

FIXED INCOME FUND-I

Domestic Fixed Income Securities

69.05%

U.S. Government & Federal Agency Obligations

	Coupon	Units	Cost	Market Value
AMERICAN MUNI PWR-OHIO INC OH	7.8340%	20,000	27,530	23,954
BAY AREA CA TOLL AUTH TOLL BRI	6.2630%	20,000	26,363	21,364
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	20,000	27,551	23,108
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	15,000	15,000	10,128
CALIFORNIA ST	7.5500%	70,000	104,724	84,671
CALIFORNIA ST	7.3000%	20,000	25,883	23,229
CALIFORNIA ST	7.3500%	20,000	26,015	23,332
CALIFORNIA ST	7.6250%	50,000	66,849	60,144
CALIFORNIA ST	5.1000%	1,100,000	1,108,370	1,117,831
CALIFORNIA ST HLTH FACS FING A	4.3530%	5,000	5,000	4,526
CALIFORNIA ST UNIV REVENUE	2.9390%	60,000	59,998	39,919
CALIFORNIA ST UNIV REVENUE	2.8970%	15,000	15,000	10,394
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	29,999	19,820
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	15,000	15,000	10,277
CHICAGO IL TRANSIT AUTH SALES	6.2000%	30,000	35,200	31,225
COMMIT TO PUR FNMA SF MTG	4.0000%	16,000,000	14,634,797	14,883,259
COMMIT TO PUR FNMA SF MTG	5.5000%	4,274,000	4,259,599	4,266,170
COMMIT TO PUR GNMA II JUMBOS	4.0000%	2,200,000	2,044,250	2,058,958
DALLAS TX AREA RAPID TRANSIT S	5.0220%	20,000	22,900	18,558
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	35,000	23,584
DALLAS-FORT WORTH TX INTERNATI	3.1440%	10,000	10,000	7,499
DALLAS-FORT WORTH TX INTERNATI	2.8430%	10,000	10,000	7,201
EAST BAY CA MUNI UTILITY DIST	5.8740%	30,000	36,768	31,564
FHLMC POOL #RA-8482	5.0000%	668,356	647,176	656,453
FHLMC POOL #RA-8573	5.0000%	834,830	808,443	819,962
FHLMC POOL #RA-9796	4.5000%	292,037	279,157	279,625
FHLMC POOL #RJ-1109	5.5000%	1,388,773	1,354,300	1,387,670
FHLMC POOL #RJ-1502	5.5000%	1,386,947	1,391,690	1,385,489
FHLMC POOL #SD-6938	4.5000%	378,330	364,050	362,694
FHLMC POOL #SD-8420	5.5000%	1,406,858	1,402,242	1,405,377
FHLMC POOL #SD-8421	6.0000%	3,296,947	3,315,342	3,349,237
FHLMC POOL #SD-8431	5.5000%	400,708	399,268	400,286
FHLMC POOL #WN-2142	1.8500%	212,000	210,335	180,664
FHLMC POOL #WN-2175	3.0500%	176,000	159,378	159,849
FHLMC POOL #WN-3167	1.9700%	140,781	141,760	117,850
FHLMC MULTICLASS MT	0.6175%	384,527	8,772	663
FHLMC MULTICLASS MT	1.2940%	927,578	50,722	6,475
FHLMC MULTICLASS MT	0.9633%	4,409,056	185,445	174,824
FHLMC MULTICLASS MT	1.1132%	1,853,277	137,205	82,685
FHLMC MULTICLASS MT	1.4650%	2,044,301	195,536	84,872
FHLMC MULTICLASS MT	1.0098%	1,300,332	60,347	40,817
FHLMC MULTICLASS MTG 1510 A1	3.5600%	156,792	150,771	153,325
FHLMC MULTICLASS MTG 1512 X1	1.0474%	1,451,158	135,379	78,077
FHLMC MULTICLASS MTG 1517 A1	1.1770%	222,367	223,215	186,827
FHLMC MULTICLASS MTG 1517 A2	1.7160%	23,000	22,105	17,722
FHLMC MULTICLASS MTG 1518 A1	1.1920%	342,938	342,935	290,150
FHLMC MULTICLASS MTG 1519 A1	1.3200%	531,936	531,909	452,406
FHLMC MULTICLASS MTG 1521 A1	3.7800%	401,768	387,547	391,968
FHLMC MULTICLASS MTG 1520 A1	2.0070%	179,454	179,454	151,861
FHLMC MULTICLASS MTG 1521 A1	1.7240%	453,530	453,515	373,752
FHLMC MULTICLASS MTG 1521 A2	2.1840%	40,000	31,032	31,285
FHLMC MULTICLASS MTG 154 A1	4.3630%	266,753	266,753	265,761
FHLMC MULTICLASS MTG 155 A2	4.2500%	153,000	151,595	149,931
FHLMC MULTICLASS MTG 157 A2	4.2000%	99,000	95,709	96,644
FHLMC MULTICLASS MTG 158 A2	4.0500%	275,000	261,545	265,480
FHLMC MULTICLASS MTG 168 AM	5.1190%	290,000	297,924	299,556
FHLMC MULTICLASS MTG 163 A1	5.1520%	338,711	338,701	350,778
FHLMC MULTICLASS MTG 163 A2	5.0000%	420,000	417,010	432,086
FHLMC MULTICLASS MTG 163 X1	0.4747%	8,659,642	226,865	217,645
FHLMC MULTICLASS MTG 164 A1	4.7400%	468,181	468,173	474,554
FHLMC MULTICLASS MTG 164 A2	5.0000%	200,000	203,382	205,742
FHLMC MULTICLASS MTG 165 A1	4.6100%	208,826	206,646	209,342
FHLMC MULTICLASS MTG 165 X1	0.7854%	10,449,611	511,488	500,993
FHLMC MULTICLASS MTG 168 A2	4.1300%	705,000	663,508	677,719
FHLMC MULTICLASS MTG 5426 BF	5.2524%	741,297	737,347	742,918
FHLMC MULTICLASS MTG 5426 CF	5.2524%	1,420,671	1,417,213	1,409,963
FHLMC MULTICLASS MTG K046 A2	3.2050%	0	0	0
FHLMC MULTICLASS MTG K053 A2	2.9950%	68,556	67,572	67,834
FHLMC MULTICLASS MTG K055 A2	2.6730%	390,435	380,855	384,201
FHLMC MULTICLASS MTG K056 A1	2.2000%	4,341	4,318	4,323
FHLMC MULTICLASS MTG K058 A1	2.3400%	47,987	47,704	47,162
FHLMC MULTICLASS MTG K060 AM	3.3000%	418,000	413,628	411,289
FHLMC MULTICLASS MTG K061 A2	3.3470%	653,984	639,055	642,830
FHLMC MULTICLASS MTG K062 A2	3.4130%	400,000	388,605	394,009
FHLMC MULTICLASS MTG K063 A1	3.0450%	95,199	95,404	94,086
FHLMC MULTICLASS MTG K065 A1	2.8640%	36,207	35,374	35,701

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FHLMC MULTICLASS MTG K065 A2	3.2430%	153,000	143,874	150,021
FHLMC MULTICLASS MTG K066 X1	0.8681%	140,119	7,028	1,815
FHLMC MULTICLASS MTG K067 A2	3.1940%	52,000	49,588	50,808
FHLMC MULTICLASS MTG K068 A1	2.9520%	95,359	93,655	94,068
FHLMC MULTICLASS MTG K070 A1	3.0260%	52,898	52,806	52,119
FHLMC MULTICLASS MTG K073 A2	3.3500%	80,000	76,679	78,124
FHLMC MULTICLASS MTG K073 AM	3.4500%	188,100	188,441	183,808
FHLMC MULTICLASS MTG K074 A1	3.6000%	17,793	17,917	17,687
FHLMC MULTICLASS MTG K074 A2	3.6000%	96,500	92,875	94,843
FHLMC MULTICLASS MTG K076 A2	3.9000%	55,600	55,951	55,009
FHLMC MULTICLASS MTG K083 A2	4.0500%	102,000	100,487	101,220
FHLMC MULTICLASS MTG K084 A1	3.7800%	232,033	245,626	229,712
FHLMC MULTICLASS MTG K085 A2	4.0600%	64,000	62,584	63,480
FHLMC MULTICLASS MTG K088 A2	3.6900%	122,000	117,519	119,497
FHLMC MULTICLASS MTG K089 A2	3.5630%	119,000	112,597	116,015
FHLMC MULTICLASS MTG K090 A2	3.4220%	111,000	117,926	107,624
FHLMC MULTICLASS MTG K092 A2	3.2980%	69,000	71,110	66,507
FHLMC MULTICLASS MTG K098 A1	2.0460%	85,615	82,559	81,694
FHLMC MULTICLASS MTG K106 A1	1.7830%	248,742	250,022	234,380
FHLMC MULTICLASS MTG K106 X1	1.4388%	1,580,745	172,462	84,477
FHLMC MULTICLASS MTG K107 A2	1.6390%	103,000	89,503	91,281
FHLMC MULTICLASS MTG K107 X1	1.7048%	1,041,342	91,443	65,628
FHLMC MULTICLASS MTG K108 A2	1.5170%	253,000	223,405	222,157
FHLMC MULTICLASS MTG K109 X1	1.6891%	103,030	9,860	6,575
FHLMC MULTICLASS MTG K110 X1	1.7595%	607,570	54,017	39,841
FHLMC MULTICLASS MTG K111 A1	0.8270%	170,346	170,686	157,076
FHLMC MULTICLASS MTG K111 XAM	1.9070%	1,475,477	231,656	119,012
FHLMC MULTICLASS MTG K112 X1	1.5343%	2,516,884	174,806	151,020
FHLMC MULTICLASS MTG K113 A2	1.3410%	65,000	53,809	56,092
FHLMC MULTICLASS MTG K116 X1	1.5200%	3,412,004	301,437	202,824
FHLMC MULTICLASS MTG K118 X1	1.0449%	2,267,479	123,294	95,728
FHLMC MULTICLASS MTG K119 A2	1.5660%	200,000	166,617	172,930
FHLMC MULTICLASS MTG K120 X1	1.1254%	1,530,117	117,261	69,252
FHLMC MULTICLASS MTG K121 A1	0.9950%	399,788	400,088	360,969
FHLMC MULTICLASS MTG K121 A2	1.5470%	276,000	234,079	237,519
FHLMC MULTICLASS MTG K123 A2	1.6210%	14,000	11,436	12,070
FHLMC MULTICLASS MTG K124 AM	1.3840%	335,000	334,993	283,561
FHLMC MULTICLASS MTG K125 X1	0.6694%	5,166,724	166,878	140,981
FHLMC MULTICLASS MTG K127 A2	2.1080%	655,000	573,973	578,373
FHLMC MULTICLASS MTG K129 AM	1.6470%	274,000	273,999	233,368
FHLMC MULTICLASS MTG K133 A2	2.0960%	100,000	84,944	86,850
FHLMC MULTICLASS MTG K136 A2	2.1270%	700,000	569,665	607,468
FHLMC MULTICLASS MTG K141 A1	2.5500%	301,436	295,580	280,288
FHLMC MULTICLASS MTG K142 A1	2.4000%	499,735	481,104	454,813
FHLMC MULTICLASS MTG K142 A2	2.4000%	135,000	110,941	118,408
FHLMC MULTICLASS MTG K143 A1	2.7110%	296,404	283,780	274,782
FHLMC MULTICLASS MTG K144 A1	2.8000%	292,743	283,995	274,225
FHLMC MULTICLASS MTG K144 A2	2.4500%	70,000	64,355	61,459
FHLMC MULTICLASS MTG K145 A1	2.6500%	288,463	275,758	268,308
FHLMC MULTICLASS MTG K146 A1	3.1100%	296,447	288,457	283,620
FHLMC MULTICLASS MTG K154 A1	3.1760%	133,283	133,550	131,668
FHLMC MULTICLASS MTG K154 A2	3.4240%	777,000	738,300	749,031
FHLMC MULTICLASS MTG K154 A3	3.4590%	76,000	86,150	70,968
FHLMC MULTICLASS MTG K155 A1	3.7500%	70,321	71,616	69,394
FHLMC MULTICLASS MTG K156 A2	3.7000%	247,500	248,692	239,823
FHLMC MULTICLASS MTG K156 A3	3.7000%	850,000	795,222	801,290
FHLMC MULTICLASS MTG K157 A2	3.9900%	68,000	64,219	66,693
FHLMC MULTICLASS MTG K159 A3	3.9500%	20,000	19,237	19,142
FHLMC MULTICLASS MTG K505 A2	4.8190%	500,000	491,918	507,111
FHLMC MULTICLASS MTG K506 A2	4.6500%	443,000	438,326	447,354
FHLMC MULTICLASS MTG K508 A2	4.7400%	700,000	688,835	708,843
FHLMC MULTICLASS MTG K509 A2	4.8500%	388,000	378,865	394,225
FHLMC MULTICLASS MTG K510 A2	5.0690%	774,000	772,327	791,618
FHLMC MULTICLASS MTG K511 A2	4.8600%	410,000	409,113	416,704
FHLMC MULTICLASS MTG K529 A2	4.7910%	418,000	425,654	425,112
FHLMC MULTICLASS MTG K530 A2	4.7920%	488,000	490,378	496,347
FHLMC MULTICLASS MTG K740 A2	1.4700%	1,000,000	930,620	936,238
FHLMC MULTICLASS MTG K741 A2	1.6030%	183,000	176,056	170,917
FHLMC MULTICLASS MTG K741 X1	0.6459%	7,523,368	141,204	96,284
FHLMC MULTICLASS MTG K744 X1	0.9579%	1,887,893	56,932	44,976
FHLMC MULTICLASS MTG K753 A2	4.4000%	240,000	235,547	239,931
FHLMC MULTICLASS MTG K755 A1	4.8700%	1,000,000	999,994	1,015,510
FHLMC MULTICLASS MTG K755 A2	5.2030%	1,000,000	1,020,176	1,038,197
FHLMC MULTICLASS MTG K759 A2	4.8000%	500,000	499,474	509,088
FHLMC MULTICLASS MTG KC02 A2	3.3700%	194,335	194,399	193,464
FHLMC MULTICLASS MTG KC05 A7	2.5390%	413,121	408,508	404,491
FHLMC MULTICLASS MTG KG01 A10	2.9390%	301,000	318,449	285,554
FHLMC MULTICLASS MTG KG01 A7	2.8750%	766,000	770,108	755,492
FHLMC MULTICLASS MTG KG02 A1	2.0440%	186,783	191,669	181,337
FHLMC MULTICLASS MTG KG04 A2	1.4870%	1,018,000	1,020,071	873,135
FHLMC MULTICLASS MTG KG04 X1	0.9331%	518,714	34,932	19,492
FHLMC MULTICLASS MTG KG06 A2	1.7770%	1,434,000	1,285,748	1,223,475
FHLMC MULTICLASS MTG KG07 A1	3.1230%	305,000	300,875	288,479
FHLMC MULTICLASS MTG KG07 A2	3.1230%	305,000	298,856	278,731
FHLMC MULTICLASS MTG KG08 A1	4.1340%	177,000	171,249	173,993

