A	9.5000%	320,000	320,233	348,601

	Coupon	Units	Cost	Market Value
VENTURE GLOBAL LNG INC 144A	7.0000%	930,000	936,249	940,149
VENTURE GLOBAL LNG INC 144A	8.3750%	149,000	148,348	154,757
VENTURE GLOBAL LNG INC 144A	8.1250%	170,000	170,004	175,702
VERALTO CORP	5.5000%	160,000	159,992	161,906
VERALTO CORP	5.3500%	145,000	144,940	149,447
VERALTO CORP	5.4500%	110,000	110,090	113,448
VERISIGN INC	5.2500%	55,000	54,773	56,051
VERISIGN INC	4.7500%	121,000	121,187	121,017
VERISIGN INC	2.7000%	54,000	48,301	48,389
VERISK ANALYTICS INC	5.5000%	75,000	81,316	71,973
VERIZON COMMUNICATIONS INC	4.7500%	30,000	29,254	26,984
VERIZON COMMUNICATIONS INC	2.1000%	260,000	245,881	246,347
VERIZON COMMUNICATIONS INC	4.1250%	275,000	268,513	274,770
VERIZON COMMUNICATIONS INC	2.5500%	336,000	335,176	301,354
VERIZON COMMUNICATIONS INC	4.7800%	103,000	100,463	100,343
VERIZON COMMUNICATIONS INC	2.9870%	140,000	86,033	84,259
VERIZON COMMUNICATIONS INC	2.3550%	160,000	138,912	137,920
VERTIV GROUP CORP 144A	4.1250%	165,000	165,009	160,873
VERUS SECURITIZATION 4 A1 144A	6.2180%	772,415	772,415	780,740
VERUS SECURITIZATION 5 A1 144A	6.1920%	643,534	643,531	649,802
VIRGINIA ELECTRIC AND POWER CO	3.3000%	10,000	10,959	6,744
VIRGINIA ELECTRIC AND POWER CO	6.0000%	80,000	91,488	84,107
VIRGINIA ELECTRIC AND POWER CO	2.4500%	15,000	13,741	8,415
VIRGINIA ELECTRIC AND POWER CO	5.6500%	20,000	19,903	19,698
VISA INC	4.3000%	145,000	125,641	126,045
VISA INC	2.0500%	185,000	166,307	168,404
VISTRA OPERATIONS CO LLC 144A	5.0000%	445,000	453,900	444,453
VISTRA OPERATIONS CO LLC 144A	6.0000%	600,000	594,052	623,076
VISTRA OPERATIONS CO LLC 144A	6.8750%	15,000	15,000	15,682
VITAL ENERGY INC 144A	7.8750%	475,000	474,747	406,135
VMWARE LLC	2.2000%	800,000	799,012	694,350
VMWARE LLC	3.9000%	410,000	397,689	406,443
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	1,000,000	999,675	1,002,956
WAKEMED	3.2860%	6,000	6,000	4,001
WALGREENS BOOTS ALLIANCE INC	4.8000%	200,000	182,436	191,000
WALGREENS BOOTS ALLIANCE INC	8.1250%	55,000	55,000	58,332
WALKER & DUNLOP INC 144A	6.6250%	90,000	90,222	92,361
WALMART INC	4.9000%	525,000	528,025	531,739
WAND NEWCO 3 INC 144A	7.6250%	325,000	331,882	341,552
WARNERMEDIA HOLDINGS INC	5.0500%	200,000	165,687	117,880
WARNERMEDIA HOLDINGS INC	3.7550%	400,000	400,038	372,284
WASHINGTON GAS LIGHT CO	3.6500%	10,000	11,112	7,178
WASHINGTON MUTUAL MORTG OC1 A1	4.9467%	19,879	15,526	17,543
WASTE MANAGEMENT INC	2.0000%	4,000	3,550	3,689
WASTE MANAGEMENT INC	4.9500%	300,000	300,144	307,952
WASTE MANAGEMENT INC	4.6250%	46,000	44,000	46,077
WASTE MANAGEMENT INC	4.6500%	145,000	145,577	146,985
WASTE MANAGEMENT INC	4.8750%	100,000	98,286	101,372
WASTE MANAGEMENT INC	5.3500%	65,000	64,111	62,546
WASTE PRO USA INC 144A	7.0000%	230,000	234,437	238,767
WATCO COS LLC / WATCO FIN 144A	7.1250%	355,000	358,124	371,087
WEC ENERGY GROUP INC	5.0000%	10,000	9,995	9,999
WEC ENERGY GROUP INC	4.7500%	20,000	19,995	20,004
WEC ENERGY GROUP INC	5.1500%	10,000	9,989	10,182
WEC ENERGY GROUP INC	5.6000%	7,000	6,999	7,092
WEEKLEY HOMES LLC / WEEKL 144A	4.8750%	230,000	216,119	222,774
WELLS FARGO & CO	2.5720%	12,000	12,049	10,993
WELLS FARGO & CO	3.5500%	500,000	499,438	498,593
WELLS FARGO & CO	5.1500%	65,000	65,000	66,571
WELLS FARGO & CO	5.6060%	29,000	31,072	28,108
WELLS FARGO & CO	2.3930%	250,000	246,187	240,854
WELLS FARGO & CO	3.5840%	1,040,000	1,008,805	1,023,984
WELLS FARGO & CO	5.1980%	30,000	30,000	30,729
WELLS FARGO & CO	4.6110%	35,000	35,000	29,827
WELLS FARGO & CO	3.0680%	423,000	314,057	319,648
WELLS FARGO & CO	4.8970%	15,000	14,660	15,003
WELLS FARGO & CO	5.3890%	165,000	165,497	168,836
WELLS FARGO & CO	5.5570%	120,000	120,000	123,843
WELLS FARGO & CO	6.3030%	395,000	395,000	417,471
WELLS FARGO & CO	6.4910%	40,000	40,000	43,721
WELLS FARGO & CO	2.8790%	1,700,000	1,526,937	1,588,363
WELLS FARGO & CO	5.4990%	1,000	1,007	1,026
WELLS FARGO & CO	5.2110%	25,000	25,000	25,096
WELLS FARGO & CO	5.6050%	495,000	496,122	510,949
WELLS FARGO & CO	5.4492%	1,100,000	1,100,000	1,107,359
WELLS FARGO & CO	6.8500%	365,000	376,108	383,546
WELLS FARGO & CO REGS	2.0000%	100,000	108,875	117,190
WELLS FARGO BANK NA	6.1800%	60,000	71,465	61,860
WELLS FARGO COMMER 1745 A 144A	3.7487%	1,100,000	977,999	1,000,995
WELLTOWER OP LLC	3.1000%	166,000	152,972	157,203
WELLTOWER OP LLC	4.5000%	300,000	299,826	301,420
WELLTOWER OP LLC	4.2500%	152,000	151,235	152,236
WELLTOWER OP LLC	3.8500%	90,000	83,048	85,330
WELLTOWER OP LLC	2.8000%	140,000	125,429	127,170
WESCO DISTRIBUTION INC 144A	6.6250%	205,000	258,679	213,030

	Coupon	Units	Cost	Market Value
WESTERN DIGITAL CORP	3.1000%	7,000	5,360	6,192
WESTERN MIDSTREAM OPERATING LP	5.5000%	100,000	95,037	85,625
WESTERN MIDSTREAM OPERATING LP	5.2500%	107,000	88,887	89,990
WESTERN MIDSTREAM OPERATING LP	5.3000%	240,000	208,473	200,281
WESTERN MIDSTREAM OPERATING LP	4.0500%	190,000	181,210	182,728
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	200,000	195,423	197,390
WESTINGHOUSE AIR BRAKE TECHNOL	5.5000%	260,000	259,615	263,787
WESTINGHOUSE AIR BRAKE TECHNOL	4.9000%	10,000	9,994	10,141
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	150,000	150,127	155,279
WEYERHAEUSER CO	4.0000%	1,100,000	1,097,293	1,080,469
WEYERHAEUSER CO	7.3750%	192,000	221,933	216,756
WII SVCBF UNIT	0.0000%	2,336,043	27,047,233	27,761,840
WILLIAMS COS INC/THE	3.7500%	30,000	30,766	29,653
WILLIAMS COS INC/THE	5.8000%	20,000	24,237	19,834
WILLIAMS SCOTSMAN INC 144A	7.3750%	140,000	140,002	147,364
WILLIS NORTH AMERICA INC	5.9000%	255,000	256,685	253,455
WILLIS NORTH AMERICA INC	4.6500%	75,000	74,833	75,410
WINDSOR HOLDINGS III LLC 144A	8.5000%	220,000	229,127	235,758
WINDSTREAM SERVICES LLC / 144A	8.2500%	145,000	146,839	151,856
WISCONSIN ELECTRIC POWER CO	4.7500%	10,000	9,981	10,110
WISCONSIN POWER AND LIGHT CO	3.0000%	50,000	49,938	47,475
WISCONSIN POWER AND LIGHT CO	3.9500%	25,000	24,779	23,630
WISCONSIN PUBLIC SERVICE CORP	3.3000%	20,000	21,552	13,662
WMG ACQUISITION CORP 144A	3.7500%	200,000	187,083	187,467
WP CAREY INC	4.2500%	220,000	219,103	219,533
WR GRACE 9/21 COV-LITE TLB	0.0000%	135,450	136,206	135,507
WR GRACE HOLDINGS LLC 144A	5.6250%	150,000	145,218	135,778
WR GRACE HOLDINGS LLC 144A	4.8750%	120,000	121,224	119,307
WW GRAINGER INC	4.4500%	160,000	159,845	156,072
XCEL ENERGY INC	1.7500%	100,000	95,224	95,712
XCEL ENERGY INC	3.5000%	10,000	9,957	6,849
XCEL ENERGY INC	3.3500%	575,000	557,411	566,838
XEROX HOLDINGS CORP 144A	5.0000%	82,000	82,003	81,570
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	215,000	215,020	220,403
XPLR INFRASTRUCTURE OPERA 144A	8.3750%	110,000	109,981	117,491
XPLR INFRASTRUCTURE OPERA 144A	8.6250%	120,000	119,967	128,613
XYLEM INC/NY	1.9500%	200,000	187,922	189,079
YALE UNIVERSITY	2.4020%	3,000	3,000	1,773
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	6,000	6,000	3,455
ZAYO 2/20 (USD) COV-LITE TL	0.0000%	110,000	103,219	104,412
ZAYO 4/22 INCREMENTAL TLB	0.0000%	291,000	283,725	278,935
ZF NORTH AMERICA CAPITAL 144A	7.1250%	75,000	74,776	73,331
ZF NORTH AMERICA CAPITAL 144A	6.8750%	200,000	199,860	190,757
ZIMMER BIOMET HOLDINGS INC	2.6000%	33,000	28,242	29,164
ZIMMER BIOMET HOLDINGS INC	5.5000%	100,000	99,933	102,580
ZIMMER BIOMET HOLDINGS INC	5.2000%	120,000	119,192	120,386
ZIMMER BIOMET HOLDINGS INC	5.3500%	70,000	69,983	72,163
ZIPRECRUITER INC 144A	5.0000%	330,000	301,926	281,713
ZOETIS INC	4.4500%	30,000	31,929	25,305
ZOETIS INC	4.5000%	160,000	160,086	159,911
ZOETIS INC	5.6000%	80,000	82,321	84,464
ZOETIS INC	4.7000%	84,000	97,486	76,750

Total of Domestic Corporate & Other Bonds

337,138,212

332,551,878

Positive Social Purpose Investments

4.53%

ADMIRAL HALSEY II	5.9000%	1,401,902	1,401,902	1,337,939
BEECHWOOD FAMILY APARTMENTS	5.6500%	1,900,000	1,900,000	1,835,350
CDT-BREW HOUSE APTS (AHF)	4.9500%	1,600,377	1,594,677	1,554,965
CDT-CEDARBROOK APTS (AHF)	5.0400%	1,379,552	1,375,512	1,343,992
CDT-HOMES OF RENAISSANCE (AHF)	4.7700%	883,020	874,756	852,971
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700%	1,180,662	1,165,018	1,133,847
CDT-HUNT SCHOOL VLG (AHF)	4.9700%	526,781	526,234	506,865
CDT-MADISON HEIGHTS I (AHF)	4.9500%	1,128,113	1,124,319	1,092,241
CDT-RETREAT AT MILLS CRK (AHA)	4.9500%	1,373,385	1,371,058	1,322,850
CDT-STRONG HOUSING (AHF)	4.7700%	1,295,530	1,278,033	1,248,079
CIN-21ST ST SENIOR (AHA)	6.0300%	896,607	905,433	896,564
CIN-CITY CENTER APTS (AHF)	4.0700%	1,427,733	1,427,735	1,232,735
CIN-SWIFT LANE (AHF)	5.1600%	2,304,490	2,304,490	2,177,649
CIN-WALDRON MANOR APTS (AHF)	6.1600%	114,519	115,373	114,522
CPC 193 BROADWAY	6.0200%	1,950,000	1,950,000	1,960,853
CPC-ADAM CLAYTON POWELL (AHF)	4.2700%	686,850	657,213	657,394
CPC-CAMBRAV COURT (AHA)	4.5000%	873,824	843,363	830,339
CPC-CRANNELL SQUARE	4.9000%	5,373,699	5,374,050	5,103,331
CPCDOMINIC HOLLOW APARTMENTS	4.6300%	3,837,062	3,848,483	3,326,520
CPC-HUNTLEY BUILDING (AHF)	4.7300%	1,304,862	1,284,456	1,220,863
CPC-POLLOCK GARDENS (AHF)	4.4500%	2,350,685	2,325,135	2,264,903
CPC-WEST END HEIGHTS (AHS)	4.3700%	1,790,802	1,790,805	1,548,716
CRF-BUNCE GREEN (AHF)	6.5500%	492,184	512,631	492,944
CRF-GLENWOOD PLACE (AHF)	6.5500%	1,108,666	1,174,632	1,107,679
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700%	519,200	503,424	498,096
CRF-WEATHERSTONE SPRING (AHA)	6.5500%	431,217	457,853	431,698
NHHFA - VILLAGE STREET (AHF)	4.4700%	3,025,709	3,029,515	2,614,606

SHARED INTEREST GUARANTEE FUND
Total of Positive Social Purpose Investments

Coupon	Units	Cost	Market Value
5.5300%	1,000,000	999,745	994,365
		42,124,843	39,702,877

Total of Domestic Fixed Income Securities

579,499,657 565,962,302

International Securities

29.30%

International Fixed Income Securities

ALBANIA

ALBANIA GOVERNMENT INTERN 144A	4.7500%	600,000	611,136	703,027
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ANGOLA

ANGOLAN GOVERNMENT INTERN REGS	9.5000%	400,000	396,620	400,588
ANGOLAN GOVERNMENT INTERN REGS	9.1250%	300,000	230,320	232,619

ARGENTINA

ARGENTINE REPUBLIC GOVERNMENT	1.0000%	80,656	69,906	67,509
ARGENTINE REPUBLIC GOVERNMENT	0.5000%	1,544	1,336	1,504
ARGENTINE REPUBLIC GOVERNMENT	0.7500%	19,052	12,105	15,194
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	1,619,000	814,788	1,000,864
ARGENTINE REPUBLIC GOVERNMENT	4.1250%	855,045	574,201	573,781
YPF SA 144A	8.2500%	105,000	103,514	104,983

AUSTRALIA

AUSTRALIA GOVERNMENT BOND REGS	1.0000%	912,000	513,481	522,133
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	1,915,000	702,148	681,211
AUSTRALIA GOVERNMENT BOND REGS	0.5000%	1,062,000	691,273	673,098
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	221,000	120,427	128,248
AUSTRALIA GOVERNMENT BOND REGS	4.7500%	3,057,000	1,955,599	1,972,733
BHP BILLITON FINANCE USA LTD	5.2500%	9,000	8,792	9,328
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	12,300,000	87,310	234,084
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.6206%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5806%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2554%	-12,300,000	0	0
NBN CO LTD 144A	4.0000%	800,000	798,863	794,875
QUEENSLAND TREASURY CORP 144A	5.2500%	270,000	172,933	179,661
QUEENSLAND TREASURY CORP 144A	3.2500%	185,000	205,066	217,148
RIO TINTO FINANCE USA LTD	2.7500%	45,000	33,129	27,332
SANTOS FINANCE LTD 144A	3.6490%	400,000	400,445	372,368
SANTOS FINANCE LTD REGS	4.1250%	200,000	197,001	197,133
TRANSURBAN FINANCE CO PTY 144A	4.1250%	300,000	299,297	299,207
TREASURY CORP OF VICTORIA	2.0000%	620,000	308,478	309,626
WESTPAC BANKING CORP	2.9630%	80,000	50,424	59,207
WOODSIDE FINANCE LTD	6.0000%	120,000	118,804	122,489
WOODSIDE FINANCE LTD	5.1000%	200,000	199,520	193,653
WOODSIDE FINANCE LTD	5.4000%	100,000	99,703	101,424
WOODSIDE FINANCE LTD 144A	4.5000%	500,000	501,148	493,807
WOODSIDE FINANCE LTD 144A	3.7000%	410,000	399,481	400,153

AUSTRIA

REPUBLIC OF AUSTRIA GOVER 144A	2.9500%	208,000	215,986	243,636
REPUBLIC OF AUSTRIA GOVER 144A	1.8500%	264,000	223,787	228,099

BELGIUM

KINGDOM OF BELGIUM GOVERN 144A	3.1000%	293,000	301,849	342,645
KINGDOM OF BELGIUM GOVERN 144A	3.5000%	148,000	158,766	159,615
KINGDOM OF BELGIUM GOVERN 144A	2.6000%	321,000	359,569	378,164
KINGDOM OF BELGIUM GOVERN 144A	3.4500%	39,000	43,220	44,412

BERMUDA

AIRCASTLE LTD 144A	6.5000%	750,000	756,263	783,014
CHINA OIL & GAS GROUP LTD REGS	4.7000%	200,000	186,220	196,163
ENSTAR GROUP LTD	3.1000%	387,000	347,782	344,039
ENSTAR GROUP LTD	4.9500%	70,000	67,044	70,513
ESSENT GROUP LTD	6.2500%	200,000	199,394	207,136
NABORS INDUSTRIES LTD 144A	7.5000%	70,000	68,986	62,449
RENAISSANCERE HOLDINGS LTD	5.7500%	125,000	125,010	128,626
VOC ESCROW LTD 144A	5.0000%	100,000	93,896	99,495

BRAZIL

BRAZIL LETRAS DO TESOURO NACIO	0.0000%	1,309,000	136,446	137,698
BRAZIL NOTAS DO TESOURO NACION	10.0000%	31,407,000	5,275,482	4,959,748
BRAZIL NOTAS DO TESOURO NACION	6.0000%	2,159,000	1,569,782	1,640,293
BRAZILIAN GOVERNMENT INTERNATI	7.1250%	200,000	199,392	191,278
CCP_ZCS_P BRL-CDI 1D CME	13.3200%	1,500,000	0	1,536
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	21,200,000	3	-94,516
CCP_ZCS_P BRL-CDI 1D CME	14.9208%	358,140	0	0
CCP_ZCS_P BRL-CDI 1D CME	14.7443%	349,576	0	3,982
CCP_ZCS_P BRL-CDI 1D CME	14.7493%	349,518	0	3,994
CCP_ZCS_P BRL-CDI 1D CME	13.3150%	2,520,474	0	2,553
CCP_ZCS_P BRL-CDI 1D CME	14.0700%	699,572	0	0
CCP_ZCS_P BRL-CDI 1D CME	13.4200%	669,438	0	1,168
CCP_ZCS_P BRL-CDI 1D CME	13.6500%	663,520	0	1,895
CCP_ZCS_P BRL-CDI 1D CME	13.6690%	689,882	0	2,062
CCP_ZCS_P BRL-CDI 1D CME	13.2914%	14,100,000	0	12,850
CCP_ZCS_P BRL-CDI 1D CME	13.4016%	17,600,000	0	25,821
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-1,500,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0000%	-21,200,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-37,310,239	0	0