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG KG08 A2	4.1340%	855,493	813,498	830,319
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	206,000	199,285	199,323
FHLMC MULTICLASS MTG KGX1 X	0.2152%	11,162,000	106,725	29,983
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	120,898	124,644	118,042
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	426,294	426,492	415,677
FHLMC MULTICLASS MTG KIR1 A1	2.4460%	50,949	50,278	50,301
FHLMC MULTICLASS MTG KIR2 A1	2.7480%	106,122	103,990	104,216
FHLMC MULTICLASS MTG KIR3 X	0.1888%	6,763,052	55,727	13,984
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	495,000	501,548	454,357
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	305,000	309,380	286,721
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	305,000	304,463	290,033
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	305,000	304,193	295,687
FHLMC MULTICLASS MTG KJ41 A2	3.7410%	571,000	556,537	545,393
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	1,043,000	1,030,270	1,039,470
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	443,000	442,982	445,343
FHLMC MULTICLASS MTG KJ46 A2	4.7960%	137,152	137,145	139,163
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	330,000	330,000	342,976
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	966,000	965,968	983,652
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	703,000	701,306	710,843
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	470,000	448,115	458,792
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	137,000	136,720	137,684
FHLMC MULTICLASS MTG KL4F A2AS	3.6830%	415,000	415,772	412,086
FHLMC MULTICLASS MTG KLU2 A7	2.2290%	413,965	411,315	408,757
FHLMC MULTICLASS MTG KLU3 A2	1.7580%	686,000	685,984	600,016
FHLMC MULTICLASS MTG KPLB A	2.7700%	341,000	340,246	339,457
FHLMC MULTICLASS MTG KS14 AFX	1.1180%	102,000	84,697	87,049
FHLMC MULTICLASS MTG KS15 A	5.2640%	480,000	469,374	493,881
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	325,000	330,048	280,884
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	150,000	131,789	132,986
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	679,000	634,262	630,921
FHLMC MULTICLASS MTG KW02 A1	2.8960%	22,042	21,942	21,837
FHLMC MULTICLASS MTG KW03 A2	3.0190%	500,000	476,169	487,464
FHLMC MULTICLASS MTG KW06 A1	3.8000%	158,515	160,243	157,956
FHLMC MULTICLASS MTG KW06 A2	3.8000%	209,000	216,582	205,621
FHLMC MULTICLASS MTG KW10 A2	2.6910%	100,000	101,502	93,118
FHLMC MULTICLASS MTG Q027 A2	4.6560%	270,000	269,993	270,742
FHLMC MULTICLASS MTG W5FX AFX	3.3361%	653,000	668,973	634,267
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	9,000	9,000	7,969
FNMA POOL #0259512	6.0000%	39,200	40,973	39,604
FNMA POOL #0259576	6.0000%	43,062	45,049	43,669
FNMA POOL #0957414	6.3700%	910,815	928,991	911,191
FNMA POOL #0AM8227	3.3170%	182,515	165,693	168,698
FNMA POOL #0AN1833	2.5800%	495,658	467,469	470,243
FNMA POOL #0AN2609	2.6800%	110,000	115,076	99,989
FNMA POOL #0AN9381	3.7300%	254,000	240,017	237,231
FNMA POOL #0BL3435	2.9000%	744,289	756,093	703,434
FNMA POOL #0BL5917	2.4300%	95,000	99,495	80,094
FNMA POOL #0BL6044	2.5100%	95,000	100,134	80,109
FNMA POOL #0BM4774	4.0000%	2,275,149	2,099,784	2,160,777
FNMA POOL #0BM5400	4.0000%	847,099	775,573	804,314
FNMA POOL #0BM7183	4.7100%	439,564	457,088	443,706
FNMA POOL #0BS5506	3.1000%	1,000,000	967,964	947,078
FNMA POOL #0BS8635	4.4220%	349,000	343,360	349,186
FNMA POOL #0BZ1178	5.8100%	779,000	784,082	816,173
FNMA POOL #0CB5401	4.5000%	863,788	863,731	827,015
FNMA POOL #0CB6417	4.5000%	800,530	772,659	767,182
FNMA POOL #0CB6830	4.5000%	962,868	929,340	922,348
FNMA POOL #0FM2984	4.0000%	2,804,328	2,589,185	2,670,740
FNMA POOL #0FS3519	4.5000%	1,036,223	985,446	991,699
FNMA POOL #0FS3838	4.0000%	6,419,656	5,945,989	6,148,366
FNMA POOL #0FS4437	4.5000%	308,447	293,338	295,544
FNMA POOL #0FS5027	4.0000%	1,271,585	1,144,159	1,186,980
FNMA POOL #0FS5365	3.0000%	984,320	898,772	872,752
FNMA POOL #0MA5353	5.5000%	1,101,645	1,097,556	1,100,485
FNMA GTD REMIC P/T 13-M6 1AC	3.4862%	374,802	392,947	360,623
FNMA GTD REMIC P/T 16-M10 AV1	2.3500%	6,411	6,295	6,337
FNMA GTD REMIC P/T 16-M10 AV2	3.0000%	99,000	102,723	82,519
FNMA GTD REMIC P/T 16-M11 A2	2.3690%	24,764	24,873	24,159
FNMA GTD REMIC P/T 16-M6 A2	2.4880%	958,678	934,143	939,656
FNMA GTD REMIC P/T 17-M12 A2	3.1624%	172,349	169,559	168,169
FNMA GTD REMIC P/T 17-M14 A2	2.9046%	68,687	70,147	66,211
FNMA GTD REMIC P/T 17-M15 A2	3.0668%	649,267	628,279	632,159
FNMA GTD REMIC P/T 17-M3 A2	2.5463%	48,703	48,949	47,331
FNMA GTD REMIC P/T 17-M5 A2	3.0928%	540,464	521,563	516,244
FNMA GTD REMIC P/T 17-M7 A2	2.9610%	132,357	128,324	129,196
FNMA GTD REMIC P/T 18-M1 A2	3.0873%	68,287	67,026	66,254
FNMA GTD REMIC P/T 18-M10 A2	3.4666%	267,086	270,424	260,505
FNMA GTD REMIC P/T 18-M12 A1	3.5460%	11,020	11,279	10,948
FNMA GTD REMIC P/T 18-M12 A2	3.7484%	19,000	18,138	18,354
FNMA GTD REMIC P/T 18-M14 A2	3.6995%	187,038	180,206	183,230
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	264,236	266,422	256,077
FNMA GTD REMIC P/T 18-M3 A2	3.1655%	199,359	189,067	189,494
FNMA GTD REMIC P/T 18-M4 A2	3.1590%	174,417	167,272	168,795
FNMA GTD REMIC P/T 18-M8 A2	3.4133%	270,619	261,393	263,632
FNMA GTD REMIC P/T 19-M10 A1	2.0000%	15,527	15,423	15,451

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 19-M19 A2	2.5600%	814,735	747,786	758,980
FNMA GTD REMIC P/T 19-M2 A2	3.7441%	75,787	71,609	74,062
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	779,090	758,303	705,692
FNMA GTD REMIC P/T 19-M31 X2A	1.4115%	2,338,382	210,089	66,277
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	293,610	287,040	281,417
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	433,979	442,716	413,815
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	183,000	168,148	160,951
FNMA GTD REMIC P/T 20-M27 X	0.9036%	1,692,833	96,280	68,422
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	253,000	253,364	216,620
FNMA GTD REMIC P/T 20-M52 A1	0.8780%	79,301	79,300	76,425
FNMA GTD REMIC P/T 20-M53 A2	1.7462%	53,000	44,955	43,847
FNMA GTD REMIC P/T 21-M1 A2	1.4340%	353,000	353,850	299,827
FNMA GTD REMIC P/T 21-M11 A2	1.5057%	23,000	18,544	19,383
FNMA GTD REMIC P/T 21-M13 A2	1.6518%	458,000	455,925	388,656
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	366,009	347,286	304,895
FNMA GTD REMIC P/T 21-M2S A2	1.8673%	715,000	717,638	610,309
FNMA GTD REMIC P/T 21-M3G A2	1.2864%	949,000	936,372	799,559
FNMA GTD REMIC P/T 21-M7 A1	1.7827%	107,723	108,143	101,555
FNMA GTD REMIC P/T 22-M1 A1	1.7240%	470,921	467,862	434,117
FNMA GTD REMIC P/T 22-M1 A2	1.7240%	496,000	484,185	416,527
FNMA GTD REMIC P/T 22-M11 A2	3.0656%	70,554	67,032	68,518
FNMA GTD REMIC P/T 22-M13 A1	2.6802%	435,357	416,253	407,828
FNMA GTD REMIC P/T 22-M1G A1	1.5827%	129,079	127,322	120,960
FNMA GTD REMIC P/T 22-M1G A2	1.5827%	595,000	570,626	502,795
FNMA GTD REMIC P/T 22-M2S A2	3.8756%	328,000	306,807	312,968
FNMA GTD REMIC P/T 22-M3 A2	1.7641%	27,000	23,213	22,814
FNMA GTD REMIC P/T 22-M5 A1	2.4249%	924,757	853,969	859,818
FNMA GTD REMIC P/T 22-M8 A2	2.0008%	400,000	368,067	341,757
FNMA GTD REMIC P/T 23-M1 1A	3.5475%	335,430	308,942	321,223
FNMA GTD REMIC P/T 23-M1 1A1	3.5475%	949,245	920,660	919,729
FNMA GTD REMIC P/T 23-M1 1A2	3.5475%	443,000	433,522	422,322
FNMA GTD REMIC P/T 23-M1 1A3	3.5475%	1,000,000	912,350	932,625
FNMA GTD REMIC P/T 23-M1 2A1	4.0440%	237,289	233,647	230,024
FNMA GTD REMIC P/T 23-M1S A2	4.6489%	500,000	500,970	496,989
FNMA GTD REMIC P/T 23-M2 3A2	2.0452%	500,000	416,898	426,559
FNMA GTD REMIC P/T 23-M4 A2	3.8927%	720,920	665,128	687,670
FNMA GTD REMIC P/T 23-M5 2A2	4.5000%	440,614	428,390	441,820
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	943,000	884,962	929,199
FNMA GTD REMIC P/T 23-M6 A2	4.1900%	254,085	247,770	252,619
FNMA GTD REMIC P/T 23-M8 A2	4.6200%	1,270,000	1,223,845	1,261,445
FNMA GTD REMIC P/T 24-38 FA	5.1524%	564,748	563,369	564,536
FNMA GTD REMIC P/T 24-54 FC	5.3237%	794,807	761,338	793,414
GNMA GTD REMIC P/T 12-147 AK	2.7902%	23,650	23,581	21,788
GNMA GTD REMIC P/T 13-15 AC	1.8380%	19,839	19,876	15,929
GNMA GTD REMIC P/T 14-105 VA	3.5000%	192,148	188,929	189,854
GNMA GTD REMIC P/T 14-92 KV	3.0000%	254,241	260,532	235,418
GNMA GTD REMIC P/T 15-59 PA	2.7500%	38,342	34,175	33,949
GNMA GTD REMIC P/T 15-78 AC	2.9837%	5,478	5,475	5,143
GNMA GTD REMIC P/T 16-36 IO	0.6563%	65,589	4,520	1,853
GNMA GTD REMIC P/T 17-190 AD	2.6000%	17,938	17,026	15,150
GNMA GTD REMIC P/T 18-118 AE	3.2000%	21,833	22,272	20,251
GNMA GTD REMIC P/T 18-123 V	3.1000%	94,032	94,278	90,428
GNMA GTD REMIC P/T 18-170 V	3.2500%	25,704	25,760	24,160
GNMA GTD REMIC P/T 18-25 V	2.6000%	105,018	101,951	91,411
GNMA GTD REMIC P/T 19-147 V	2.0000%	86,899	84,402	72,240
GNMA GTD REMIC P/T 19-37 V	3.0000%	60,437	58,180	58,381
GNMA GTD REMIC P/T 19-53 V	2.7500%	154,173	155,988	142,864
GNMA GTD REMIC P/T 20-106 EA	1.7500%	259,863	218,435	220,844
GNMA GTD REMIC P/T 20-14 AE	2.6000%	268,460	223,319	221,733
GNMA GTD REMIC P/T 20-159 IO	1.0029%	938,241	86,054	67,635
GNMA GTD REMIC P/T 21-85 V	1.7500%	86,514	72,952	71,925
GNMA GTD REMIC P/T 22-202 V	3.0000%	376,523	355,148	339,363
GNMA GTD REMIC P/T 22-54 V	2.0000%	317,363	292,484	262,927
GNMA GTD REMIC P/T 23-118 BA	3.7479%	262,696	230,267	240,638
GNMA GTD REMIC P/T 23-16 V	3.5000%	280,737	270,148	262,910
GNMA GTD REMIC P/T 23-194 BA	3.8571%	219,064	200,926	199,715
GNMA GTD REMIC P/T 23-31 AD	3.6000%	549,346	504,563	506,869
GNMA GTD REMIC P/T 23-44 V	4.0000%	115,708	114,623	109,886
GNMA GTD REMIC P/T 23-50 AC	3.2500%	625,038	555,686	567,176
GNMA GTD REMIC P/T 23-74 V	4.0000%	104,274	99,114	97,983
GNMA GTD REMIC P/T 24-150 AB	4.2500%	418,913	411,163	400,889
GNMA GTD REMIC P/T 24-165 AH	4.5000%	472,346	459,332	463,135
GNMA GTD REMIC P/T 24-29 AD	4.5000%	299,440	285,427	294,263
GNMA GTD REMIC P/T 24-31 KE	4.2500%	183,987	174,949	176,527
GNMA GTD REMIC P/T 24-37 AC	4.0000%	370,954	340,678	344,151
GNMA GTD REMIC P/T 24-70 AB	4.5000%	388,569	363,815	374,305
GNMA GTD REMIC P/T 24-88 A	3.0000%	449,898	410,731	420,901
GNMA GTD REMIC P/T 24-90 AC	2.0000%	225,204	185,380	189,865
GNMA GTD REMIC P/T 25-15 AC	4.5000%	281,626	271,289	273,236
GNMA GTD REMIC P/T 25-19 AB	4.5000%	281,435	271,137	273,967
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	200,000	199,996	173,102
ILLINOIS ST	7.3500%	47,143	50,895	51,128
ILLINOIS ST	5.1000%	47,059	52,528	46,968
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	5,000	5,000	3,416
LOS ANGELES CA CMNTY CLG DIST	6.7500%	10,000	13,941	11,250

	Coupon	Units	Cost	Market Value
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	10,000	10,001	10,071
LOUISIANA ST LOCAL GOVT ENVRNM	5.0480%	10,000	10,001	10,162
MASSACHUSETTS ST SCH BLDG AUTH	5.7150%	30,000	35,251	30,996
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	10,000	11,741	10,331
MET TRANSPRTN AUTH NY REVENUE	6.8140%	30,000	38,448	32,949
MET TRANSPRTN AUTH NY REVENUE	6.6680%	60,000	78,265	65,544
MET TRANSPRTN AUTH NY REVENUE	6.5480%	125,000	151,003	132,227
MICHIGAN ST FIN AUTH REVENUE	3.3840%	45,000	44,999	36,809
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	80,000	103,620	91,640
NEW YORK CITY NY MUNI WTR FIN	5.9520%	40,000	49,714	41,979
NEW YORK NY	5.8280%	30,000	30,000	31,635
NEW YORK ST DORM AUTH ST PERSO	5.6280%	20,000	22,902	20,405
OKLAHOMA ST DEV FIN AUTH	4.7140%	5,000	5,000	4,607
PENNSYLVANIA ST UNIV	2.8400%	5,000	5,000	3,359
PORT AUTH OF NEW YORK & NEW JE	3.2870%	20,000	20,000	12,771
PORT AUTH OF NEW YORK & NEW JE	5.6470%	30,000	35,216	31,576
PORT AUTH OF NEW YORK & NEW JE	4.4580%	20,000	20,344	16,991
RUTGERS NJ ST UNIV	3.2700%	5,000	5,000	4,042
SALES TAX SECURITIZATION CORP	3.2380%	40,000	40,000	32,301
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	20,000	24,283	20,450
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	5,000	6,427	5,158
SAN FRANCISCO CITY & CNTY CA P	6.0000%	30,000	35,493	31,174
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	20,000	20,000	15,273
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	10,000	12,398	10,756
SOUTH CAROLINA ST PUBLIC SVC A	4.1220%	187,000	186,814	186,453
TEXAS ST	4.6810%	10,000	10,957	9,475
TEXAS TRANSPRTN COMMISSION ST	5.1780%	20,000	21,348	20,316
U S TREASURY BD CPN STRIP	0.0000%	900,000	378,675	387,649
U S TREASURY BOND	2.0000%	2,082,000	1,405,271	1,239,929
U S TREASURY BOND	4.5000%	230,000	222,927	226,622
U S TREASURY BOND	1.3750%	1,304,000	802,455	735,178
U S TREASURY BOND	1.8750%	2,147,000	1,905,318	1,234,944
U S TREASURY BOND	1.7500%	4,849,000	4,039,414	3,286,145
U S TREASURY BOND	4.6250%	4,266,000	4,260,185	4,291,100
U S TREASURY BOND	2.7500%	2,500,000	1,941,632	1,823,633
U S TREASURY BOND	3.1250%	9,334,000	7,598,015	7,591,950
U S TREASURY BOND	2.8750%	300,000	232,830	221,121
U S TREASURY BOND	2.3750%	4,338,000	4,752,583	2,836,815
U S TREASURY BOND	2.5000%	2,700,000	2,122,108	1,920,164
U S TREASURY BOND	3.8750%	1,300,000	1,334,491	1,189,805
U S TREASURY BOND	4.7500%	700,000	752,795	715,504
U S TREASURY BOND	4.2500%	2,500,000	2,377,105	2,358,004
U S TREASURY BOND	4.1250%	401,000	374,000	369,515
U S TREASURY NOTE	4.5000%	300,000	303,076	306,504
U S TREASURY NOTE	3.7500%	2,622,000	2,607,540	2,613,806
U S TREASURY NOTE	1.8750%	1,800,000	1,682,581	1,563,047
U S TREASURY NOTE	3.5000%	4,090,000	3,993,283	3,972,783
U S TREASURY NOTE	4.6250%	1,030,000	1,055,668	1,064,119
U S TREASURY NOTE	2.8750%	11,929,000	11,952,512	11,036,189
U S TREASURY NOTE	3.6250%	2,119,000	2,069,799	2,103,604
U S TREASURY NOTE	0.6250%	10,400,000	8,624,224	8,798,969
U S TREASURY NOTE	2.6250%	406,000	393,128	395,263
U S TREASURY NOTE	3.8750%	4,775,000	4,697,216	4,693,014
U S TREASURY NOTE	4.2500%	2,333,000	2,318,539	2,342,564
U S TREASURY NOTE	4.1250%	305,000	302,372	305,977
U S TREASURY NOTE	4.3750%	5,161,000	5,221,250	5,216,572
U S TREASURY NOTE	4.8750%	7,692,000	7,904,977	7,995,585
UNIV OF CALIFORNIA CA REVENUES	3.0710%	5,000	5,000	3,277
UNIV OF CALIFORNIA CA REVENUES	1.6140%	85,000	85,000	74,329
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	10,000	10,000	6,559
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	10,000	10,000	6,399
UNIV OF CALIFORNIA CA RGTS MED	3.7060%	5,000	5,000	3,189
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	60,000	76,864	65,023
UNIV OF CALIFORNIA REVENUES	4.8580%	10,000	12,591	8,601
UNIV OF MICHIGAN MI	2.5620%	10,000	10,000	6,237
UNIV OF MICHIGAN MI	4.4540%	10,000	10,000	8,072
UNIV OF MICHIGAN MI	3.5990%	14,000	14,000	11,575
UNIV OF MINNESOTA MN	4.0480%	6,000	6,000	5,005
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	15,000	15,000	9,255
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	10,000	10,000	5,854
US TREAS-CPI INFLAT	1.7500%	539,346	531,710	538,413
US TREAS-CPI INFLAT	2.1250%	513,410	519,616	528,595
US TREAS-CPI INFLAT	1.5000%	879,343	857,802	731,421
Total of U.S. Government & Federal Agency Obligations			227,276,788	219,970,363
Domestic Corporate & Other Bonds				
ABBOTT LABORATORIES	4.9000%	350,000	343,737	331,208
ABBVIE INC	3.2000%	900,000	934,671	850,169
ABBVIE INC	4.9500%	185,000	184,839	187,955
ABBVIE INC	5.6000%	55,000	55,141	55,663
ABBVIE INC	4.4000%	260,000	275,930	229,555
ABBVIE INC	4.7000%	57,000	70,097	51,479