	Coupon	Units	Cost	Market Value
CCP_ZCS_P BRL-CDI 1D CME	14.6500%	-689,882	0	0
ITAU UNIBANCO HOLDING SA/ 144A	6.0000%	500,000	500,000	512,888
BULGARIA				
BULGARIA GOVERNMENT INTER 144A	4.5000%	30,000	31,839	38,156
BULGARIA GOVERNMENT INTER REGS	5.0000%	126,000	121,063	123,022
BULGARIA GOVERNMENT INTER REGS	4.8750%	35,000	43,267	45,575
CANADA				
1261229 BC LTD 144A	10.0000%	295,000	291,587	297,587
AIR CANADA 2015-1 CLASS A 144A	3.6000%	110,024	104,895	107,419
BANK OF NOVA SCOTIA/THE	1.3000%	35,000	34,998	33,801
BANK OF NOVA SCOTIA/THE	1.3500%	116,000	115,982	112,693
BAUSCH HEALTH COS INC 144A	11.0000%	46,000	56,849	45,540
BAUSCH HEALTH COS INC 144A	14.0000%	9,000	8,509	7,875
BOMBARDIER INC 144A	7.2500%	90,000	90,283	94,473
BOMBARDIER INC 144A	6.0000%	40,000	40,000	40,241
BOMBARDIER INC 144A	6.7500%	85,000	85,001	88,077
BOMBARDIER INC 144A	7.0000%	205,000	205,070	213,484
BOMBARDIER INC 144A	8.7500%	295,000	300,709	319,361
CANADA HOUSING TRUST NO 1	4.1500%	160,000	118,128	123,279
CANADIAN IMPERIAL BANK OF COMM	4.5080%	260,000	260,000	260,409
CANADIAN NATURAL RESOURCES LTD	6.2500%	200,000	215,409	207,407
CANADIAN PACIFIC RAILWAY CO	2.4500%	500,000	434,367	438,912
CANADIAN PACIFIC RAILWAY CO	5.9500%	50,000	64,297	53,120
CASCADES INC/CASCADES USA 144A	6.7500%	150,000	150,002	150,737
CASCADES INC/CASCADES USA 144A	5.3750%	380,000	376,622	378,748
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7854%	1,000,000	0	-48,740
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7833%	3,200,000	1,306	-99,826
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8623%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-400,000	-5	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	-1,000,000	-25,979	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-2,800,000	-28,418	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9000%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8500%	0	0	0
CDP FINANCIAL 144A	1.1250%	809,201	854,201	932,747
CGI INC	1.4500%	100,000	96,207	96,584
CGI INC 144A	4.9500%	400,000	397,818	403,976
CI FINANCIAL CORP 144A	7.5000%	400,000	396,681	422,076
CPPIB CAPITAL INC	4.3000%	500,000	358,745	382,304
CPPIB CAPITAL INC REGS	5.2000%	475,000	323,662	321,860
CPPIB CAPITAL INC REGS	0.2500%	787,000	964,866	894,800
CPPIB CAPITAL INC REGS	2.8750%	250,000	277,116	293,357
DYE & DURHAM LTD 144A	8.6250%	215,000	215,204	225,014
ENBRIDGE INC	3.2000%	165,000	117,565	120,736
ENBRIDGE INC	5.9000%	1,000,000	999,898	1,017,779
ENBRIDGE INC	5.2500%	265,000	264,907	268,877
ENBRIDGE INC	6.2000%	20,000	20,759	21,394
ENBRIDGE INC	4.9000%	75,000	75,014	75,751
ENBRIDGE INC	5.9500%	295,000	285,900	291,959
FAIRFAX FINANCIAL HOLDINGS LTD	6.0000%	600,000	614,835	625,796
FEDERATION DES CAISSES DE 144A	5.7000%	200,000	199,970	207,027
FORD AUTO SECURITIZATION TR II	5.0530%	376,455	274,950	279,965
GOEASY LTD 144A	7.6250%	115,000	116,811	118,548
GOEASY LTD 144A	6.8750%	145,000	145,006	145,778
GOEASY LTD 144A	9.2500%	15,000	15,812	15,870
GOVERNMENT OF CANADA	4.0000%	179,000	133,282	139,819
GOVERNMENT OF CANADA	1.7500%	490,000	246,623	242,490
GOVERNMENT OF CANADA	2.7500%	1,369,000	989,106	999,823
GOVERNMENT OF CANADA	3.2500%	2,393,000	1,730,428	1,769,987
INTELLIGENT PACKAGING LTD 144A	6.0000%	345,000	342,975	345,000
OMERS FINANCE TRUST 144A	5.5000%	279,000	278,297	294,500
OMERS FINANCE TRUST 144A	3.1250%	250,000	270,199	299,332
ONTARIO TEACHERS FINANC	0.1000%	464,000	464,692	510,978
ONTARIO TEACHERS' FINANCE 144A	1.2500%	712,000	709,953	618,111
PRECISION DRILLING CORP 144A	7.1250%	30,000	29,789	30,024
PRECISION DRILLING CORP 144A	6.8750%	250,000	249,042	246,968
PROV OF ALBERTA	3.1000%	203,000	143,450	118,067
PROV OF BRITISH COLUMBIA	4.1500%	400,000	282,923	302,342
PROV OF BRITISH COLUMBIA	2.9500%	100,000	84,534	56,565
PROV OF ONTARIO	3.8000%	1,100,000	801,302	805,638
PROV OF ONTARIO	3.4500%	280,000	212,323	179,026
PROV OF ONTARIO	1.9000%	197,000	101,776	87,946
PROV OF QUEBEC	4.4500%	1,100,000	803,501	848,196
PROV OF QUEBEC	3.5000%	175,000	134,587	111,856
PROV OF QUEBEC	2.7500%	352,000	269,577	258,066
PROV OF QUEBEC	4.4000%	111,000	84,215	80,711
PROVINCE OF ALBERTA CANAD REGS	3.3750%	144,000	162,856	170,838
PROVINCE OF BRITISH COLUMBIA C	5.2500%	710,000	481,534	479,574
PROVINCE OF BRITISH COLUMBIA C	4.8000%	452,000	451,082	458,445
PROVINCE OF MANITOBA CANADA	4.8500%	173,000	116,492	113,119
PROVINCE OF ONTARIO CANAD REGS	0.2500%	492,000	674,891	638,236
PROVINCE OF ONTARIO CANADA	2.5000%	95,000	94,597	93,725
PROVINCE OF ONTARIO CANADA	5.0500%	175,000	174,853	181,477
PROVINCE OF QUEBEC CANADA	4.5000%	165,000	164,464	165,181
PROVINCE OF QUEBEC CANADA	2.7500%	95,000	94,379	93,095
PROVINCE OF QUEBEC CANADA	5.2500%	1,398,000	901,428	942,235

	Coupon	Units	Cost	Market Value
PSP CAPITAL INC	5.2500%	708,000	467,269	476,803
PSP CAPITAL INC 144A	3.2500%	342,000	365,400	402,953
ROYAL BANK OF CANADA	4.7150%	65,000	65,000	65,391
ROYAL BANK OF CANADA	4.9650%	210,000	210,000	213,025
SCHLUMBERGER FINANCE CANADA LT	1.4000%	25,000	24,999	24,833
TORONTO-DOMINION BANK/THE 144A	4.7010%	800,000	800,009	803,826
TRANSCANADA PIPELINES LTD	7.0000%	260,000	259,968	259,767
VALEANT/BAUSCH HEALTH 3/25	0.0000%	155,000	151,125	149,163
VALEANT/BAUSCH HEALTH 3/25 COV	0.0000%	0	0	0
WASTE CONNECTIONS INC	3.2000%	50,000	49,969	45,650
WASTE CONNECTIONS INC	3.0500%	65,000	61,359	42,855
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD 144A	5.6250%	200,000	199,429	195,738
AVOLON HOLDINGS FUNDING L 144A	6.3750%	300,000	303,540	312,826
AVOLON HOLDINGS FUNDING L 144A	2.5280%	1,468,000	1,481,309	1,395,459
CK HUTCHISON INTERNATIONAL 144A	4.8750%	200,000	199,233	198,566
ECAF I LTD 1A A1 144A	3.4730%	29,511	29,300	25,378
KAISA GROUP HOLDINGS LTD REGS	8.5000%	0	0	0
KAISA GROUP HOLDINGS LTD REGS	11.9500%	0	0	0
KAISA GROUP HOLDINGS LTD REGS	11.2500%	0	0	0
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
PFP 2022-9 LTD 9 A 144A	6.6143%	223,701	234,204	224,072
SEAGATE HDD CAYMAN	4.1250%	37,000	36,975	33,951
TENCENT HOLDINGS LTD REGS	3.2400%	200,000	137,553	135,582
VALE OVERSEAS LTD	6.4000%	300,000	297,734	294,831
CHILE				
ALFA DESARROLLO SPA REGS	4.5500%	271,713	181,038	199,867
BONOS DE LA TESORERIA DE 144A	6.0000%	230,000,000	252,965	256,039
BONOS DE LA TESORERIA DE 144A	2.8000%	10,000,000	12,779	8,823
BONOS DE LA TESORERIA DE 144A	5.3000%	100,000,000	123,230	105,011
BONOS DE LA TESORERIA DE LA RE	5.0000%	15,000,000	14,898	15,633
BONOS DE LA TESORERIA DE LA RE	1.9000%	76,796,240	78,936	80,076
CELULOSA ARAUCO Y CONSTIT 144A	6.1800%	200,000	200,000	203,720
CHILE GOVERNMENT INTERNATIONAL	3.8000%	300,000	348,124	351,644
CHILE GOVERNMENT INTERNATIONAL	3.1000%	200,000	133,562	120,956
CHILE GOVERNMENT INTERNATIONAL	3.5000%	500,000	538,144	355,025
CHILE GOVERNMENT INTERNATIONAL	0.8300%	1,200,000	1,402,737	1,215,071
EMPRESA NACIONAL DE TELEC 144A	3.0500%	150,000	150,554	128,102
EMPRESA NACIONAL DEL PETR 144A	5.9500%	200,000	197,192	202,346
LATAM AIRLINES GROUP SA 144A	7.8750%	107,000	107,345	109,140
CHINA				
CCP_IRS_P CNY-FIXING REPO RAT	1.6600%	126,160,000	9,026	151,189
CCP_IRS_R CNY-FIXING REPO RAT	0.0100%	9,613,000	0	-10,132
CCP_IRS_P CNY-FIXING REPO RAT	0.0100%	-126,160,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.6450%	-9,613,000	0	0
CHINA GOVERNMENT BOND REGS	4.0000%	1,000,000	173,673	168,739
CHINA GOVERNMENT BOND REGS	4.5000%	500,000	79,564	85,831
CHINA GOVERNMENT BOND REGS	3.6000%	2,500,000	395,150	370,634
CHINA GOVERNMENT BOND REGS	3.9000%	500,000	78,457	83,659
CHINA GOVERNMENT BOND REGS	3.9500%	1,000,000	175,772	176,888
CHINA GOVERNMENT BOND REGS	2.0800%	2,500,000	359,157	360,320
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	4.1250%	200,000	170,944	113,538
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	200,000	201,145	200,858
COLOMBIA GOVERNMENT INTERNATIO	7.7500%	500,000	492,934	488,225
COLOMBIA GOVERNMENT INTERNATIO	8.3750%	510,000	500,930	484,016
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	1,400,000	1,421,755	1,391,343
COLOMBIA GOVERNMENT INTERNATIO	8.5000%	200,000	196,753	207,496
COLOMBIAN TES	7.2500%	6,216,400,000	1,069,448	939,386
COLOMBIAN TES	7.0000%	2,789,900,000	565,595	551,345
COLOMBIAN TES	9.2500%	2,767,100,000	514,341	518,782
COLOMBIAN TES	13.2500%	151,500,000	38,066	38,817
COLOMBIAN TES	3.7500%	893,754,775	213,465	168,205
ECOPETROL SA	5.8750%	225,000	154,372	148,137
ECOPETROL SA	8.8750%	220,000	218,789	226,953
EMPRESAS PUBLICAS DE MEDE REGS	0.0020%	1,338,000,000	229,721	299,444
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	100,000	110,893	110,885
IVORY COAST GOVERNMENT IN 144A	4.8750%	240,000	291,900	252,291
IVORY COAST GOVERNMENT IN REGS	6.8750%	200,000	181,510	199,555
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.5000%	125,000	155,698	136,576
CYPRUS				
CYPRUS GOVERNMENT INTERNA REGS	3.2500%	977,000	1,157,711	1,182,780
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	1.7500%	810,000	30,790	33,418
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	9,260,000	382,139	417,576
CZECH REPUBLIC GOVERNMENT BOND	3.5000%	2,960,000	126,706	132,429
CZECH REPUBLIC GOVERNMENT BOND	5.7500%	1,040,000	46,759	53,006
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	4,770,000	215,068	238,799
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	1,970,000	59,542	63,034
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	4,810,000	187,135	197,902
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	7,530,000	257,760	275,648
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	15,690,000	676,832	727,548