	Coupon	Units	Cost	Market Value
ABBVIE INC	5.4000%	10,000	10,020	9,822
ABBVIE INC	5.0500%	45,000	44,872	45,319
ACADEMY LTD 144A	6.0000%	175,000	175,542	174,655
ACADIA HEALTHCARE CO INC 144A	7.3750%	165,000	165,000	164,837
ACCENTURE CAPITAL INC	4.5000%	135,000	134,865	130,446
ACCENTURE CAPITAL INC	4.2500%	300,000	299,544	294,533
ACCO BRANDS CORP 144A	4.2500%	230,000	230,000	207,773
ACE SECURITIES CORP HOM HE3 M4	5.3861%	300,000	297,682	272,968
ACURIS FINANCE US INC / A 144A	5.0000%	225,000	217,118	206,610
ADOBE INC	2.3000%	87,000	87,436	78,977
ADP/CDK GLOBAL 5/24 TLB	0.0000%	227,704	220,873	194,858
ADVANCED MICRO DEVICES INC	4.2120%	170,000	170,000	170,370
AEP TEXAS INC	5.4000%	300,000	299,589	301,858
AEP TEXAS INC	5.4500%	10,000	9,997	10,235
AES CORP/THE	1.3750%	300,000	299,088	291,763
AES CORP/THE	2.4500%	400,000	341,107	341,933
AES CORP/THE 144A	3.9500%	600,000	564,954	562,695
AETHON UNITED BR LP / AET 144A	7.5000%	140,000	140,000	142,400
AG TRUST 2024-NLP NLP A 144A	6.3375%	475,166	472,780	475,179
AGILENT TECHNOLOGIES INC	2.7500%	24,000	24,055	22,113
AGILENT TECHNOLOGIES INC	2.3000%	67,000	60,685	58,217
AHEAD 7/24 TLB3	0.0000%	109,450	108,356	109,125
AHS HOSPITAL CORP	2.7800%	5,000	5,000	3,094
AIR LEASE CORP	3.6250%	675,000	648,275	660,011
AIR PRODUCTS AND CHEMICALS INC	2.7000%	10,000	7,217	7,278
AIR PRODUCTS AND CHEMICALS INC	2.8000%	14,000	14,600	8,922
ALABAMA POWER CO	3.0000%	25,000	20,191	16,068
ALABAMA POWER CO	3.0500%	30,000	29,981	26,804
ALABAMA POWER CO	2.8000%	25,000	25,000	25,000
ALABAMA POWER CO	5.8500%	10,000	9,992	10,552
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	129,451	128,031	128,991
ALLEGHANY CORP	3.6250%	5,000	4,823	4,792
ALLEGHANY CORP	3.2500%	25,000	19,397	16,675
ALLEGHANY CORP	4.9000%	10,000	9,800	9,173
ALLEGION US HOLDING CO INC	3.5500%	500,000	482,281	486,364
ALLIANT HOLDINGS INTERMED 144A	5.8750%	70,000	70,152	67,657
ALLIANT HOLDINGS INTERMED 144A	6.7500%	325,000	323,063	325,916
ALLIANT HOLDINGS INTERMED 144A	7.3750%	225,000	227,037	225,988
ALLIANT INSURANCE 9/24 B6 TLB	0.0000%	0	0	0
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	425,000	424,998	430,419
ALLINA HEALTH SYSTEM	2.9020%	15,000	15,000	9,489
ALLY FINANCIAL INC	6.9920%	100,000	100,000	104,307
ALPHA GENERATION LLC 144A	6.7500%	120,000	120,005	120,078
ALPHABET INC	2.2500%	60,000	55,305	33,300
ALPHABET INC	2.0500%	10,000	9,179	5,665
ALTERNATIVE LOAN TRUS OA11 A1B	4.8211%	64,610	61,170	62,507
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	210,401	134,252	93,542
ALTERNATIVE LOAN TRUST 2 58 A1	5.0744%	188,214	172,159	176,136
ALTERNATIVE LOAN TRUST 27 2A1	5.9246%	35,254	36,246	30,265
ALTERNATIVE LOAN TRUST OA1 2A1	4.8544%	35,315	27,649	30,424
ALTERNATIVE LOAN TRUST OH1 A1D	4.6511%	127,400	84,735	110,623
AMC NETWORKS INC	4.2500%	485,000	466,783	363,826
AMC NETWORKS INC 144A	10.2500%	105,000	110,696	108,806
AMEREN CORP	5.0000%	15,000	14,975	15,140
AMEREN ILLINOIS CO	1.5500%	35,000	34,915	29,790
AMEREN ILLINOIS CO	4.9500%	10,000	9,971	9,949
AMEREN ILLINOIS CO	4.5000%	15,000	15,756	12,734
AMEREN ILLINOIS CO	3.2500%	20,000	19,901	13,695
AMEREN ILLINOIS CO	2.9000%	10,000	9,958	6,373
AMEREN ILLINOIS CO	3.8500%	63,000	58,608	58,946
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	74,730	72,948	69,786
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	218,613	207,149	196,217
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	145,742	137,905	133,504
AMERICAN AIRLINES INC 144A	7.2500%	110,000	110,170	109,444
AMERICAN AIRLINES INC/AAD 144A	5.5000%	14,583	14,583	14,543
AMERICAN AIRLINES INC/AAD 144A	5.7500%	80,000	80,002	78,279
AMERICAN AXLE & MANUFACTURING	5.0000%	150,000	149,751	129,113
AMERICAN ELECTRIC POWER CO INC	3.2500%	20,000	19,966	13,075
AMERICAN ELECTRIC POWER CO INC	3.8750%	425,000	403,021	402,305
AMERICAN ELECTRIC POWER CO INC	2.3000%	10,000	9,996	8,880
AMERICAN ELECTRIC POWER CO INC	5.9500%	80,000	84,096	83,886
AMERICAN EXPRESS CO	5.6250%	95,000	95,000	97,106
AMERICAN EXPRESS CO	5.0430%	190,000	189,167	189,873
AMERICAN EXPRESS CO	4.9900%	65,000	64,980	65,007
AMERICAN EXPRESS CO	6.3380%	26,000	26,220	26,251
AMERICAN EXPRESS CO	5.0980%	69,000	69,000	69,825
AMERICAN EXPRESS CO	5.4420%	90,000	90,000	90,967
AMERICAN HOMES 4 RENT LP	3.6250%	180,000	162,454	163,425
AMERICAN HOMES 4 RENT LP	5.5000%	120,000	119,717	120,127
AMERICAN HOMES 4 RENT LP	5.2500%	230,000	225,541	225,661
AMERICAN HONDA FINANCE CORP	5.0000%	100,000	99,995	100,060
AMERICAN NATIONAL GROUP INC	5.7500%	80,000	80,323	80,653
AMERICAN TOWER CORP	3.8000%	115,000	109,259	110,420
AMERICAN TOWER CORP	1.3000%	1,400,000	1,399,655	1,379,134
AMERICAN TOWER CORP	3.3750%	100,000	98,436	98,199

	Coupon	Units	Cost	Market Value
AMERICAN TOWER CORP	5.2500%	300,000	299,444	305,377
AMERICAN TOWER CORP	2.7000%	1,100,000	1,098,686	972,444
AMERICAN TOWER CORP	2.9500%	250,000	162,728	157,865
AMERICAN TOWER CORP	5.2000%	150,000	149,558	152,396
AMERICAN TOWER CORP	5.8000%	670,000	669,246	694,677
AMERICAN UNIVERSITY/THE	3.6720%	32,000	31,999	24,191
AMERICAN WATER CAPITAL CORP	3.2500%	170,000	144,219	114,132
AMERICAN WATER CAPITAL CORP	3.4500%	45,000	43,453	31,667
AMERICAN WATER CAPITAL CORP	4.1500%	30,000	29,847	24,047
AMERICAN WATER CAPITAL CORP	4.2000%	25,000	23,028	20,207
AMERICAN WATER CAPITAL CORP	2.9500%	30,000	29,487	28,987
AMERICAN WATER CAPITAL CORP	2.3000%	30,000	29,942	25,958
AMERICREDIT AUTOMOBILE RE 2 A2	6.1900%	148,994	148,993	149,452
AMERIGAS PARTNERS LP / AM 144A	9.3750%	375,000	383,903	371,025
AMERIPRISE FINANCIAL INC	5.7000%	35,000	34,959	36,405
AMGEN INC	4.9500%	40,000	40,899	36,790
AMGEN INC	3.1500%	22,000	18,671	16,812
AMGEN INC	5.1500%	90,000	89,903	91,619
AMGEN INC	5.6000%	70,000	71,416	69,386
AMGEN INC	4.4000%	95,000	73,689	80,354
AMGEN INC	4.5630%	20,000	24,786	16,843
AMGEN INC	3.3500%	10,000	8,953	9,121
AMGEN INC	5.6500%	20,000	19,989	19,619
AMPHENOL CORP	4.7500%	25,000	24,969	25,085
ANALOG DEVICES INC	3.4500%	60,000	57,962	58,953
ANALOG DEVICES INC	2.1000%	50,000	43,687	42,934
ANALOG DEVICES INC	2.8000%	25,000	24,834	18,097
ANTARES HOLDINGS LP 144A	2.7500%	500,000	498,815	475,836
ANTARES HOLDINGS LP 144A	6.3500%	250,000	249,122	250,194
ANYWHERE REAL ESTATE GROU 144A	5.2500%	50,000	40,019	37,374
ANYWHERE REAL ESTATE GROU 144A	5.7500%	75,000	63,456	61,316
ANYWHERE REAL ESTATE GROU 144A	7.0000%	315,000	292,128	280,106
AON NORTH AMERICA INC	5.1500%	100,000	101,614	101,770
AON NORTH AMERICA INC	5.3000%	160,000	159,642	163,703
AON NORTH AMERICA INC	5.1250%	400,000	399,489	404,318
AON NORTH AMERICA INC	5.4500%	165,000	169,755	168,007
APOLLO DEBT SOLUTIONS BDC	6.7000%	200,000	199,991	206,349
APOLLO DEBT SOLUTIONS BDC	6.9000%	200,000	207,232	207,515
APOLLO DEBT SOLUTIONS BDC 144A	6.5500%	200,000	199,837	202,648
APPALACHIAN POWER CO	4.5000%	50,000	49,698	40,629
APPALACHIAN POWER CO	5.6500%	10,000	9,971	10,138
APPLE INC	2.0500%	43,000	43,430	41,767
APPLE INC	2.5500%	15,000	12,169	8,863
APPLE INC	2.8500%	5,000	4,957	3,041
APPLE INC	1.2000%	68,000	64,174	62,709
APPLIED MATERIALS INC	3.3000%	50,000	49,957	49,136
ARCHES BUYER INC 144A	4.2500%	470,000	419,296	427,846
ARCHROCK PARTNERS LP / AR 144A	6.2500%	105,000	103,031	105,081
ARCHROCK PARTNERS LP / AR 144A	6.8750%	58,000	58,000	58,031
ARCONIC 1/25 COV-LITE TLB	0.0000%	103,693	103,693	102,785
ARES CAPITAL CORP	2.8750%	90,000	83,129	83,769
ARES CAPITAL CORP	2.1500%	317,000	303,943	305,740
ARES CAPITAL CORP	5.8000%	150,000	148,509	149,099
ARES CAPITAL CORP	5.9500%	415,000	411,714	421,734
ARES FINANCE CO II LLC 144A	3.2500%	100,000	99,876	93,176
ARES MANAGEMENT CORP	5.6000%	10,000	9,924	9,293
ARES MANAGEMENT CORP	6.3750%	600,000	599,110	632,696
ARES STRATEGIC INCOME FUN 144A	5.7000%	400,000	397,662	400,009
ARIZONA PUBLIC SERVICE CO	2.2000%	25,000	24,996	21,029
ARIZONA PUBLIC SERVICE CO	4.5000%	30,000	30,475	25,640
ARSENAL AIC PARENT LLC 144A	8.0000%	130,000	130,029	132,550
ARTHUR J GALLAGHER & CO	3.5000%	9,000	6,300	6,259
ARTHUR J GALLAGHER & CO	6.7500%	30,000	33,627	33,243
ARTHUR J GALLAGHER & CO	5.1500%	85,000	84,854	84,231
ARTHUR J GALLAGHER & CO	5.5500%	95,000	94,541	91,160
ASHLAND INC 144A	3.3750%	180,000	180,009	154,673
ASHTAD CAPITAL INC 144A	5.8000%	300,000	312,793	301,770
ASHTON WOODS USA LLC / AS 144A	4.6250%	125,000	125,000	113,131
ASP UNIFRAX 9/24 DELAYED TL	0.0000%	226,011	226,011	203,410
ASSURANT INC	3.7000%	80,000	69,522	75,414
ASSURANT INC	2.6500%	58,000	43,628	49,019
ASSURANT INC	4.9000%	24,000	23,142	24,125
ASSURED GUARANTY US HOLDINGS I	6.1250%	300,000	298,862	314,312
ASTRAZENECA FINANCE LLC	1.7500%	70,000	65,961	64,749
AT&T INC	3.8000%	609,000	649,849	429,528
AT&T INC	3.5000%	105,000	72,158	71,598
AT&T INC	2.7500%	210,000	211,139	186,652
AT&T INC	4.6500%	90,000	103,292	77,613
AT&T INC	3.5500%	45,000	28,978	30,497
AT&T INC	1.6500%	76,000	71,506	70,305
AT&T INC	2.3000%	325,000	305,185	310,653
AT&T INC	4.3500%	30,000	29,467	29,699
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	319,957	314,085	315,459
ATHENAHEALTH GROUP INC 144A	6.5000%	190,000	190,000	178,222
ATHENE GLOBAL FUNDING 144A	4.9500%	465,000	465,000	466,719

	Coupon	Units	Cost	Market Value
ATHENE GLOBAL FUNDING 144A	5.3800%	620,000	620,000	628,936
ATLIASSIAN CORP	5.5000%	80,000	81,233	81,230
ATMOS ENERGY CORP	5.9000%	10,000	10,485	10,583
ATMOS ENERGY CORP	5.7500%	15,000	14,762	15,067
ATMOS ENERGY CORP	4.1250%	40,000	40,194	33,157
AUTONATION INC	5.8900%	150,000	149,994	149,707
AUTOZONE INC	6.5500%	10,000	10,722	10,882
AUTOZONE INC	4.5000%	45,000	44,974	44,995
AUTOZONE INC	5.2000%	45,000	44,937	44,888
AUTOZONE INC	5.4000%	85,000	84,922	85,882
AUTOZONE INC	5.0500%	20,000	19,989	20,143
AVANGRID INC	3.8000%	25,000	24,970	24,069
AVIATION CAPITAL GROUP LL 144A	6.2500%	100,000	102,276	103,515
AVIATION CAPITAL GROUP LL 144A	5.3750%	300,000	302,021	302,367
AVIATION CAPITAL GROUP LL 144A	4.1250%	780,000	780,530	777,284
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	600,000	599,874	615,292
B&G FOODS 6/24 TLB	0.0000%	129,675	128,378	127,146
B&G FOODS INC	5.2500%	135,000	127,967	126,538
B&G FOODS INC 144A	8.0000%	285,000	285,441	286,353
BAIN CAPITAL SPECIALTY FINANCE	5.9500%	200,000	197,794	196,564
BALTIMORE GAS AND ELECTRIC CO	2.9000%	40,000	40,921	25,013
BALTIMORE GAS AND ELECTRIC CO	6.3500%	20,000	23,050	21,719
BALTIMORE GAS AND ELECTRIC CO	5.4000%	20,000	20,140	19,024
BALTIMORE GAS AND ELECTRIC CO	5.6500%	10,000	9,997	9,815
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	1,200,000	1,059,919	1,071,983
BANK OF AMERICA CORP	4.4500%	30,000	29,950	29,951
BANK OF AMERICA CORP	3.1940%	700,000	740,159	656,496
BANK OF AMERICA CORP	4.0830%	22,000	26,605	17,287
BANK OF AMERICA CORP	2.6870%	65,000	57,049	57,210
BANK OF AMERICA CORP	3.3110%	45,000	45,850	34,211
BANK OF AMERICA CORP	2.9720%	85,000	78,693	66,278
BANK OF AMERICA CORP	4.7500%	68,000	63,686	60,472
BANK OF AMERICA CORP	3.9700%	440,000	415,925	432,222
BANK OF AMERICA CORP	3.7050%	1,000	984	983
BANK OF AMERICA CORP	3.4190%	1,050,000	1,000,939	1,017,581
BANK OF AMERICA CORP	4.9480%	69,000	69,163	69,554
BANK OF AMERICA CORP	4.8270%	155,000	155,000	155,072
BANK OF AMERICA CORP	6.2040%	50,000	50,000	51,966
BANK OF AMERICA CORP	5.9330%	600,000	600,000	611,705
BANK OF AMERICA CORP	2.5510%	15,000	14,190	14,471
BANK OF AMERICA CORP	4.3760%	700,000	686,872	697,104
BANK OF AMERICA CORP	2.8310%	95,000	64,329	59,251
BANK OF AMERICA CORP	5.4250%	465,000	465,000	455,296
BANK OF AMERICA CORP	5.1620%	140,000	140,000	141,930
BANK OF AMERICA CORP	5.3902%	1,100,000	1,100,000	1,099,351
BANK OF AMERICA CORP	6.1250%	420,000	426,437	425,228
BANK OF NEW YORK MELLON CORP/T	3.0000%	6,000	5,437	5,709
BANK OF NEW YORK MELLON CORP/T	4.4140%	14,000	14,000	13,989
BANK OF NEW YORK MELLON CORP/T	4.5430%	49,000	49,000	49,088
BANK OF NEW YORK MELLON CORP/T	4.7060%	30,000	30,000	29,361
BANK OF NEW YORK MELLON CORP/T	3.9920%	1,000	958	992
BANK OF NEW YORK MELLON CORP/T	5.8020%	14,000	14,195	14,460
BANK OF NEW YORK MELLON CORP/T	3.4420%	1,000	979	984
BANK OF NEW YORK MELLON CORP/T	6.3170%	5,000	5,289	5,290
BANNER HEALTH	3.1810%	5,000	5,000	3,447
BANNER HEALTH	2.9130%	6,000	6,000	3,903
BANNER HEALTH	2.9070%	9,000	9,000	6,569
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	500,000	499,982	359,913
BAYER US FINANCE II LLC 144A	4.2500%	365,000	363,873	363,368
BAYER US FINANCE II LLC 144A	4.3750%	750,000	787,880	730,591
BAYER US FINANCE LLC 144A	6.2500%	200,000	203,333	207,353
BAYER US FINANCE LLC 144A	6.1250%	500,000	501,052	509,277
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	12,000	12,000	7,734
BDS 2022-FL12 LLC FL12 A 144A	6.4551%	196,751	196,774	196,938
BEAR STEARNS ALT-A TRUST 2 2A3	5.2481%	50,689	49,408	45,971
BEAR STEARNS ASSET BACK HE7 M3	6.2411%	64,246	48,436	63,993
BECTON DICKINSON & CO	4.8740%	300,000	298,244	302,192
BECTON DICKINSON & CO	5.0810%	300,000	300,000	304,471
BELLRING BRANDS INC 144A	7.0000%	105,000	101,826	108,490
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	138,000	170,887	146,911
BERKSHIRE HATHAWAY ENERGY CO	2.8500%	40,000	38,696	24,537
BERKSHIRE HATHAWAY INC	4.5000%	45,000	46,646	42,038
BETH ISRAEL LAHEY HEALTH INC	3.0800%	52,000	51,999	33,069
BGC GROUP INC	6.6000%	800,000	810,300	821,919
BLACK HILLS CORP	6.0000%	10,000	9,982	10,350
BLACK HILLS CORP	4.3500%	30,000	30,063	28,071
BLACK HILLS CORP	5.9500%	300,000	299,403	310,784
BLACKSTONE PRIVATE CREDIT 144A	5.2500%	10,000	9,899	9,762
BLACKSTONE SECURED LENDING FUN	5.8750%	300,000	298,330	304,949
BLOCK COMMUNICATIONS INC 144A	4.8750%	461,000	423,056	434,484
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	210,000	207,765	180,979
BLUE OWL FINANCE LLC	6.2500%	100,000	100,343	102,415
BLUE OWL FINANCE LLC	4.1250%	600,000	586,054	428,376
BLUE RACER MIDSTREAM LLC 144A	7.2500%	115,000	114,986	118,968
BLUE RACER MIDSTREAM LLC 144A	6.6250%	65,000	65,585	64,970

	Coupon	Units	Cost	Market Value
BLUE RACER MIDSTREAM LLC 144A	7.0000%	130,000	129,987	132,857
BLUELIX HOLDINGS INC 144A	6.0000%	345,000	331,754	324,732
BMW US CAPITAL LLC 144A	4.6000%	275,000	274,982	275,350
BMW US CAPITAL LLC 144A	5.1524%	500,000	499,985	499,186
BON SECOURS MERCY HEALTH INC	2.0950%	35,000	35,000	30,178
BOOST NEWCO BORROWER LLC 144A	7.5000%	430,000	431,213	447,602
BORR IHC LTD / BORR FINAN 144A	10.0000%	644,146	658,537	612,619
BORR IHC LTD / BORR FINAN 144A	10.3750%	252,136	252,112	234,171
BOSTON GAS CO 144A	3.0010%	80,000	80,000	74,157
BOSTON SCIENTIFIC CORP	0.6250%	100,000	104,877	102,462
BOSTON SCIENTIFIC CORP	2.6500%	400,000	408,950	364,477
BOSTON SCIENTIFIC CORP	6.5000%	30,000	31,797	33,275
BRANDYWINE OPERATING PARTNERSH	3.9500%	100,000	87,983	94,536
BRAZOS/BISON MIDSTREAM 2/25 TL	0.0000%	0	0	0
BRISTOL-MYERS SQUIBB CO	5.5000%	25,000	25,077	24,882
BRISTOL-MYERS SQUIBB CO	5.5500%	45,000	46,736	44,347
BRITISH AIRWAYS 2020-1 CL 144A	4.2500%	226,991	226,180	218,443
BRIXMOR OPERATING PARTNERSHIP	4.1250%	120,000	113,770	116,469
BROADCOM INC	3.4590%	220,000	216,867	216,911
BROADCOM INC	5.1500%	35,000	34,948	35,495
BROADCOM INC 144A	2.6000%	300,000	299,406	252,835
BROADCOM INC 144A	4.1500%	70,000	66,001	66,396
BROADCOM INC 144A	3.4190%	800,000	799,845	712,287
BROADCOM INC 144A	1.9500%	70,000	69,986	65,113
BROADCOM INC 144A	3.4690%	45,000	38,474	39,611
BROADCOM INC 144A	3.1870%	400,000	397,101	328,318
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	342,000	289,638	299,784
BROOKLYN UNION GAS CO/THE 144A	6.4150%	70,000	74,250	73,321
BROOKLYN UNION GAS CO/THE 144A	3.8650%	325,000	313,044	313,264
BROWN & BROWN INC	4.9500%	90,000	78,432	77,571
BROWN & BROWN INC	2.3750%	17,000	13,871	14,593
BROWN & BROWN INC	4.2000%	11,000	9,497	10,319
BROWN & BROWN INC	5.6500%	245,000	244,409	249,295
BUCKEYE PARTNERS LP	5.6000%	25,000	20,758	21,429
BUCKEYE PARTNERS LP 144A	4.5000%	115,000	115,002	110,344
BUCKEYE PARTNERS LP 144A	6.8750%	265,000	269,099	269,380
BURLINGTON NORTHERN SANTA FE L	5.4000%	70,000	77,428	69,330
CABLEVISION LIGHTPATH LLC 144A	3.8750%	235,000	213,754	223,157
CABLEVISION LIGHTPATH LLC 144A	5.6250%	260,000	249,872	238,352
CALIFORNIA ENDOWMENT/THE	2.4980%	5,000	5,000	3,029
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	30,000	31,728	25,190
CALPINE CORP 144A	5.0000%	395,000	339,309	377,115
CALPINE CORP 144A	4.5000%	131,000	131,011	126,997
CALPINE CORP 144A	4.6250%	125,000	124,998	119,984
CALPINE CORP 144A	5.1250%	185,000	185,946	182,021
CAMDEN PROPERTY TRUST	4.9000%	29,000	27,821	28,520
CAMERON LNG LLC 144A	3.3020%	200,000	208,092	169,282
CANTOR FITZGERALD LP 144A	4.5000%	125,000	124,830	123,683
CANTOR FITZGERALD LP 144A	7.2000%	400,000	399,400	422,074
CAPITAL ONE FINANCIAL CORP	5.7000%	150,000	150,498	153,225
CAPITAL ONE FINANCIAL CORP	6.3120%	170,000	173,267	176,777
CAPITAL ONE FINANCIAL CORP	7.6240%	290,000	317,092	322,977
CAPITAL ONE FINANCIAL CORP	7.1490%	18,000	18,618	18,656
CAPITAL ONE FINANCIAL CORP	5.2680%	190,000	187,842	187,073
CAPITAL ONE FINANCIAL CORP	5.8840%	54,000	54,845	54,520
CAPITAL ONE FINANCIAL CORP	6.1830%	50,000	50,000	49,885
CARDINAL HEALTH INC	5.0000%	170,000	169,522	171,389
CARDINAL HEALTH INC	4.5000%	10,000	8,847	8,431
CARDINAL HEALTH INC	5.3500%	485,000	488,351	486,737
CARDINAL HEALTH INC	5.4500%	43,000	42,971	43,700
CARDINAL HEALTH INC	4.3680%	50,000	39,310	41,101
CARRIER GLOBAL CORP	4.1250%	600,000	648,147	669,689
CARVANA AUTO RECEIV N2 A2 144A	5.9000%	553,601	553,735	555,498
CBOE GLOBAL MARKETS INC	1.6250%	60,000	50,894	51,044
CBRE SERVICES INC	5.5000%	95,000	94,882	97,415
CBRE SERVICES INC	5.9500%	196,000	200,292	204,926
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	30,000	24,026	25,585
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	485,000	485,396	449,809
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	145,000	115,913	119,263
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	5,000	5,153	5,080
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	355,031	355,031	353,940
CCP IRS R 4.06300% P USD-SOFR-	0.0000%	-200,000	-753	-308
CCP OIS R SOFR	0.0000%	-3,200,000	-13,343	-8,418
CCP OIS R SOFR P 3.695%	0.0000%	-200,000	-888	-1,007
CCP OIS R SOFR P 3.713%	0.0000%	-200,000	-753	-1,536
CCP OIS R SOFR P 4.045%	0.0000%	-200,000	-888	-150
CCP_IRS. P USD-SOFR-COMPOUND C	3.0000%	6,000,000	2,156	-47,396
CCP_IRS. R USD-SOFR-COMPOUND C	0.0100%	39,693,000	0	-579,841
CCP_IRS. R USD-SOFR-COMPOUND C	4.4498%	38,300,000	166,093	-104,817
CCP_IRS. R USD-SOFR-COMPOUND C	4.7670%	700,000	0	-13,326
CCP_IRS. R USD-SOFR-COMPOUND C	4.6685%	140,000	0	-157
CCP_IRS. R USD-SOFR-COMPOUND C	4.6073%	400,000	0	7,176
CCP_IRS. R USD-SOFR-COMPOUND C	4.5876%	500,000	0	10,198
CCP_IRS. R USD-SOFR-COMPOUND C	4.5879%	500,000	0	10,633
CCP_IRS. R USD-SOFR-COMPOUND C	4.4522%	2,400,000	0	169,169