	Coupon	Units	Cost	Market Value
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	980,000	37,384	45,040
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	2,570,000	97,564	106,923
DENMARK				
DANSKE BANK A/S 144A	1.5490%	300,000	300,002	289,774
DANSKE BANK A/S 144A	6.2590%	300,000	300,000	300,923
DANSKE BANK A/S REGS	3.8750%	110,000	119,842	133,037
DENMARK GOVERNMENT BOND	4.5000%	542,000	116,807	102,718
JYSKE BANK A/S REGS	4.1250%	280,000	298,654	340,459
JYSKE REALKREDIT A/S	1.5000%	1,985,717	301,872	248,518
NORDEA KREDIT REALKREDITAKTIES	1.5000%	1,948,107	296,591	246,125
NYKREDIT REALKREDIT AS REGS	4.6250%	210,000	228,573	260,583
NYKREDIT REALKREDIT AS REGS	3.3750%	125,000	129,802	148,014
NYKREDIT REALKREDIT AS REGS	1.5000%	3,621,334	550,159	455,646
REALKREDIT DANMARK A/S REGS	1.0000%	265,423	39,188	32,566
REALKREDIT DANMARK A/S REGS	1.5000%	691,496	104,053	85,127
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN REGS	5.8750%	245,000	197,271	205,457
DOMINICAN REPUBLIC INTERN REGS	5.3000%	400,000	347,736	344,440
EGYPT				
EGYPT GOVERNMENT BOND	24.4580%	2,902,000	58,465	58,741
EGYPT GOVERNMENT BOND	25.3180%	10,795,000	219,078	221,648
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	270,000	219,448	238,646
EGYPT GOVERNMENT INTERNAT REGS	7.6250%	300,000	252,827	276,635
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	275,000	219,684	228,432
EGYPT GOVERNMENT INTERNAT REGS	5.6250%	100,000	88,648	108,191
EGYPT GOVERNMENT INTERNAT REGS	7.5000%	220,000	161,885	160,252
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	200,000	131,638	163,828
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	330,000	291,089	253,485
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	200,000	183,142	199,820
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP IRS P 2.38000% R EUR-EURIB	0.0000%	-100,000	-265	0
CCP IRS P 2.46000% R EUR-EURIB	0.0000%	-200,000	-616	-185
CCP IRS R 2.64000% P EUR-EURIB	0.0000%	-100,000	-265	-106
CCP IRS R 2.72000% P EUR-EURIB	0.0000%	-200,000	-616	-333
CCP_IRS_P EUR-EURIBOR-REUTERS	2.2500%	6,040,000	0	-111,447
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	3,290,000	274,684	401,752
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1540%	340,000	2,583	-9,294
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1900%	715,000	346	-16,615
CCP_IRS_R EUR-EURIBOR-REUTERS	2.5070%	355,000	462	-7,835
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3030%	190,000	4,606	17,175
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3860%	900,000	296,719	569,653
CCP_IRS_R EUR-EURIBOR-REUTERS	2.0490%	355,000	0	-6,940
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1410%	0	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-6,040,000	-163,660	0
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000%	-900,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7500%	-355,000	-230	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.2500%	-3,290,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7200%	-355,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7800%	-715,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3000%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3800%	-190,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.8100%	-340,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4700%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4100%	0	0	0
FINLAND				
DANSKE KIINITYSLUOTTOPAN REGS	3.5000%	230,000	250,828	279,497
FINLAND GOVERNMENT BOND 144A	3.0000%	630,000	721,895	737,556
FINLAND GOVERNMENT BOND 144A	2.9500%	38,000	40,081	39,488
NOKIA OYJ	6.6250%	105,000	101,837	108,827
FRANCE				
ALTICE FRANCE SA 144A	5.5000%	280,000	202,787	232,096
ALTICE FRANCE SA 144A	5.1250%	100,000	72,257	82,653
BANQUE FEDERATIVE DU CRED 144A	5.4178%	300,000	300,029	301,411
BANQUE FEDERATIVE DU CRED REGS	3.8750%	200,000	206,170	238,558
BNP PARIBAS SA 144A	5.1250%	500,000	500,000	507,528
BNP PARIBAS SA 144A	5.1760%	200,000	200,000	204,170
BNP PARIBAS SA 144A	1.9040%	200,000	183,478	188,755
BNP PARIBAS SA REGS	3.8750%	200,000	216,716	244,165
BPCE SA 144A	5.8760%	250,000	250,000	259,322
BPCE SA 144A	1.6520%	435,000	435,000	431,463
BPCE SA 144A	5.2030%	600,000	600,000	608,569
BPCE SA 144A	5.9360%	250,000	255,972	256,172
BPCE SA REGS	4.1250%	100,000	106,795	120,787
CREDIT AGRICOLE HOME LOAN REGS	2.6250%	100,000	107,581	116,764
CREDIT AGRICOLE SA 144A	4.6310%	400,000	400,000	400,471
CREDIT AGRICOLE SA REGS	7.2500%	300,000	345,441	379,447
ELECTRICITE DE FRANCE SA 144A	4.5000%	200,000	209,308	199,786
ELECTRICITE DE FRANCE SA 144A	5.7000%	500,000	499,540	515,055
ELECTRICITE DE FRANCE SA 144A	5.7500%	100,000	99,624	102,154
FRENCH REPUBLIC GOVERNMENT 144A	3.0000%	932,000	1,053,664	1,075,863
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	1,021,000	1,070,482	1,215,420
FRENCH REPUBLIC GOVERNMENT 144A	3.2500%	598,000	598,851	606,497
FRENCH REPUBLIC GOVERNMENT 144A	3.6000%	357,000	374,159	412,272

	Coupon	Units	Cost	Market Value
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	831,000	898,451	984,961
NEW IMMO HOLDING SA REGS	2.7500%	700,000	693,413	808,049
ORANGE SA	9.0000%	265,000	312,751	321,992
SOCIETE GENERALE SA 144A	5.5000%	375,000	374,959	381,704
TOTALENERGIES CAPITAL SA	5.6380%	55,000	55,000	53,317
TOTALENERGIES CAPITAL SA	5.4250%	60,000	60,000	56,133
TOTALENERGIES CAPITAL SA	5.2750%	60,000	60,000	56,162
GABON				
GABON GOVERNMENT INTERNAT REGS	6.6250%	400,000	318,958	318,119
GABON GOVERNMENT INTERNAT REGS	7.0000%	800,000	681,502	633,693
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	1,677,000	1,510,992	1,583,165
BUNDESREPUBLIK DEUTSCHLAN REGS	2.2000%	726,000	812,389	831,460
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	266,000	285,179	298,762
DEUTSCHE BANK AG/NEW YORK NY	2.1290%	2,000,000	2,000,003	1,979,770
DEUTSCHE POST AG REGS	3.0000%	170,000	194,460	201,751
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	25,000	24,900	25,208
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	80,000	79,972	80,584
LAND BERLIN REGS	1.3000%	161,000	164,892	168,529
GHANA				
GHANA GOVERNMENT INTERNAT 144A	7.7500%	0	0	0
GHANA GOVERNMENT INTERNAT REGS	7.6250%	0	0	0
GREECE				
HELLENIC REPUBLIC GOVERNMENT 144A	3.6250%	107,000	110,043	129,025
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	546,000	578,946	638,745
HELLENIC REPUBLIC GOVERNMENT 144A	4.3750%	773,000	916,258	977,397
GUERNSEY CI				
AMDOCS LTD	2.5380%	149,000	139,129	134,982
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	335,000	334,777	334,163
HONDURAS GOVERNMENT INTER 144A	5.6250%	150,000	140,307	143,250
HONDURAS GOVERNMENT INTER REGS	5.6250%	250,000	211,801	238,750
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	6.5750%	63,771,000	0	102
CCP_IRS_P HUF-BUBOR-REUTERS 6	0.0100%	-63,771,000	0	0
HUNGARY GOVERNMENT BOND	2.0000%	109,830,000	250,669	274,938
HUNGARY GOVERNMENT BOND	4.5000%	63,970,000	157,797	179,151
HUNGARY GOVERNMENT BOND	4.7500%	11,900,000	30,530	30,996
HUNGARY GOVERNMENT BOND	9.5000%	102,510,000	288,249	313,156
HUNGARY GOVERNMENT BOND	7.0000%	30,390,000	84,121	88,923
HUNGARY GOVERNMENT INTERN 144A	6.2500%	330,000	338,247	344,186
HUNGARY GOVERNMENT INTERN 144A	5.5000%	320,000	313,777	308,517
HUNGARY GOVERNMENT INTERN 144A	5.2500%	200,000	198,524	201,723
HUNGARY GOVERNMENT INTERN 144A	5.3750%	400,000	397,895	403,595
HUNGARY GOVERNMENT INTERN REGS	4.0000%	20,000	21,470	24,091
HUNGARY GOVERNMENT INTERN REGS	4.5000%	50,000	51,632	59,209
HUNGARY GOVERNMENT INTERN REGS	4.8750%	45,000	46,618	51,673
MFB MAGYAR FEJLESZTESI BA REGS	4.3750%	155,000	175,310	184,213
INDIA				
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	200,000	199,864	200,512
INDONESIA				
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,409	186,580
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,227	125,672
INDONESIA TREASURY BOND	7.1250%	7,998,000,000	514,442	498,581
INDONESIA TREASURY BOND	6.6250%	3,953,000,000	245,824	242,647
INDONESIA TREASURY BOND	6.7500%	13,804,000,000	834,272	855,895
INDONESIA TREASURY BOND	6.5000%	14,374,000,000	925,039	889,040
INDONESIA TREASURY BOND	6.1250%	1,597,000,000	95,364	98,070
INDONESIA TREASURY BOND	6.3750%	14,531,000,000	934,782	891,088
INDONESIA TREASURY BOND	6.8750%	8,175,000,000	523,556	513,024
INDONESIA TREASURY BOND	5.1250%	5,142,000,000	313,151	311,337
INDONESIA TREASURY BOND	7.0000%	702,000,000	44,299	44,158
INDONESIA TREASURY BOND	8.3750%	2,360,000,000	173,411	163,473
INDONESIA TREASURY BOND	8.2500%	17,199,000,000	1,235,296	1,136,040
INDONESIA TREASURY BOND	8.7500%	113,000,000	8,462	7,719
KRAKATAU POSCO PT REGS	6.3750%	200,000	201,101	201,406
PERUSAHAAN PENERBIT SBSN 144A	2.8000%	200,000	200,000	185,306
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	500,000	501,361	351,910
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	5.3750%	160,000	158,951	163,516
AERCAP IRELAND CAPITAL DAC / A	2.4500%	1,500,000	1,495,593	1,461,415
ALLEGION PLC	3.5000%	20,000	20,239	19,159
GE CAPITAL INTERNATIONAL FUNDI	4.4180%	200,000	189,769	191,935
ICON INVESTMENTS SIX DAC	5.8090%	300,000	300,000	306,271
IRELAND GOVERNMENT BOND REGS	0.2000%	268,000	273,243	280,144
IRELAND GOVERNMENT BOND REGS	3.1500%	40,000	40,779	43,670
PERRIGO FINANCE UNLIMITED CO	4.9000%	500,000	497,951	491,589
STERIS IRISH FINCO UNLTD CO	2.7000%	150,000	132,193	134,718
TRANE TECHNOLOGIES FINANCING L	4.5000%	15,000	17,693	12,542
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONAL	2.7500%	220,000	226,848	199,104
ISRAEL GOVERNMENT INTERNATIONAL	5.5000%	500,000	491,681	505,956
ISRAEL GOVERNMENT INTERNATIONAL	5.3750%	600,000	596,810	611,504
ISRAEL GOVERNMENT INTERNATIONAL	5.6250%	400,000	392,510	406,499
STATE OF ISRAEL REGS	3.8000%	200,000	235,485	129,683