	Coupon	Units	Cost	Market Value
CCP_IRS_R USD-SOFR-COMPOUND C	4.4462%	300,000	0	-2,730
CCP_IRS_R USD-SOFR-COMPOUND C	4.4554%	300,000	0	-4,509
CCP_IRS_R USD-SOFR-COMPOUND C	4.4554%	600,000	0	-6,773
CCP_IRS_R USD-SOFR-COMPOUND C	4.4555%	300,000	0	-2,242
CCP_IRS_R USD-SOFR-COMPOUND C	4.4438%	900,000	0	-3,789
CCP_IRS_R USD-SOFR-COMPOUND C	4.4442%	1,500,000	0	-29,067
CCP_IRS_R USD-SOFR-COMPOUND C	4.4434%	500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.4545%	2,100,000	281,705	213,024
CCP_IRS_R USD-SOFR-COMPOUND C	4.4528%	600,000	0	-4,881
CCP_IRS_R USD-SOFR-COMPOUND C	4.4529%	400,000	0	-2,643
CCP_IRS_R USD-SOFR-COMPOUND C	4.4534%	200,000	0	-1,848
CCP_IRS_R USD-SOFR-COMPOUND C	4.4533%	300,000	0	-2,622
CCP_IRS_P USD-SOFR-COMPOUND C	5.0038%	-6,000,000	-29,668	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0000%	-32,780,000	-194,011	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%	-2,100,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.0600%	-1,813,000	-325	0
CCP_IRS_R USD-SOFR-COMPOUND C	4.1000%	-5,750,000	-107,887	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8700%	-100,000	0	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	3.7950%	-140,000	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%	-2,400,000	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	3.7505%	-500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8840%	-300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8483%	-900,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.7961%	-200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9425%	-500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8928%	-440,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9154%	-500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9447%	-500,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8066%	-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%	-200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8740%	-300,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.9050%	-200,000	0	0
CCP_IRS_R USD-SOFR-COMPOUND C	3.8384%	-13,210,000	0	0
CCP_OIS_P USD-SOFR-COMPOUND C	4.0000%	41,400,000	239,779	182,463
CCP_OIS_P USD-SOFR-COMPOUND C	4.5000%	15,400,000	79,222	140,776
CCP_OIS_P USD-SOFR-COMPOUND C	4.5455%	-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	151,948	160,891
CDW LLC / CDW FINANCE CORP	5.1000%	15,000	14,862	14,974
CDW LLC / CDW FINANCE CORP	4.2500%	3,000	2,844	2,942
CDW LLC / CDW FINANCE CORP	4.1250%	100,000	100,043	99,894
CDW LLC / CDW FINANCE CORP	3.2760%	131,000	125,276	123,429
CDW LLC / CDW FINANCE CORP	3.5690%	586,000	503,798	529,566
CDW LLC / CDW FINANCE CORP	5.5500%	100,000	101,653	98,832
CELANESE US HOLDINGS LLC	6.7500%	755,000	755,237	732,910
CENCORA INC	4.2500%	60,000	50,847	49,291
CENCORA INC	4.3000%	12,000	13,916	9,722
CENCORA INC	2.7000%	136,000	119,309	120,978
CENTENE CORP	2.5000%	400,000	348,793	337,234
CENTENE CORP	2.6250%	600,000	505,032	504,310
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	30,000	27,128	21,660
CENTERPOINT ENERGY HOUSTON ELE	2.9000%	20,000	20,845	12,753
CENTERPOINT ENERGY INC	1.4500%	100,000	95,910	96,464
CENTERPOINT ENERGY INC	4.2500%	18,000	18,097	17,691
CENTERPOINT ENERGY INC	6.7000%	75,000	75,003	73,950
CENTERPOINT ENERGY INC	7.0000%	120,000	120,000	121,837
CENTERPOINT ENERGY RESOURCES C	4.4000%	25,000	24,982	23,946
CENTRAL PARENT INC / CDK 144A	7.2500%	405,000	402,799	350,479
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	22,847	22,838	22,514
CHARLES SCHWAB CORP/THE	6.1960%	500,000	500,000	527,409
CHARLES SCHWAB CORP/THE	4.0000%	465,000	446,767	453,252
CHART INDUSTRIES INC 144A	9.5000%	165,000	167,997	176,145
CHART INDUSTRIES INC 144A	7.5000%	160,000	158,435	165,943
CHARTER COMMUNICATIONS OPERATI	6.1000%	200,000	199,913	206,510
CHARTER COMMUNICATIONS OPERATI	3.7500%	110,000	105,626	106,618
CHARTER COMMUNICATIONS OPERATI	2.2500%	240,000	214,163	216,150
CHARTER COMMUNICATIONS OPERATI	3.9000%	40,000	26,065	25,865
CHARTER COMMUNICATIONS OPERATI	3.7000%	66,000	38,202	41,621
CHARTER COMMUNICATIONS OPERATI	5.7500%	230,000	247,000	198,366
CHARTER COMMUNICATIONS OPERATI	2.8000%	525,000	544,346	453,279
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,315,000	1,262,711	1,064,695
CHARTER COMMUNICATIONS OPERATI	6.1500%	220,000	221,840	224,464
CHARTER COMMUNICATIONS OPERATI	4.8000%	28,000	20,868	21,110
CHASE HOME LENDI RPL3 A1A 144A	3.2500%	762,110	666,611	676,121

	Coupon	Units	Cost	Market Value
CHASE HOME LENDING 7 A11 144A	5.6537%	809,037	809,037	812,603
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	1,025,000	1,058,461	978,783
CHENIERE ENERGY INC	4.6250%	215,000	215,014	212,699
CHENIERE ENERGY INC	5.6500%	260,000	259,505	263,012
CHENIERE ENERGY PARTNERS LP	4.0000%	305,000	284,015	286,037
CHENIERE ENERGY PARTNERS LP	5.7500%	300,000	299,597	304,247
CHESAPEAKE FUNDING 1A A1 144A	0.4700%	0	0	0
CHEVY CHASE FUNDING 1A A1 144A	4.7211%	36,128	38,279	35,226
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	5,000	5,000	3,188
CHL MORTGAGE PASS-THROU HY7 A1	4.6680%	131,306	130,057	123,541
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	11,998	10,754	6,213
CHOICE HOTELS INTERNATIONAL IN	5.8500%	100,000	100,652	100,210
CHORD ENERGY CORP 144A	6.7500%	340,000	339,335	338,218
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	330,000	305,075	260,857
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	490,000	505,353	482,734
CHUBB INA HOLDINGS LLC	6.7000%	50,000	60,250	56,110
CIGNA GROUP/THE	5.0000%	275,000	274,738	278,707
CIGNA GROUP/THE	4.9000%	45,000	40,127	39,191
CIGNA GROUP/THE	5.1250%	220,000	219,584	223,314
CIGNA GROUP/THE	4.8000%	305,000	283,514	284,993
CINTAS CORP NO 2	4.0000%	515,000	487,813	490,276
CINTAS CORP NO 2	3.7000%	29,000	30,067	28,610
CISCO SYSTEMS INC	5.3000%	50,000	49,803	48,943
CISCO SYSTEMS INC	5.3500%	70,000	69,692	68,060
CISCO SYSTEMS INC	4.8000%	160,000	159,864	161,925
CIT MORTGAGE LOAN T 1 1M1 144A	6.6911%	227,727	235,153	230,654
CITADEL LP 144A	6.0000%	326,000	323,950	331,336
CITGO PETROLEUM CORP 144A	6.3750%	285,000	284,660	284,358
CITIGROUP INC	4.7500%	10,000	11,801	8,478
CITIGROUP INC	4.3000%	338,000	334,895	336,583
CITIGROUP INC	2.9760%	130,000	127,083	119,711
CITIGROUP INC	3.8870%	145,000	143,229	143,212
CITIGROUP INC	6.2700%	700,000	733,562	742,899
CITIGROUP MORTGAGE LOA OPX1 A2	4.8411%	304,530	230,086	127,326
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	902,302	851,871	853,958
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	955,551	958,729	963,057
CITIZENS FINANCIAL GROUP INC	5.8410%	375,000	379,196	385,185
CITIZENS FINANCIAL GROUP INC	6.6450%	45,000	45,106	47,883
CLEAR CHANNEL 3/24 TLB	0.0000%	17,125	16,120	16,979
CLEAR CHANNEL OUTDOOR HOL 144A	9.0000%	150,000	150,015	154,060
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	205,000	205,063	200,991
CLEAR CHANNEL OUTDOOR HOL 144A	5.1250%	25,000	23,469	24,162
CLEARWAY ENERGY OPERATING 144A	4.7500%	825,000	770,223	799,692
CLEVELAND-CLIFFS INC 144A	7.3750%	45,000	45,002	43,179
CLEVELAND-CLIFFS INC 144A	7.0000%	555,000	553,968	532,560
CLEVELAND-CLIFFS INC 144A	7.5000%	70,000	70,595	68,343
CLOUD SOFTWARE GROUP INC 144A	6.5000%	210,000	188,782	204,134
CLOUD SOFTWARE GROUP INC 144A	8.2500%	60,000	60,011	61,004
CLYDESDALE ACQUISITION HO 144A	6.8750%	220,000	219,991	221,669
CNA FINANCIAL CORP	5.1250%	135,000	135,783	134,079
CNX RESOURCES CORP 144A	7.2500%	205,000	206,025	208,458
COCA-COLA CO/THE	3.0000%	42,000	32,087	28,007
COCA-COLA CO/THE	2.7500%	390,000	324,428	233,567
COCA-COLA CO/THE	2.8750%	35,000	25,905	25,995
COCA-COLA CO/THE	2.6000%	45,000	27,681	27,716
COCA-COLA CO/THE	5.3000%	120,000	119,312	117,491
COCA-COLA CO/THE	5.4000%	190,000	187,704	185,685
COGENT COMMUNICATIONS GRO 144A	7.0000%	380,000	375,716	382,591
COLGATE-PALMOLIVE CO	3.7000%	45,000	35,226	35,050
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	100,000	100,336	101,444
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	425,000	433,470	439,572
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	300,000	300,000	296,405
COMCAST CORP	3.9500%	351,000	351,380	350,178
COMMONSPIRIT HEALTH	3.9100%	18,000	18,000	13,288
COMMONSPIRIT HEALTH	6.4610%	9,000	9,000	9,576
COMMONSPIRIT HEALTH	5.5480%	15,000	14,999	14,221
COMMONWEALTH EDISON CO	2.2000%	50,000	49,922	44,678
COMMONWEALTH EDISON CO	2.7500%	35,000	33,747	21,217
COMMONWEALTH EDISON CO	3.6500%	40,000	36,740	30,004
COMMONWEALTH EDISON CO	5.3000%	10,000	10,685	9,476
COMMSCOPE LLC 144A	7.1250%	55,000	52,663	48,662
COMMSCOPE LLC 144A	4.7500%	475,000	402,486	422,299
COMPASS GROUP DIVERSIFIED 144A	5.0000%	290,000	280,977	259,665
COMPASS GROUP DIVERSIFIED 144A	5.2500%	250,000	250,540	235,840
COMSTOCK RESOURCES INC 144A	5.8750%	165,000	165,022	155,826
COMSTOCK RESOURCES INC 144A	6.7500%	265,000	265,728	258,178
CONAGRA BRANDS INC	5.3000%	215,000	202,101	204,579
CONOCOPHILLIPS	6.5000%	20,000	23,968	22,193
CONOCOPHILLIPS CO	5.5000%	280,000	275,096	270,600
CONOCOPHILLIPS CO	4.0250%	20,000	17,657	14,605
CONOCOPHILLIPS CO	5.5500%	50,000	50,235	48,417
CONSOLIDATED COMMUNICATIO 144A	5.0000%	25,000	25,000	23,435
CONSOLIDATED COMMUNICATIO 144A	6.5000%	130,000	130,000	125,347
CONSOLIDATED EDISON CO OF NEW	3.0000%	10,000	6,335	5,921
CONSOLIDATED EDISON CO OF NEW	4.6250%	60,000	58,775	50,694

	Coupon	Units	Cost	Market Value
CONSOLIDATED EDISON CO OF NEW	3.6000%	20,000	20,926	13,584
CONSOLIDATED EDISON CO OF NEW	5.7000%	15,000	14,895	14,950
CONSOLIDATED EDISON CO OF NEW	5.5000%	225,000	227,032	219,576
CONSOLIDATED EDISON CO OF NEW	5.2000%	40,000	40,521	40,639
CONSTELLATION ENERGY GENERATIO	5.8000%	2,000	2,000	2,071
CONSUMERS 2023 SECURITIZATION	5.5500%	241,072	241,095	244,237
CONSUMERS ENERGY CO	3.7500%	25,000	24,709	19,146
CONSUMERS ENERGY CO	3.6000%	100,000	95,226	92,297
CONSUMERS ENERGY CO	2.5000%	6,000	5,949	3,292
CONTINENTAL RESOURCES INC/OK	4.3750%	30,000	31,100	29,401
CONTINENTAL RESOURCES INC/OK	4.9000%	10,000	8,286	8,111
COREBRIDGE FINANCIAL INC	3.5000%	60,000	60,000	59,993
COREBRIDGE FINANCIAL INC	6.8750%	315,000	323,509	321,914
CORNELL UNIVERSITY	4.8350%	235,000	234,985	232,624
CORNERSTONE BUILDING BRAN 144A	9.5000%	270,000	279,690	224,610
CORNING INC	5.4500%	20,000	18,905	18,219
COSTCO WHOLESALE CORP	1.6000%	35,000	31,582	30,687
COTERRA ENERGY INC	5.6000%	35,000	35,787	35,212
COTY INC/HFC PRESTIGE PRO 144A	6.6250%	140,000	139,997	143,330
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	280,000	283,884	288,599
COUSINS PROPERTIES LP	5.8750%	165,000	168,509	166,327
COUSINS PROPERTIES LP	5.3750%	95,000	94,513	94,608
COX COMMUNICATIONS INC 144A	5.4500%	100,000	99,987	102,433
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	250,000	250,017	239,839
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	250,000	250,002	263,415
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	41,430	41,330	32,474
CRH AMERICA FINANCE INC	5.5000%	200,000	199,971	202,526
CROCS INC 144A	4.2500%	315,000	285,734	292,813
CROWN CASTLE INC	3.8000%	200,000	196,159	194,622
CROWN CASTLE INC	2.2500%	1,000,000	999,045	854,635
CROWN CASTLE INC	2.9000%	110,000	79,123	77,194
CROWN CASTLE INC	2.1000%	70,000	58,278	58,859
CROWN CASTLE INC	4.9000%	120,000	119,722	119,450
CROWN CASTLE INC	5.2000%	24,000	23,443	23,491
CSC HOLDINGS LLC 144A	4.5000%	180,000	134,766	130,523
CSC HOLDINGS LLC 144A	4.6250%	195,000	194,885	94,894
CSC HOLDINGS LLC 144A	5.5000%	300,000	273,705	277,745
CSC HOLDINGS LLC 144A	5.7500%	210,000	216,063	111,300
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	93,272	96,786	89,272
CSMC SERIES 2010- 17R 6A1 144A	4.0000%	288,292	267,066	278,643
CSX CORP	4.9000%	25,000	24,969	22,628
CUMMINS INC	5.4500%	38,000	39,164	37,216
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	215,000	228,724	228,309
CVR ENERGY INC 144A	5.7500%	190,000	178,342	177,094
CVR ENERGY INC 144A	8.5000%	70,000	69,992	67,207
CVS HEALTH CORP	5.8750%	600,000	610,578	566,413
CVS HEALTH CORP	6.0500%	65,000	63,668	63,065
CVS PASS-THROUGH TRUST 144A	7.5070%	47,856	52,413	51,000
CWABS ASSET-BACKED CERT 21 2A4	4.9011%	491,708	460,228	456,823
CWABS ASSET-BACKED CERTI 24 1A	4.7211%	184,423	130,707	168,620
CWABS ASSET-BACKED CERTI 9 2A4	4.6911%	197,099	193,087	189,628
CWABS INC ASSET-BACKED 12 1A1	5.1811%	69,327	70,461	67,421
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	700,000	698,821	644,526
DARDEN RESTAURANTS INC	4.5500%	125,000	124,787	123,480
DARDEN RESTAURANTS INC	4.3500%	40,000	39,993	39,705
DARDEN RESTAURANTS INC	6.3000%	35,000	34,789	37,089
DC COMMERCIAL MORTGA DC A 144A	6.3143%	300,000	299,999	307,278
DCLI BIDCO LLC 144A	7.7500%	140,000	140,006	144,099
DCP MIDSTREAM OPERATING LP	3.2500%	3,000	2,619	2,622
DCP MIDSTREAM OPERATING LP	5.3750%	15,000	14,984	15,008
DELL INTERNATIONAL LLC / EMC C	6.1000%	250,000	264,956	257,810
DELTA AIR LINES 2015-1 CLASS A	3.6250%	164,000	164,762	159,464
DELTA AIR LINES 2020-1 CLASS A	2.0000%	219,278	199,890	204,897
DELTA AIR LINES INC	7.3750%	221,000	227,536	224,853
DELTA AIR LINES INC / SKY 144A	4.7500%	400,000	400,010	398,338
DIAMOND SPORTS GROUP LLC 144A	5.3750%	0	0	0
DIAMONDBACK ENERGY INC	5.9000%	25,000	24,989	23,517
DIAMONDBACK ENERGY INC	5.7500%	45,000	44,981	42,424
DIAMONDBACK ENERGY INC	5.1500%	315,000	314,506	319,777
DIAMONDBACK ENERGY INC	5.2000%	325,000	324,900	328,981
DIAMONDBACK ENERGY INC	5.4000%	30,000	29,911	29,950
DIAMONDBACK ENERGY INC	5.5500%	205,000	204,871	205,805
DIEBOLD NIXDORF INC 144A	7.7500%	290,000	294,694	300,604
DIRECTV FINANCING LLC / D 144A	10.0000%	95,000	95,001	91,219
DIRECTV FINANCING LLC / D 144A	5.8750%	380,000	375,515	368,237
DISCOVER FINANCIAL SERVICES	6.7000%	75,000	80,763	80,559
DISCOVER FINANCIAL SERVICES	7.9640%	375,000	425,242	428,631
DLLAA 2023-1 LLC 1A A2 144A	5.9300%	151,607	151,605	151,976
DOMINION ENERGY INC	6.6250%	35,000	35,000	34,754
DOMINION ENERGY INC	4.0500%	20,000	18,403	15,969
DOMINION ENERGY INC	4.3500%	170,000	161,501	165,214
DOMINION ENERGY SOUTH CAROLINA	5.4500%	30,000	33,628	29,611
DOW CHEMICAL CO/THE	6.9000%	140,000	159,766	152,875
DT MIDSTREAM INC 144A	5.8000%	250,000	250,005	251,167
DTE ELECTRIC CO	3.2500%	10,000	7,169	6,903

	Coupon	Units	Cost	Market Value
DTE ELECTRIC CO	5.4000%	10,000	9,982	9,793
DTE ENERGY CO	4.9500%	375,000	377,637	377,831
DTE ENERGY CO	2.9500%	300,000	274,450	275,158
DTE ENERGY CO	2.8500%	10,000	9,665	9,750
DTE ENERGY CO	5.8500%	10,000	9,993	10,337
DUKE ENERGY CAROLINAS LLC	4.9500%	20,000	19,951	20,005
DUKE ENERGY CAROLINAS LLC	3.9500%	30,000	30,145	29,569
DUKE ENERGY CAROLINAS LLC	2.8500%	100,000	88,237	88,021
DUKE ENERGY CAROLINAS LLC	2.4500%	30,000	30,115	27,538
DUKE ENERGY CAROLINAS LLC	5.3500%	70,000	71,294	66,857
DUKE ENERGY CAROLINAS LLC	5.4000%	385,000	380,837	371,229
DUKE ENERGY CAROLINAS LLC	6.0500%	40,000	46,650	42,680
DUKE ENERGY CORP	5.0000%	10,000	9,427	8,724
DUKE ENERGY CORP	4.5000%	65,000	64,929	62,693
DUKE ENERGY CORP	3.5000%	65,000	53,238	44,243
DUKE ENERGY CORP	3.3000%	25,000	25,297	18,508
DUKE ENERGY CORP	4.8500%	15,000	14,987	15,093
DUKE ENERGY CORP	4.3000%	40,000	39,968	39,749
DUKE ENERGY CORP	4.2000%	10,000	9,954	7,704
DUKE ENERGY CORP	2.5500%	60,000	61,144	52,397
DUKE ENERGY CORP	2.4500%	30,000	29,949	28,749
DUKE ENERGY FLORIDA LLC	1.7500%	400,000	402,622	346,300
DUKE ENERGY FLORIDA PROJECT FI	2.5380%	45,633	45,971	43,465
DUKE ENERGY INDIANA LLC	6.3500%	40,000	48,027	43,497
DUKE ENERGY INDIANA LLC	5.4000%	70,000	66,405	66,491
DUKE ENERGY OHIO INC	4.3000%	50,000	49,910	39,872
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,941	20,134
DUKE ENERGY PROGRESS LLC	4.2000%	40,000	39,741	32,912
DUKE ENERGY PROGRESS LLC	5.0500%	40,000	39,953	39,808
DUKE UNIVERSITY	2.7570%	10,000	10,000	6,531
EAST OHIO GAS CO/THE 144A	1.3000%	100,000	99,995	99,205
EAST OHIO GAS CO/THE 144A	2.0000%	900,000	898,509	785,059
EASTMAN CHEMICAL CO	5.0000%	95,000	94,759	95,495
EASTMAN CHEMICAL CO	5.6250%	230,000	231,610	232,416
ECOLAB INC	1.3000%	73,000	58,679	60,680
ECOLAB INC	2.1250%	124,000	99,988	105,102
ECOLAB INC	1.6500%	18,000	16,905	17,184
EDGEWELL PERSONAL CARE CO 144A	5.5000%	80,000	79,304	78,347
EDGEWELL PERSONAL CARE CO 144A	4.1250%	190,000	187,480	175,896
EDWARDS LIFESCIENCES CORP	4.3000%	80,000	80,329	79,000
EL PASO ELECTRIC CO	5.0000%	10,000	8,622	8,750
ELECTRONIC ARTS INC	1.8500%	41,000	33,887	34,855
ELEVANCE HEALTH INC	4.6250%	600,000	709,585	529,256
ELEVANCE HEALTH INC	5.1500%	200,000	199,962	204,061
ELI LILLY & CO	5.0000%	260,000	259,864	260,002
ELI LILLY & CO	4.8750%	15,000	14,991	13,790
ELI LILLY & CO	5.2000%	15,000	14,995	14,221
ELI LILLY & CO	5.0500%	30,000	29,855	28,346
ELLINGTON LOAN ACQUI 1 A1 144A	5.5411%	183,576	186,007	178,903
EMERA US FINANCE LP	4.7500%	110,000	91,977	90,684
EMERSON ELECTRIC CO	5.0000%	360,000	360,730	362,405
EMERSON ELECTRIC CO	2.8000%	56,000	39,417	35,161
ENACT HOLDINGS INC	6.2500%	485,000	484,806	497,615
ENCOMPASS HEALTH CORP	4.5000%	313,000	313,000	303,907
ENCORE CAPITAL GROUP INC 144A	8.5000%	200,000	201,100	206,132
ENDO FINANCE HOLDINGS INC 144A	8.5000%	340,000	348,790	354,459
ENERGY TRANSFER LP	6.5500%	38,000	40,179	40,630
ENERGY TRANSFER LP	3.9000%	70,000	68,939	69,395
ENERGY TRANSFER LP	5.7000%	105,000	104,867	105,777
ENERGY TRANSFER LP	6.2000%	50,000	49,700	49,576
ENERGY TRANSFER LP	5.6000%	130,000	129,671	130,225
ENERGY TRANSFER LP	4.2000%	290,000	283,909	287,550
ENERGY TRANSFER LP	4.4000%	300,000	294,478	299,031
ENERGY TRANSFER LP	5.3000%	390,000	353,061	344,874
ENERGY TRANSFER LP	5.2000%	215,000	214,732	217,428
ENERGY TRANSFER LP	5.4000%	215,000	197,034	192,533
ENERSYS 144A	6.6250%	90,000	90,002	91,393
ENTERGY ARKANSAS LLC	3.3500%	15,000	10,099	10,129
ENTERGY CORP	3.7500%	10,000	7,348	7,133
ENTERGY CORP	7.1250%	245,000	251,308	247,999
ENTERGY CORP	1.9000%	90,000	89,512	82,711
ENTERGY LOUISIANA LLC	4.2000%	20,000	19,861	15,887
ENTERGY MISSISSIPPI LLC	5.0000%	20,000	19,987	19,801
ENTERGY MISSISSIPPI LLC	3.8500%	40,000	41,186	29,849
ENTERPRISE FLEET FIN 2 A2 144A	5.5600%	675,651	675,936	680,170
ENTERPRISE PRODUCTS OPERATING	5.2500%	160,000	155,263	157,532
EOG RESOURCES INC	4.9500%	50,000	43,390	45,053
EOG RESOURCES INC	4.3750%	25,000	24,111	24,731
EOG RESOURCES INC	5.6500%	58,000	55,265	57,326
EPR PROPERTIES	4.9500%	400,000	385,577	396,119
EPR PROPERTIES	4.5000%	290,000	290,000	290,000
EQM MIDSTREAM PARTNERS LP 144A	4.5000%	5,000	5,000	4,842
EQM MIDSTREAM PARTNERS LP 144A	4.7500%	90,000	90,001	86,563
EQM MIDSTREAM PARTNERS LP 144A	6.3750%	400,000	400,716	409,248
EQUIFAX INC	5.1000%	200,000	199,613	202,612