	Coupon	Units	Cost	Market Value
ITALY				
BANCA MONTE DEI PASCHI DI REGS	1.8750%	700,000	828,828	817,665
BANCA MONTE DEI PASCHI DI REGS	3.5000%	315,000	342,054	381,744
BPER BANCA SPA REGS	3.7500%	245,000	269,261	299,251
CASSA DEPOSITI E PRESTITI 144A	5.8750%	200,000	198,672	209,176
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	200,000	217,006	241,489
ENEL SPA REGS	4.2500%	335,000	353,151	396,934
ENI SPA 144A	5.5000%	200,000	198,782	201,470
ENI SPA 144A	5.7500%	215,000	213,711	219,904
INTESA SANPAOLO SPA 144A	7.2000%	600,000	634,684	673,786
INTESA SANPAOLO SPA 144A	8.2480%	500,000	563,819	580,399
INTESA SANPAOLO SPA 144A	7.8000%	200,000	226,865	233,921
ITALY BUONI POLIENNALI DE 144A	3.1500%	1,113,000	1,200,757	1,323,103
ITALY BUONI POLIENNALI DE 144A	3.8500%	610,000	626,559	713,354
ITALY BUONI POLIENNALI DE 144A	4.1000%	156,000	159,838	185,377
ITALY BUONI POLIENNALI DE REGS	3.1000%	1,150,000	1,282,200	1,366,750
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	60,000	66,761	62,714
SNAM SPA 144A	5.0000%	300,000	298,545	302,393
UNICREDIT SPA 144A	5.4590%	500,000	532,344	497,109
JAPAN				
JAPAN BANK FOR INTERNATIONAL C	0.6250%	200,000	199,748	199,694
JAPAN GOVERNMENT FORTY YEAR BO	2.2000%	64,000,000	368,277	356,219
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	10,000,000	61,392	63,527
JAPAN GOVERNMENT THIRTY YEAR B	0.4000%	125,850,000	551,766	527,700
JAPAN GOVERNMENT TWENTY YEAR B	2.4000%	115,800,000	826,174	806,908
MITSUBISHI HC CAPITAL INC 144A	5.0800%	500,000	500,000	505,338
MITSUBISHI UFJ FINANCIAL GROUP	2.3090%	900,000	900,000	784,075
MITSUBISHI UFJ FINANCIAL GROUP	2.3410%	200,000	200,000	193,663
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	300,000	300,000	306,417
NIPPON LIFE INSURANCE CO 144A	3.4000%	300,000	305,383	278,779
NISSAN MOTOR CO LTD 144A	4.8100%	70,000	65,375	64,219
NOMURA HOLDINGS INC	1.6530%	700,000	700,000	679,863
NOMURA HOLDINGS INC	5.3860%	1,400,000	1,400,000	1,425,331
NTT FINANCE CORP 144A	5.1360%	400,000	400,000	409,709
RENESAS ELECTRONICS CORP 144A	2.1700%	800,000	792,154	773,750
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	1,500,000	1,535,133	1,340,260
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	400,000	400,000	343,114
JERSEY C I				
GALAXY PIPELINE ASSETS BI 144A	2.1600%	221,145	221,152	196,065
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0202%	112,000,000	260,381	206,678
KAZAKHSTAN GOVERNMENT INT 144A	5.5000%	510,000	510,000	513,072
KENYA				
REPUBLIC OF KENYA GOVERNM 144A	9.5000%	220,000	213,849	206,962
REPUBLIC OF KENYA GOVERNM REGS	9.5000%	260,000	237,400	244,740
REPUBLIC OF KENYA GOVERNM REGS	6.3000%	200,000	165,564	161,721
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	100,000	99,998	101,928
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	200,000	199,999	212,406
ALBION FINANCING 1 SARL / 144A	7.0000%	150,000	149,993	153,079
CHILE ELECTRICITY LUX MPC 144A	5.6720%	210,000	209,995	211,550
EUROPEAN FINANCIAL STABIL REGS	0.0000%	130,000	148,123	151,756
EUROPEAN FINANCIAL STABIL REGS	1.4500%	250,000	270,212	225,844
EUROPEAN FINANCIAL STABIL REGS	0.4000%	120,000	136,923	139,621
FORESEA HOLDING SA 144A	7.5000%	338	311	321
FORESEA HOLDING SA REGS	7.5000%	20,187	18,236	19,185
INTELSAT JACKSON HOLDINGS 144A	8.0000%	0	0	0
INTELSAT JACKSON HOLDINGS 144A	6.5000%	560,000	551,694	571,030
MINERVA LUXEMBOURG SA 144A	8.8750%	200,000	198,577	216,044
PRIO LUXEMBOURG HOLDING S REGS	6.1250%	200,000	199,360	200,365
SHURGARD LUXEMBOURG SARL REGS	3.6250%	300,000	324,675	344,305
TYCO ELECTRONICS GROUP SA	5.0000%	435,000	428,496	433,212
TYCO ELECTRONICS GROUP SA	4.5000%	250,000	248,808	249,781
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	161,000	32,891	36,719
MALAYSIA GOVERNMENT BOND	3.7330%	810,000	195,967	195,354
MALAYSIA GOVERNMENT BOND	4.1270%	67,000	17,624	16,559
MALAYSIA GOVERNMENT BOND	3.8440%	32,000	8,164	7,778
MALAYSIA GOVERNMENT BOND	3.8850%	441,000	105,797	107,108
MALAYSIA GOVERNMENT BOND	4.6420%	2,191,000	589,792	562,528
MALAYSIA GOVERNMENT BOND	4.8930%	1,577,000	380,117	418,887
MALAYSIA GOVERNMENT BOND	4.9210%	300,000	84,002	81,315
MALAYSIA GOVERNMENT BOND	3.8280%	3,266,000	743,096	793,086
MALAYSIA GOVERNMENT BOND	3.7570%	229,000	52,110	54,525
MALAYSIA GOVERNMENT BOND	4.7620%	208,000	53,334	54,730
MALAYSIA GOVERNMENT BOND	3.5820%	612,000	141,096	146,857
MALAYSIA GOVERNMENT BOND	3.8990%	1,000,000	227,752	241,614
MALAYSIA GOVERNMENT BOND	4.0650%	871,000	193,055	208,747
MALAYSIA GOVERNMENT BOND	4.0540%	1,450,000	354,521	357,253
MALAYSIA GOVERNMENT BOND	4.2540%	1,830,000	421,570	460,336
MALAYSIA GOVERNMENT BOND	4.4570%	1,496,000	374,194	380,486
MALAYSIA GOVERNMENT BOND	3.5190%	792,000	176,621	189,894
MALAYSIA GOVERNMENT BOND	3.5020%	534,000	113,307	127,834
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	1,360,000	310,975	325,295

	Coupon	Units	Cost	Market Value
MALAYSIA GOVERNMENT INVESTMENT	4.2800%	160,000	37,078	39,638
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	680,000	156,754	167,331
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	333,000	74,467	85,542
MALAYSIA GOVERNMENT INVESTMENT	4.6380%	744,000	167,410	194,619
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	715,000	177,579	206,290
MALAYSIA GOVERNMENT INVESTMENT	3.4650%	270,000	58,293	64,517
MALAYSIA GOVERNMENT INVESTMENT	4.2580%	275,000	59,217	66,835
PETRONAS CAPITAL LTD 144A	4.9500%	200,000	199,656	203,976
PETRONAS CAPITAL LTD 144A	5.3400%	200,000	200,000	204,827
MEXICO				
AMERICA MOVIL SAB DE CV	4.7000%	260,000	253,690	258,200
AMERICA MOVIL SAB DE CV	9.5000%	13,000,000	750,567	688,398
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	400,000	400,000	410,720
BBVA MEXICO SA INSTITUCIO 144A	8.4500%	420,000	430,840	444,227
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	200,000	199,999	206,084
CCP_IRS_P MXN-TIIE ON-OIS COM	7.5824%	3,200,000	0	-604
CCP_IRS_R MXN-TIIE ON-OIS COM	8.0348%	2,400,000	0	-362
CCP_IRS_P MXN-TIIE ON-OIS COM	8.0682%	-3,200,000	0	0
CCP_IRS_R MXN-TIIE ON-OIS COM	7.7575%	-2,400,000	0	0
COCA-COLA FEMSA SAB DE CV	2.7500%	159,000	161,534	148,289
MEXICAN BONOS	10.0000%	4,091,000	243,294	227,209
MEXICAN BONOS	8.0000%	37,560,100	1,821,847	1,651,169
MEXICAN BONOS	7.7500%	25,712,000	1,101,430	1,163,204
MEXICAN BONOS	7.5000%	15,116,500	687,069	749,162
MEXICAN BONOS	8.5000%	24,582,300	1,263,185	1,270,197
MEXICAN UDIBONOS	4.0000%	20,822,219	868,108	978,228
MEXICAN UDIBONOS	3.0000%	3,749,949	204,437	194,608
MEXICAN UDIBONOS	4.5000%	190,000	83,761	10,069
MEXICAN UDIBONOS	2.7500%	2,533,800	111,855	119,134
MEXICO GOVERNMENT INTERNATIONAL	3.7500%	200,000	135,224	112,750
MEXICO GOVERNMENT INTERNATIONAL	6.6250%	395,000	394,400	400,925
MEXICO GOVERNMENT INTERNATIONAL	6.0000%	600,000	595,904	601,560
MEXICO GOVERNMENT INTERNATIONAL	4.7500%	400,000	377,561	379,964
MEXICO GOVERNMENT INTERNATIONAL	7.3750%	200,000	199,224	206,148
MEXICO GOVERNMENT INTERNATIONAL	4.3500%	200,000	174,858	143,850
MEXICO GOVERNMENT INTERNATIONAL	6.3500%	600,000	597,650	612,810
MEXICO GOVERNMENT INTERNATIONAL	6.8750%	510,000	515,449	531,573
MEXICO GOVERNMENT INTERNATIONAL	6.0500%	40,000	44,731	38,140
MEXICO GOVERNMENT INTERNATIONAL	1.1250%	1,300,000	1,462,635	1,378,135
MEXICO GOVERNMENT INTERNATIONAL	6.3380%	226,000	201,748	206,926
PETROLEOS MEXICANOS	10.0000%	500,000	490,453	535,320
PETROLEOS MEXICANOS	6.6250%	300,000	243,955	252,834
PETROLEOS MEXICANOS	6.7000%	270,000	244,243	250,851
PETROLEOS MEXICANOS	5.3500%	300,000	279,501	288,072
PETROLEOS MEXICANOS	5.9500%	880,000	809,480	795,547
PETROLEOS MEXICANOS	8.7500%	162,000	162,975	167,838
PETROLEOS MEXICANOS	7.4700%	17,606,200	844,398	892,755
PETROLEOS MEXICANOS	6.4900%	125,000	117,018	124,369
PETROLEOS MEXICANOS REGS	4.8750%	100,000	113,271	114,624
TRUST FIBRA UNO REGS	6.9500%	200,000	246,297	177,925
TRUST FIBRA UNO REGS	6.3900%	200,000	210,898	167,086
MOROCCO				
MOROCCO GOVERNMENT INTERN 144A	3.8750%	630,000	677,827	750,049
MOROCCO GOVERNMENT INTERN 144A	4.7500%	460,000	492,527	541,142
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	9.0000%	440,000	410,118	362,015
NETHERLANDS				
AMERICAN MEDICAL SYSTEMS EUROP	3.0000%	400,000	417,852	468,782
BRASKEM NETHERLANDS FINAN REGS	8.5000%	200,000	186,540	174,891
COOPERATIEVE RABOBANK UA	4.3750%	250,000	250,626	249,879
COOPERATIEVE RABOBANK UA REGS	0.7500%	200,000	186,163	206,172
COOPERATIEVE RABOBANK UA REGS	4.6250%	200,000	226,903	235,357
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	95,000	107,280	112,156
DSV FINANCE BV REGS	0.5000%	175,000	162,969	178,112
EMBRAER NETHERLANDS FINANCE BV	5.9800%	400,000	407,413	412,320
ENEL FINANCE INTERNATIONAL 144A	3.5000%	470,000	446,730	458,314
ENEL FINANCE INTERNATIONAL 144A	4.6250%	500,000	499,571	501,839
ENEL FINANCE INTERNATIONAL 144A	2.5000%	900,000	896,488	789,468
ENEL FINANCE INTERNATIONAL REGS	3.0000%	170,000	189,718	198,133
GREENKO DUTCH BV 144A	3.8500%	233,200	233,200	228,837
GREENKO DUTCH BV REGS	3.8500%	176,000	169,730	172,707
ING GROEP NV	5.5500%	218,000	217,383	223,216
ING GROEP NV	5.5250%	465,000	464,128	473,361
KONINKLIJKE KPN NV REGS	3.8750%	300,000	319,146	365,478
NE PROPERTY BV REGS	3.3750%	200,000	238,951	236,628
NEDERLANDSE WATERSCHAPSBA REGS	0.0000%	832,000	937,952	950,617
NETHERLANDS GOVERNMENT BO 144A	0.0000%	717,000	673,849	580,651
NETHERLANDS GOVERNMENT BO 144A	2.5000%	335,000	351,668	397,420
NXP BV / NXP FUNDING LLC / NXP	4.3000%	33,000	32,164	32,698
SHELL INTERNATIONAL FINANCE BV	3.8750%	5,000	4,948	4,981
SHELL INTERNATIONAL FINANCE BV	6.3750%	50,000	59,982	55,467
TENNET HOLDING BV REGS	2.0000%	100,000	95,284	107,674
TENNET HOLDING BV REGS	0.8750%	140,000	136,145	151,025
NEW ZEALAND				
CCP_IRS_R NZD-BBR-FRA 3M CME	3.2900%	4,695,000	1,604	-26,002

	Coupon	Units	Cost	Market Value
CCP_IRS_R NZD-BBR-FRA 3M CME	3.6300%	-4,695,000	-2,751	0
NEW ZEALAND GOVERNMENT BO REGS	2.7500%	547,000	288,605	273,156
NEW ZEALAND GOVERNMENT BOND	5.0000%	312,000	190,247	183,140
NEW ZEALAND GOVERNMENT BOND	2.0000%	1,720,000	852,961	906,635
NEW ZEALAND GOVERNMENT BOND	4.5000%	929,000	531,941	566,035
NEW ZEALAND GOVERNMENT BOND	1.7500%	252,000	92,910	99,208
NEW ZEALAND GOVERNMENT BOND	2.7500%	328,000	135,956	130,630
NEW ZEALAND GOVERNMENT BOND	4.2500%	2,320,000	1,328,249	1,380,933
NIGERIA				
NIGERIA GOVERNMENT BOND	18.5000%	257,320,000	165,095	167,558
NIGERIA GOVERNMENT INTERN REGS	8.2500%	200,000	152,394	165,608
NIGERIA GOVERNMENT INTERN REGS	10.3750%	410,000	426,386	431,787
NORWAY				
AKER BP ASA 144A	3.1000%	200,000	199,768	178,595
AKER BP ASA 144A	4.0000%	505,000	472,915	479,638
AKER BP ASA 144A	5.6000%	425,000	428,202	436,301
EQUINOR ASA	2.3750%	135,000	134,599	123,927
EQUINOR ASA	3.2500%	30,000	29,280	20,971
NORWAY GOVERNMENT BOND 144A	3.7500%	11,198,000	1,027,927	1,100,986
VAR ENERGI ASA 144A	5.8750%	200,000	203,014	204,898
VAR ENERGI ASA 144A	7.5000%	200,000	211,482	211,692
PANAMA				
CARNIVAL CORP 144A	4.0000%	600,000	567,967	587,250
CARNIVAL CORP 144A	5.7500%	250,000	250,050	254,230
PANAMA BONOS DEL TESORO 144A	6.3750%	64,000	63,322	60,143
PANAMA GOVERNMENT INTERNATIONA	4.5000%	200,000	155,912	134,867
PANAMA GOVERNMENT INTERNATIONA	8.0000%	200,000	207,956	214,314
PANAMA GOVERNMENT INTERNATIONA	6.8750%	300,000	299,120	298,089
PANAMA GOVERNMENT INTERNATIONA	7.8750%	320,000	317,218	325,122
PANAMA GOVERNMENT INTERNATIONA	6.8530%	200,000	195,313	182,976
PERU				
BANCO DE CREDITO DEL PERU REGS	3.1250%	250,000	247,749	250,000
PERU GOVERNMENT BOND	5.3500%	399,000	93,030	96,142
PERU GOVERNMENT BOND	5.4000%	223,000	55,277	59,212
PERU GOVERNMENT BOND 144A	7.3000%	2,400,000	688,496	735,718
PERU GOVERNMENT BOND 144A	7.6000%	97,000	27,694	29,041
PERU GOVERNMENT BOND 144A	6.8500%	867,000	242,032	251,251
PERUVIAN GOVERNMENT INTER 144A	1.7149%	587,000	155,768	170,690
PERUVIAN GOVERNMENT INTER REGS	1.9380%	1,781,000	492,809	544,456
PERUVIAN GOVERNMENT INTER REGS	1.5058%	4,700,000	1,158,447	1,248,273
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	50,000	59,870	54,241
PERUVIAN GOVERNMENT INTERNATIO	3.6000%	150,000	90,632	91,943
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	20,000	19,825	19,268
PERUVIAN GOVERNMENT INTERNATIO	5.5000%	883,000	879,717	883,574
PERUVIAN GOVERNMENT INTERNATIO	6.2000%	295,000	293,251	296,165
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	55,000	53,296	37,701
PERUVIAN GOVERNMENT INTERNATIO	5.3750%	160,000	155,811	159,707
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	85,000	102,697	103,838
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	15,000	12,461	8,019
PERUVIAN GOVERNMENT INTERNATIO	2.7830%	125,000	111,503	112,504
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.2500%	7,190,000	132,048	129,561
PHILIPPINE GOVERNMENT BOND	6.5000%	1,480,000	27,722	26,814
PHILIPPINE GOVERNMENT INTERNAT	5.9000%	400,000	403,750	408,015
PHILIPPINE GOVERNMENT INTERNAT	5.5000%	420,000	418,484	435,421
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	100,000	108,487	109,804
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	6.2500%	330,000	327,631	327,154
REPUBLIC OF POLAND GOVERNMENT	5.0000%	3,024,000	761,923	810,946
REPUBLIC OF POLAND GOVERNMENT	3.7500%	2,765,000	589,801	754,898
REPUBLIC OF POLAND GOVERNMENT	1.7500%	763,000	148,490	170,202
REPUBLIC OF POLAND GOVERNMENT	1.2500%	262,000	54,576	60,272
REPUBLIC OF POLAND GOVERNMENT	2.2500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	6.0000%	8,840,933	2,284,933	2,548,841
REPUBLIC OF POLAND GOVERNMENT	2.5000%	1,147,000	287,736	311,134
REPUBLIC OF POLAND GOVERNMENT	5.5000%	166,000	158,233	154,042
REPUBLIC OF POLAND GOVERNMENT	5.7500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	1.5000%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	5.1250%	59,000	58,842	59,221
REPUBLIC OF POLAND GOVERNMENT	6.6800%	0	0	0
PORTUGAL				
EDP SA REGS	3.8750%	200,000	220,915	243,175
PORTUGAL OBRIGACOES DO TE 144A	3.0000%	723,000	751,046	845,674
PORTUGAL OBRIGACOES DO TE 144A	3.8750%	177,000	201,494	222,102
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.4000%	250,000	250,010	211,194
QATARENERGY 144A	3.1250%	400,000	398,767	294,800
QATARENERGY 144A	2.2500%	200,000	198,664	175,076
QATARENERGY REGS	3.3000%	500,000	346,132	337,006
ROMANIA				
ROMANIA GOVERNMENT BOND	3.6500%	755,000	165,542	174,099
ROMANIA GOVERNMENT BOND	6.7500%	520,000	110,750	113,511
ROMANIA GOVERNMENT BOND	4.7500%	40,000	7,281	7,609
ROMANIA GOVERNMENT BOND	4.8500%	590,000	118,841	124,452

	Coupon	Units	Cost	Market Value
ROMANIA GOVERNMENT BOND	7.2000%	615,000	141,650	142,024
ROMANIA GOVERNMENT BOND	6.7000%	240,000	42,729	53,386
ROMANIA GOVERNMENT BOND	6.3000%	1,710,000	370,113	385,123
ROMANIAN GOVERNMENT INTER 144A	6.0000%	290,000	322,217	313,328
ROMANIAN GOVERNMENT INTER 144A	5.2500%	475,000	503,283	558,048
ROMANIAN GOVERNMENT INTER 144A	5.7500%	90,000	89,398	83,128
ROMANIAN GOVERNMENT INTER 144A	2.6250%	800,000	946,832	583,337
ROMANIAN GOVERNMENT INTER 144A	5.3750%	62,000	66,674	72,971
ROMANIAN GOVERNMENT INTER 144A	5.6250%	715,000	771,614	789,107
ROMANIAN GOVERNMENT INTER 144A	7.5000%	122,000	121,562	126,649
ROMANIAN GOVERNMENT INTER REGS	2.7500%	400,000	297,133	292,625
ROMANIAN GOVERNMENT INTER REGS	5.7500%	52,000	46,037	48,018
ROMANIAN GOVERNMENT INTER REGS	2.1000%	100,000,000	673,381	681,351
ROMANIAN GOVERNMENT INTER REGS	5.6250%	205,000	209,040	226,247
ROMANIAN GOVERNMENT INTER REGS	6.3750%	242,000	266,564	282,867
ROMANIAN GOVERNMENT INTER REGS	2.1240%	540,000	491,857	527,797
RUSSIA				
RUSSIAN FEDERAL BOND - OFZ	6.1000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.2500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.0000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	8.1500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.0500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.6500%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	7.7000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	6.9000%	0	0	0
RUSSIAN FEDERAL BOND - OFZ	8.5000%	0	0	0
RUSSIAN FEDERAL INFLATION LINK	2.5000%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	5.2500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.7500%	0	0	0
RUSSIAN FOREIGN BOND - EU REGS	4.2500%	0	0	0
SENEGAL				
SENEGAL GOVERNMENT INTERN 144A	4.7500%	200,000	221,641	185,264
SENEGAL GOVERNMENT INTERN REGS	6.7500%	200,000	148,864	120,204
SENEGAL GOVERNMENT INTERN REGS	4.7500%	250,000	267,866	231,580
SENEGAL GOVERNMENT INTERN REGS	5.3750%	640,000	483,842	462,706
SINGAPORE				
IBM INTERNATIONAL CAPITAL PTE	5.2500%	123,000	113,606	117,927
IBM INTERNATIONAL CAPITAL PTE	4.9000%	183,000	177,078	182,664
PFIZER INVESTMENT ENTERPRISES	4.4500%	150,000	149,946	150,164
PFIZER INVESTMENT ENTERPRISES	4.6500%	73,000	73,061	74,010
PFIZER INVESTMENT ENTERPRISES	5.3400%	20,000	19,617	18,549
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	68,000	52,651	55,125
SLOVAKIA GOVERNMENT BOND REGS	3.7500%	225,000	231,942	258,808
SOUTH AFRICA				
CCP_IRS_R ZAR-JIBAR-SAFEX 3M	0.0100%	1,695,000	0	-1,389
CCP_IRS_R ZAR-JIBAR-SAFEX 3M	8.6800%	-1,695,000	-24	0
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	200,000	200,000	198,428
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	1,624,000	92,280	79,015
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	200,000	182,743	195,641
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	85,152,000	4,210,016	4,478,756
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	14,035,000	447,587	533,321
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	30,834,000	1,297,429	1,394,629
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	19,445,000	956,792	952,225
REPUBLIC OF SOUTH AFRICA GOVER	11.6250%	7,945,000	460,332	468,497
SOUTH KOREA				
EXPORT-IMPORT BANK OF KOREA	5.1250%	200,000	198,812	205,823
EXPORT-IMPORT BANK OF KOREA	0.0845%	10,000,000	118,111	116,666
EXPORT-IMPORT BANK OF KOREA	0.0913%	12,400,000	146,659	149,223
KOREA DEVELOPMENT BANK/THE	3.0000%	1,000,000	991,411	993,062
KOREA DEVELOPMENT BANK/THE	0.0845%	28,000,000	326,718	329,651
KOREA NATIONAL OIL CORP 144A	4.8750%	300,000	298,315	305,040
KOREA TREASURY BOND	3.7500%	258,660,000	251,409	205,047
KOREA TREASURY BOND	2.7500%	202,450,000	183,303	148,270
KOREA TREASURY BOND	2.3750%	392,110,000	284,821	285,147
KOREA TREASURY BOND	2.1250%	290,020,000	258,138	201,571
KOREA TREASURY BOND	2.5000%	717,390,000	457,726	504,874
KOREA TREASURY BOND	2.6250%	510,750,000	378,010	380,311
KOREA TREASURY BOND	1.5000%	188,450,000	167,698	137,882
POSCO HOLDINGS INC 144A	5.7500%	200,000	199,021	206,844
SK HYNIX INC 144A	5.5000%	200,000	199,335	205,731
SPAIN				
BANCO SANTANDER SA	4.1750%	600,000	591,812	596,493
CAIXABANK SA 144A	6.2080%	340,000	351,659	353,363
CAIXABANK SA 144A	6.0370%	200,000	199,980	209,260
CAIXABANK SA 144A	5.6730%	400,000	400,000	413,670
CAIXABANK SA 144A	4.8850%	250,000	250,000	250,984
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	200,000	153,187	179,091
LORCA TELECOM BOND CO SA REGS	4.0000%	300,000	291,340	351,865
SPAIN GOVERNMENT BOND	2.4000%	812,000	920,162	959,655
SPAIN GOVERNMENT BOND	2.7000%	700,000	726,509	830,439
SPAIN GOVERNMENT BOND 144A	3.2000%	580,000	654,939	679,139
SPAIN GOVERNMENT BOND 144A	3.5000%	184,000	192,937	211,561
SPAIN GOVERNMENT BOND 144A	3.4500%	240,000	241,981	270,010
SPAIN GOVERNMENT BOND 144A	1.9000%	188,000	145,028	146,158

	Coupon	Units	Cost	Market Value
TELEFONICA EMISIONES SA	7.0450%	364,000	406,542	404,139
TELEFONICA EMISIONES SA REGS	4.1830%	100,000	108,297	120,455
SRI LANKA				
SRI LANKA GOVERNMENT INTE REGS	7.5500%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.1250%	0	0	0
SRI LANKA GOVERNMENT INTE REGS	6.8500%	0	0	0
SUPRANATIONAL GEOGRAPHIC FOCUS				
AFRICAN DEVELOPMENT BANK	4.6250%	70,000	69,925	70,749
ASIAN DEVELOPMENT BANK	4.5000%	320,000	322,384	326,954
ASIAN DEVELOPMENT BANK	4.3750%	380,000	380,532	385,653
ASIAN DEVELOPMENT BANK	0.0708%	8,630,000	102,425	100,390
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	170,000	169,811	171,819
EUROPEAN INVESTMENT BANK	4.5000%	250,000	251,307	255,816
EUROPEAN INVESTMENT BANK	3.7500%	320,000	312,706	319,344
EUROPEAN INVESTMENT BANK	4.6250%	35,000	34,852	36,006
EUROPEAN INVESTMENT BANK	0.6250%	23,000	22,999	22,942
EUROPEAN INVESTMENT BANK	3.8750%	250,000	247,603	250,941
EUROPEAN INVESTMENT BANK	4.7500%	165,000	164,783	170,832
EUROPEAN INVESTMENT BANK REGS	0.0000%	170,000	192,142	190,151
EUROPEAN INVESTMENT BANK REGS	3.0000%	295,000	293,955	351,927
EUROPEAN INVESTMENT BANK REGS	2.8750%	280,000	301,830	332,173
EUROPEAN INVESTMENT BANK REGS	1.1250%	150,000	180,896	145,043
EUROPEAN STABILITY MECHAN REGS	0.0000%	175,000	197,733	199,795
EUROPEAN UNION REGS	0.0000%	305,000	333,215	308,165
EUROPEAN UNION REGS	1.0000%	225,000	213,572	235,165
EUROPEAN UNION REGS	0.2000%	240,000	284,064	206,062
EUROPEAN UNION REGS	2.8750%	1,100,000	1,179,616	1,317,395
EUROPEAN UNION REGS	3.3750%	228,000	227,411	243,823
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	125,000	124,967	125,446
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	320,000	306,403	313,299
INTER-AMERICAN DEVELOPMENT BAN	0.0799%	271,000,000	3,256,897	3,227,064
INTER-AMERICAN DEVELOPMENT BAN	0.0839%	57,000,000	685,027	682,605
INTERNATIONAL BANK FOR RECONST	4.0000%	25,000	24,983	25,011
INTERNATIONAL BANK FOR RECONST	4.6250%	575,000	586,638	594,634
INTERNATIONAL BANK FOR RECONST	3.1250%	130,000	129,971	128,310
INTERNATIONAL BANK FOR RECONST	0.0815%	23,500,000	282,432	275,842
INTERNATIONAL BANK FOR RECONST	0.0742%	18,100,000	208,973	209,935
INTERNATIONAL FINANCE CORP	3.6250%	305,000	304,893	304,379
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	250,000	263,660	297,879
ASSA ABLOY AB REGS	3.8750%	0	0	0
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4400%	0	0	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.1300%	0	0	0
SWEDEN GOVERNMENT BOND REGS	1.7500%	1,165,000	96,612	118,595
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	124,000	139,671	155,394
SWISS CONFEDERATION GOVER REGS	3.2500%	50,000	54,309	67,004
SWISS CONFEDERATION GOVER REGS	1.5000%	158,000	198,833	225,468
UBS AG/LONDON	1.2500%	200,000	199,855	194,407
UBS GROUP AG 144A	6.5370%	450,000	484,232	489,459
UBS GROUP AG 144A	1.3050%	1,100,000	1,051,191	1,079,249
UBS GROUP AG 144A	9.0160%	600,000	712,863	741,828
UBS GROUP AG 144A	5.6170%	400,000	399,999	415,351
UBS GROUP AG 144A	4.1940%	450,000	436,912	440,658
THAILAND				
BANGKOK BANK PCL/HONG KONG REGS	3.7330%	385,000	353,637	357,720
THAILAND GOVERNMENT BOND	1.0000%	406,000	11,256	12,389
THAILAND GOVERNMENT BOND	2.0000%	11,700,000	300,506	362,072
THAILAND GOVERNMENT BOND	4.0000%	3,328,000	117,159	139,265
THAILAND GOVERNMENT BOND	2.7500%	956,000	25,896	31,903
THAILAND GOVERNMENT BOND	2.8750%	4,410,000	130,378	150,922
THAILAND GOVERNMENT BOND	2.1250%	3,850,000	118,387	119,654
THAILAND GOVERNMENT BOND	3.3000%	908,000	27,494	33,037
THAILAND GOVERNMENT BOND	3.4500%	7,135,000	224,787	264,522
THAILAND GOVERNMENT BOND	2.3500%	280,000	7,613	8,695
THAILAND GOVERNMENT BOND	3.3500%	8,360,000	247,647	290,865
THAILAND GOVERNMENT BOND	4.6750%	1,422,000	55,640	60,647
THAILAND GOVERNMENT BOND	1.6000%	3,273,000	90,878	100,343
THAILAND GOVERNMENT BOND	3.3900%	6,667,000	216,765	242,920
THAILAND GOVERNMENT BOND	2.9800%	6,845,000	213,108	239,710
THAILAND GOVERNMENT BOND REGS	1.2500%	564,420	16,204	17,042
TURKEY				
TURKIYE GOVERNMENT BOND	36.0000%	12,670,000	349,437	311,061
TURKIYE GOVERNMENT BOND	12.6000%	8,030,000	248,326	189,142
TURKIYE GOVERNMENT BOND	17.3000%	21,930,000	559,583	389,482
TURKIYE GOVERNMENT BOND	46.8564%	1,880,000	54,750	46,937
TURKIYE GOVERNMENT INTERNATIONAL	7.1250%	390,000	386,190	390,194
TURKIYE GOVERNMENT INTERNATIONAL	4.8750%	400,000	293,808	282,084
TURKIYE GOVERNMENT INTERNATIONAL	11.8750%	270,000	332,439	333,100
UKRAINE				
UKRAINE GOVERNMENT BOND	9.9900%	0	0	0
UKRAINE GOVERNMENT BOND	19.5000%	0	0	0
UKRAINE GOVERNMENT BOND	12.7000%	0	0	0
UKRAINE GOVERNMENT BOND	15.0900%	610,000	14,749	14,592
UKRAINE GOVERNMENT BOND	15.2000%	615,000	14,994	14,668

	Coupon	Units	Cost	Market Value
UKRAINE GOVERNMENT BOND	15.1000%	455,000	11,093	10,819
UKRAINE GOVERNMENT INTERN 144A	6.7500%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	4.3750%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	9.7500%	0	0	0
UKRAINE GOVERNMENT INTERN REGS	8.9940%	0	0	0
UNITED ARAB EMIRATES				
ABU DHABI CRUDE OIL PIPEL REGS	4.6000%	342,000	296,299	305,910
ABU DHABI GOVERNMENT INTE 144A	2.5000%	270,000	249,620	252,860
ABU DHABI GOVERNMENT INTE REGS	3.1250%	2,300,000	2,453,383	2,199,659
ABU DHABI GOVERNMENT INTE REGS	5.5000%	675,000	714,148	672,536
ABU DHABI GOVERNMENT INTE REGS	3.8750%	625,000	501,693	485,140
FINANCE DEPARTMENT GOVERN REGS	4.6250%	175,000	180,703	205,485
UNITED KINGDOM				
AMCOR GROUP FINANCE PLC	5.4500%	29,000	29,210	29,818
ANGLO AMERICAN CAPITAL PL 144A	4.5000%	200,000	198,993	200,020
ANGLO AMERICAN CAPITAL PL 144A	2.6250%	200,000	177,818	180,816
ANGLO AMERICAN CAPITAL PL 144A	3.8750%	200,000	193,963	195,338
ASTRAZENECA PLC	0.7000%	500,000	499,722	486,388
ASTRAZENECA PLC	3.0000%	50,000	42,149	33,645
ASTRAZENECA PLC	1.3750%	95,000	81,069	82,474
ASTRAZENECA PLC	2.1250%	13,000	7,800	7,166
ASTRAZENECA PLC	4.3750%	32,000	31,509	27,853
BARCLAYS PLC	4.9720%	800,000	844,311	808,364
BARCLAYS PLC	5.6900%	600,000	600,000	620,834
BRITISH TELECOMMUNICATION REGS	3.8750%	255,000	287,063	304,894
BUPA FINANCE PLC REGS	5.0000%	220,000	252,894	278,490
CANARY WHARF GROUP INVEST REGS	1.7500%	300,000	343,216	346,439
CCP_IRS_P GBP-SONIA-COMPOUND	3.5000%	9,600,000	0	-83,787
CCP_IRS_R GBP-SONIA-COMPOUND	4.3156%	1,888,000	1,299	-2,209
CCP_IRS_R GBP-SONIA-COMPOUND	4.3059%	2,813,000	4,929	-38,022
CCP_IRS_P GBP-SONIA-COMPOUND	4.6905%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.3405%	-9,600,000	-261,568	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6300%	-1,888,000	-224	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.8800%	-2,813,000	-1,880	0
CSL FINANCE PLC 144A	3.8500%	300,000	299,891	297,845
FERGUSON FINANCE PLC 144A	3.2500%	200,000	199,529	188,361
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	300,000	363,920	272,920
HSBC HOLDINGS PLC	4.5830%	1,030,000	1,087,057	1,031,488
HSBC HOLDINGS PLC	4.7550%	200,000	200,073	200,760
HSBC HOLDINGS PLC	3.9730%	345,000	330,173	335,980
HSBC HOLDINGS PLC	5.2860%	470,000	469,989	480,139
HSBC HOLDINGS PLC	2.8480%	210,000	187,050	191,911
HSBC HOLDINGS PLC	6.9500%	420,000	420,000	421,588
LLOYDS BANK PLC REGS	0.0000%	200,000	175,642	144,576
LLOYDS BANKING GROUP PLC	4.7160%	500,000	496,681	499,792
LLOYDS BANKING GROUP PLC	4.8180%	200,000	200,000	201,802
MAREX GROUP PLC	6.4040%	400,000	400,000	411,741
NATIONAL GRID PLC	5.8090%	40,000	40,000	42,040
NATIONWIDE BUILDING SOCIE 144A	6.5570%	800,000	800,000	820,206
NATIONWIDE BUILDING SOCIE REGS	6.1780%	100,000	119,689	139,912
RIO TINTO FINANCE USA PLC	5.0000%	286,000	285,149	290,995
RIO TINTO FINANCE USA PLC	4.5000%	90,000	89,983	90,709
RIO TINTO FINANCE USA PLC	5.7500%	220,000	214,009	220,273
RIO TINTO FINANCE USA PLC	4.8750%	120,000	119,979	122,295
ROYALTY PHARMA PLC	1.7500%	100,000	91,345	94,705
SANTANDER UK GROUP HOLDINGS PL	6.8330%	800,000	801,654	806,558
SANTANDER UK GROUP HOLDINGS PL	5.6940%	200,000	199,982	206,285
SEVERN TRENT UTILITIES FI REGS	4.0000%	205,000	217,513	245,905
THAMES WATER SUPER SENIOR 144A	9.7500%	35,084	41,663	47,762
THAMES WATER UTILITIES FI REGS	4.3750%	800,000	762,416	607,564
THAMES WATER UTILITIES LT 144A	0.0000%	5,051	0	5,839
UNITED KINGDOM GILT REGS	4.0000%	34,000	41,223	37,096
UNITED KINGDOM GILT REGS	4.7500%	227,000	307,848	297,250
UNITED KINGDOM GILT REGS	4.2500%	456,000	619,152	548,144
UNITED KINGDOM GILT REGS	4.3750%	3,113,400	3,514,727	3,695,597
UNITED KINGDOM GILT REGS	3.7500%	821,000	961,689	1,020,371
UNITED KINGDOM GILT REGS	3.2500%	713,000	911,228	913,804
UNITED KINGDOM GILT REGS	4.1250%	583,000	754,194	806,357
UNITED KINGDOM INFLATION- REGS	1.1250%	1,758,803	2,266,221	2,325,816
UNITED UTILITIES WATER FI REGS	3.7500%	264,000	279,179	309,915
VMED O2 UK FINANCING I PL 144A	4.2500%	400,000	400,079	366,448
YORKSHIRE WATER FINANCE P REGS	1.7500%	500,000	550,067	604,091
URUGUAY				
ORIENTAL REPUBLIC OF URUGUAY	5.2500%	90,000	81,400	81,434
URUGUAY GOVERNMENT INTERNATION	5.7500%	200,000	219,086	210,940
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	95,000	15,200	14,954
VENEZUELA GOVERNMENT INTE REGS	6.0000%	110,000	15,015	14,861
VENEZUELA GOVERNMENT INTE REGS	7.7500%	165,000	22,688	23,844
VENEZUELA GOVERNMENT INTE REGS	8.2500%	90,000	14,760	14,356
VENEZUELA GOVERNMENT INTE REGS	9.2500%	45,000	7,605	7,753
Total of International Fixed Income Securities			253,921,677	256,645,713

	Coupon	Units	Cost	Market Value
Futures Contracts & Derivatives				0.40%
AUST 10Y BOND FUTURE (SFE)	0.0000%	-26	0	-16,384
AUST 3YR BOND FUTURE (SFE)	0.0000%	-177	0	-46,861
CAN 10YR BOND FUTURE (MSE)	0.0000%	63	0	25,316
EURO-BOBL FUTURE (EUX)	0.0000%	17	0	-1,808
EURO-BTP FUTURE (EUX)	0.0000%	-8	0	-1,737
EURO-BUND FUTURE (EUX)	0.0000%	-28	0	13,567
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	1	0	-2,606
EURO-OAT FUTURE (EUX)	0.0000%	-21	0	14,697
EURO-SCHATZ FUTURE (EUX)	0.0000%	38	0	-7,160
SHORT EURO-BTP FUTURE (EUX)	0.0000%	5	0	-1,321
10YR MINI JGB FUTURE (SGX)	0.0000%	29	0	6,681
JPN 10Y BOND FUTURE (OSE)	0.0000%	-13	0	-27,554
LONG GILT FUTURE (ICF)	0.0000%	-5	0	-3,056
3 MONTH SOFR FUT (CME)	0.0000%	602	0	1,375,919
US 10YR TREAS NTS FUT SEP 25	0.0000%	-30	-11,680	-8,594
US 10YR TREAS NTS FUT(CBT)SEP2	0.0000%	-10	-2,800	-2,813
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	85	-3,370	88,176
US 10YR ULTRA FUTURE (CBT)	0.0000%	181	0	424,491
US 2YR NOTE FUTURE (CBT)	0.0000%	257	0	182,795
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	504	0	594,094
US TREAS BD FUTURE (CBT)	0.0000%	60	0	243,477
US ULTRA BOND (CBT)	0.0000%	119	0	681,909
Total Futures Contracts & Derivatives			-17,851	3,531,230

Credit Default Swaps				0.07%
CCP_CDS. SP UL AT&T INC. CME	1.0000%	1,200,000	13,493	10,927
CCP_CDS. SP UL GE CME	1.0000%	800,000	11,201	7,028
CCP_CDS. SP UL AT&T INC. CME	0.0000%	-1,200,000	-794	0
CCP_CDS. SP UL GE CME	0.0000%	-800,000	0	0
CCP_CDX. SP UL CDX.EM.36 CME	1.0000%	1,196,000	0	5,099
CCP_CDX. SP UL CDX.EM.40_V1 CM	1.0000%	700,000	0	-3,696
CCP_CDX. SP UL CDX.EM.41 CME	1.0000%	200,000	0	-2,020
CCP_CDX. SP UL CDX.EM.42 CME	1.0000%	300,000	0	-4,559
CCP_CDX. SP UL CDX.EM.43_V1 CM	1.0000%	300,000	0	-7,471
CCP_CDX. SP UL CDX.NA.IG.42 CM	1.0000%	2,200,000	7,891	26,477
CCP_CDX. SP UL CDX.NA.IG.43 CM	1.0000%	9,100,000	92,850	119,766
CCP_CDX. SP UL CDX.NA.IG.44 CM	1.0000%	29,400,000	336,589	494,380
CCP_CDX. SP UL CDX-EMS34V1-5Y	1.0000%	2,024,000	0	3,797
CCP_CDX. SP UL CDX.EM.36 CME	0.0000%	-1,196,000	-23,690	0
CCP_CDX. SP UL CDX.EM.40_V1 CM	0.0000%	-700,000	-26,297	0
CCP_CDX. SP UL CDX.EM.41 CME	0.0000%	-200,000	-7,303	0
CCP_CDX. SP UL CDX.EM.42 CME	0.0000%	-300,000	-8,833	0
CCP_CDX. SP UL CDX.EM.43_V1 CM	0.0000%	-300,000	-10,780	0
CCP_CDX. SP UL CDX.NA.IG.42 CM	0.0000%	-2,200,000	0	0
CCP_CDX. SP UL CDX.NA.IG.43 CM	0.0000%	-9,100,000	0	0
CCP_CDX. SP UL CDX.NA.IG.44 CM	0.0000%	-29,400,000	0	0
CCP_CDX. SP UL CDX-EMS34V1-5Y	0.0000%	-2,024,000	-66,704	0
CDS. SP UL REPUBLIC OF TURKEY	1.0000%	0	0	0
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	142,607	863	95
CDX. SP UL CMBX.NA.AAA.10_1	0.5000%	500,000	0	2,102
CDX. SP UL CMBX.NA.AAA.10_1	0.0000%	-500,000	-465	0
CDX. SP UL CMBX.NA.AAA.9_1	0.0000%	-142,607	0	0
Total Credit Default Swaps			318,023	651,925

Alternatives				0.49%
Total Alternatives		4,268,753	3,780,501	4,268,753

Cash Equivalent Securities				5.02%
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Master Notes/Money Markets

EGYPT TREASURY BILLS	0.0000%	40,000,000	663,437	674,482
NIGERIA OMO BILL	0.0000%	69,272,000	39,861	40,254
BARCLAYS CAPITAL REV REPO	4.4700%	32,100,000	32,100,000	32,100,000
BNP PARIBAS REV REPO	4.4700%	32,200,000	32,200,000	32,200,000
CASH COLLATERAL HELD AT HSBC	0.0000%	60,000	60,000	60,000
CASH HELD AT HSBC MAURITIUS	0.0000%	-150,000	-150,000	-150,000
CME CCP COLL HELD AT GSC	0.0000%	335,000	335,000	335,000
FUTURES CASH COLLATERAL HELD	0.0000%	3,075,000	3,075,000	3,075,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	0	0	0
GS ICE CCP COLLAT	0.0100%	315,000	315,000	315,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	1,959,000	1,959,000	1,959,000
MSI CASH COLLATERAL	0.0100%	0	0	0
OTC COLLATERAL WITH HSBC	0.0000%	90,000	90,000	90,000

	Coupon	Units	Cost	Market Value
PACIFIC GAS AND ELECTRIC CO	5.3110%	600,000	600,008	600,008
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	151,000	151,000	151,000
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	32,000	32,000	32,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	14,000	14,000	14,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	10,000	10,000	10,000
SWAP/ISDA STANDARD CHARTERED C	0.0100%	0	0	0
SWAPS HSBC CASH COLLATERAL	0.0100%	31,000	31,000	31,000
TBA CASH COLL BOA	0.0100%	0	0	0
TBA CASH COLL MSC	1.5500%	0	0	0
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	800,000	788,892	788,892
WELLS FARGO CASH COLLATERAL	0.0100%	0	0	0
WTU CASH SWEEP ACCOUNT	3.2582%	23,516,471	23,516,471	23,516,471
Others (Payables, Receivables, etc.)		0	-50,256,996	-51,829,481
Total of Cash Equivalent Securities			45,573,673	44,012,625
Preferred Securities				0.06%
AGFC CAPITAL TRUST I 144A	6.3292%	100,000	39,952	69,250
BANK OF NEW YORK MELLON CORP/T	4.6250%	425,000	417,091	422,176
Total of Preferred Securities			457,043	491,426
Common Equity				0.05%
DRILLCO HLDG LUX S A	0.0000%	32	0	712
FORSEA HLDG S A NPV	0.0000%	7,175	137,737	167,757
FORSEA HLDGS S A	0.0000%	797	15,300	18,635
PHI GROUP INC/DE	0.0000%	10,134	204,617	283,347
Total of Common Equity			357,654	470,451
Total of FIXED INCOME FUND-I			883,890,377	876,034,425