	Coupon	Units	Cost	Market Value
EQUIFAX INC	4.8000%	115,000	114,972	115,137
EQUINIX INC	1.0000%	140,000	137,123	137,834
EQUINIX INC	1.8000%	100,000	92,592	94,041
EQUINIX INC	1.4500%	100,000	96,101	96,646
EQUINIX INC	2.9000%	35,000	34,989	34,074
EQUINIX INC	2.1500%	300,000	299,528	262,994
EQUIPMENTSHARE.COM INC 144A	9.0000%	435,000	424,221	450,671
EQUIPMENTSHARE.COM INC 144A	8.6250%	145,000	145,022	149,462
ERAC USA FINANCE LLC 144A	3.8000%	600,000	594,822	596,444
ERAC USA FINANCE LLC 144A	5.0000%	60,000	59,965	60,672
ERAC USA FINANCE LLC 144A	4.9000%	90,000	87,839	88,809
ERAC USA FINANCE LLC 144A	5.4000%	20,000	19,919	19,311
ESSENTIAL UTILITIES INC	5.3750%	15,000	14,984	15,078
ESSENTIAL UTILITIES INC	5.3000%	5,000	4,956	4,565
ESSENTIAL UTILITIES INC	2.7040%	30,000	30,000	27,159
ESSENTIAL UTILITIES INC	3.3510%	5,000	5,193	3,333
ESSEX PORTFOLIO LP	5.3750%	200,000	199,219	200,429
EVEREST REINSURANCE HOLDINGS I	3.5000%	185,000	124,766	124,490
EVERGY INC	6.6500%	160,000	159,999	157,379
EVERSOURCE ENERGY	3.4500%	30,000	30,124	20,754
EVERSOURCE ENERGY	4.7500%	325,000	324,927	325,147
EVERSOURCE ENERGY	2.9000%	50,000	49,981	48,429
EVERSOURCE ENERGY	1.6500%	20,000	19,994	16,969
EVERSOURCE ENERGY	2.5500%	10,000	9,976	8,776
EVERSOURCE ENERGY	5.9500%	20,000	20,145	20,776
EVERSOURCE ENERGY	5.1250%	210,000	207,828	207,612
EXELON CORP	4.4500%	10,000	9,484	8,278
EXELON CORP	6.5000%	210,000	210,003	209,105
EXELON CORP	3.3500%	20,000	17,946	18,057
EXPAND ENERGY CORP	5.7000%	125,000	122,864	125,448
EXPAND ENERGY CORP	5.3750%	100,000	99,693	99,583
EXTENDED STAY AMERI ESH A 144A	5.5165%	692,920	906,146	692,271
EXTRA SPACE STORAGE LP	3.5000%	43,000	41,932	42,439
EXTRA SPACE STORAGE LP	5.7000%	290,000	291,982	297,881
EXTRA SPACE STORAGE LP	5.3500%	65,000	66,384	64,473
EXTRA SPACE STORAGE LP	5.4000%	35,000	34,336	35,044
FACTSET RESEARCH SYSTEMS INC	3.4500%	147,000	144,708	132,357
FACTSET RESEARCH SYSTEMS INC	2.9000%	5,000	4,993	4,843
FIDELITY NATIONAL FINANCIAL IN	3.2000%	80,000	51,013	49,118
FIDELITY NATIONAL FINANCIAL IN	3.4000%	100,000	100,859	92,157
FIDELITY NATIONAL FINANCIAL IN	2.4500%	100,000	99,789	86,102
FIDELITY NATIONAL INFORMATION	1.6500%	200,000	179,991	184,191
FIESTA PURCHASER INC 144A	7.8750%	180,000	180,842	185,844
FIESTA PURCHASER INC 144A	9.6250%	120,000	120,002	123,316
FIFTH THIRD BANCORP	6.3390%	35,000	35,000	36,588
FIFTH THIRD BANCORP	4.8950%	280,000	280,000	279,329
FIFTH THIRD BANCORP	4.7720%	24,000	23,841	23,858
FIRST AMERICAN FINANCIAL CORP	2.4000%	325,000	324,244	274,192
FIRST AMERICAN FINANCIAL CORP	5.4500%	80,000	79,749	78,276
FIRSTCASH INC 144A	5.6250%	385,000	383,159	373,306
FIRSTCASH INC 144A	6.8750%	15,000	15,113	15,187
FIRSTENERGY CORP	3.4000%	30,000	19,597	20,374
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	100,000	102,442	96,407
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	100,000	99,912	101,508
FIRSTENERGY TRANSMISSION 144A	2.8660%	300,000	300,000	282,240
FISERV INC	5.6000%	90,000	89,841	92,482
FISERV INC	5.4500%	111,000	110,992	112,524
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	600,000	526,198	527,956
FLORIDA POWER & LIGHT CO	2.8750%	15,000	10,809	9,510
FLORIDA POWER & LIGHT CO	3.9900%	30,000	29,984	23,821
FLORIDA POWER & LIGHT CO	3.1500%	30,000	33,102	20,396
FLORIDA POWER & LIGHT CO	5.1500%	55,000	54,923	56,516
FLORIDA POWER & LIGHT CO	5.3000%	50,000	53,212	48,141
FLORIDA POWER & LIGHT CO	2.4500%	40,000	39,956	34,538
FLORIDA POWER & LIGHT CO	5.0500%	5,000	4,994	5,096
FLOWERS FOODS INC	6.2000%	50,000	49,666	50,688
FLOWERS FOODS INC	5.7500%	22,000	22,090	22,189
FORD FOUNDATION/THE	2.8150%	5,000	5,000	2,838
FORD MOTOR CREDIT CO LLC	3.3750%	400,000	390,839	395,225
FORD MOTOR CREDIT CO LLC	4.5420%	600,000	588,473	592,311
FORTINET INC	2.2000%	55,000	48,021	47,825
FORTRESS INTERMEDIATE 3 I 144A	7.5000%	30,000	30,002	30,243
FORTRESS TRANSPORTATION A 144A	5.5000%	365,000	360,558	357,743
FORTRESS TRANSPORTATION A 144A	7.8750%	316,000	315,790	330,018
FORTRESS TRANSPORTATION A 144A	7.0000%	60,000	60,000	60,843
FOX CORP	6.5000%	310,000	332,177	332,030
FOX CORP	5.4760%	195,000	186,504	188,015
FOX CORP	5.5760%	20,000	18,635	18,733
FREDDIE MAC MULTICLASS P003 A2	1.7828%	100,000	101,924	80,669
FREDDIE MAC MULTICLASS P003 A3	1.9560%	160,099	164,222	121,975
FREDDIE MAC MULTICLASS P015 A1	4.4487%	358,838	350,753	349,495
FREEDOM MORTGAGE CORP 144A	12.0000%	315,000	318,823	338,348
FREEDOM MORTGAGE CORP 144A	12.2500%	40,000	39,656	44,073
FREEDOM MORTGAGE HOLDINGS 144A	8.3750%	65,000	65,189	63,512
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	45,000	45,481	45,699

	Coupon	Units	Cost	Market Value
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	215,000	220,164	216,357
FREEPORT-MCMORAN INC	4.1250%	220,000	212,979	216,116
FREEPORT-MCMORAN INC	5.4000%	57,000	56,012	57,010
FREEPORT-MCMORAN INC	5.4500%	80,000	75,593	75,012
FREMF 2015-K48 MORT K48 B 144A	3.7467%	400,000	388,951	397,839
FREMF 2015-K51 MORT K51 B 144A	4.0950%	50,000	51,563	49,614
FREMF 2016-K53 MORT K53 B 144A	4.1753%	352,000	347,942	348,480
FREMF 2016-K59 MORT K59 B 144A	3.7001%	65,000	64,690	63,636
FREMF 2017-K63 MORT K63 B 144A	4.0114%	457,161	444,906	449,135
FREMF 2018-K082 MOR K82 B 144A	4.2705%	300,000	288,124	291,866
FREMF 2018-K72 MORT K72 B 144A	4.1207%	154,000	154,493	151,032
FREMF 2018-K733 MOR K73 B 144A	3.9814%	526,000	470,488	513,308
FREMF 2018-K74 MORT K74 B 144A	4.2295%	387,000	413,570	378,480
FREMF 2018-K77 MORT K77 B 144A	4.3022%	141,000	144,479	138,494
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	95,336,938	670,338	246,646
FREMF 2018-K80 MORT K80 B 144A	4.3792%	69,000	66,510	67,093
FREMF 2018-K83 MORT K83 C 144A	4.4221%	150,000	161,215	144,518
FREMF 2018-K84 MORT K84 B 144A	4.3148%	193,500	184,586	187,939
FREMF 2018-K86 MORT K86 B 144A	4.4376%	102,000	90,561	99,649
FREMF 2019-K87 MORT K87 B 144A	4.4685%	420,000	386,749	411,457
FREMF 2019-K93 MORT K93 B 144A	4.2571%	200,000	188,245	193,179
FREMF 2019-K95 MORT K95 B 144A	4.0566%	183,000	194,811	174,670
FREMF 2019-K99 MORT K99 B 144A	3.7660%	291,000	264,035	274,763
FREMF 2020-K105 MO K105 B 144A	3.5300%	200,000	178,410	185,817
FREMF 2020-K737 MO K737 B 144A	3.4424%	148,000	148,310	144,543
FREMONT HOME LOAN TRUST B 2A3	4.6011%	704,194	378,280	219,241
FREMONT HOME LOAN TRUST E 2A1	4.5011%	246,616	177,464	111,035
FRESB 2016-SB14 MORT SB14 A10F	2.5900%	172,621	171,739	169,643
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	310,546	305,061	298,471
FRESB 2017-SB38 MORT SB38 A10F	2.9200%	58,786	57,162	56,965
FRESB 2017-SB42 MORT SB42 A10F	2.9600%	14,851	14,197	14,318
FRESB 2018-SB51 MORT SB51 A10F	3.4700%	163,052	163,293	157,363
FRESB 2019-SB68 MORTG SB68 A7F	2.2800%	136,813	134,728	132,331
FRESB 2021-SB90 MORTG SB90 A5F	0.8800%	77,199	73,082	73,998
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	466,577	404,079	402,371
FRESB 2023-SB106 MO SB106 A10F	3.9300%	304,270	288,266	291,585
FRESB 2023-SB109 MOR SB109 A7F	4.2400%	417,074	400,434	406,216
FRESB 2025-SB118 MO SB118 A10F	4.6000%	693,466	667,132	684,164
FRONTIER COMMUNICATIONS 1/25 C	0.0000%	185,840	186,727	185,375
FRONTIER COMMUNICATIONS H 144A	6.0000%	225,000	206,123	225,498
FRONTIER COMMUNICATIONS H 144A	6.7500%	85,000	85,001	85,427
FS KKR CAPITAL CORP	3.1250%	656,000	617,644	596,896
FS KKR CAPITAL CORP	2.6250%	75,000	74,840	71,586
FS KKR CAPITAL CORP	6.8750%	300,000	297,115	307,689
FS KKR CAPITAL CORP	7.8750%	21,000	20,894	22,255
GARRETT MOTION HOLDINGS I 144A	7.7500%	370,000	370,041	365,712
GARTNER INC 144A	4.5000%	140,000	140,577	137,262
GCAT 2024-NQM2 TR NQM2 A1 144A	6.0850%	523,649	523,648	526,842
GE HEALTHCARE TECHNOLOGIES INC	4.8000%	105,000	104,889	105,323
GENERAL MOTORS FINANCIAL CO IN	2.7500%	40,000	40,034	39,810
GENERAL MOTORS FINANCIAL CO IN	6.0500%	290,000	290,731	291,782
GEORGETOWN UNIVERSITY/THE	2.9430%	2,000	2,000	1,295
GEORGIA POWER CO	4.9500%	30,000	29,957	29,793
GEORGIA POWER CO	3.2500%	10,000	10,069	6,778
GEORGIA POWER CO	3.7000%	50,000	55,602	37,131
GEORGIA POWER CO	4.8500%	170,000	169,718	170,997
GEORGIA POWER CO	5.1250%	20,000	19,672	18,546
GEORGIA POWER CO	5.0040%	225,000	225,010	227,829
GILEAD SCIENCES INC	5.1000%	145,000	144,699	145,571
GLAXOSMITHKLINE CAPITAL INC	4.5000%	255,000	253,750	254,989
GLENORE FUNDING LLC 144A	6.1250%	175,000	178,866	182,129
GLENORE FUNDING LLC 144A	5.3710%	585,000	588,379	594,552
GLOBAL ATLANTIC FIN CO 144A	7.9500%	400,000	399,936	415,079
GLOBAL PAYMENTS INC	3.2000%	175,000	161,171	163,841
GLOBAL PAYMENTS INC	2.9000%	285,000	246,093	249,667
GO DADDY OPERATING CO LLC 144A	5.2500%	115,000	115,000	114,024
GOLDMAN SACHS GROUP INC/THE	3.7500%	595,000	594,488	594,226
GOLDMAN SACHS GROUP INC/THE	6.7500%	120,000	132,010	129,765
GOLDMAN SACHS GROUP INC/THE	1.9480%	270,000	259,366	258,982
GOLDMAN SACHS GROUP INC/THE	4.2500%	80,000	79,679	79,794
GOLDMAN SACHS GROUP INC/THE	4.4820%	55,000	55,000	54,867
GOLDMAN SACHS GROUP INC/THE	2.3830%	900,000	751,021	770,843
GOLDMAN SACHS GROUP INC/THE	5.0490%	600,000	600,000	604,973
GOLDMAN SACHS GROUP INC/THE	5.0160%	160,000	160,000	155,577
GOLDMAN SACHS GROUP INC/THE	5.5610%	75,000	75,000	73,080
GOLDMAN SACHS GROUP INC/THE	5.2070%	325,000	325,554	329,421
GOLDMAN SACHS GROUP INC/THE	5.7340%	75,000	75,000	74,700
GOLDMAN SACHS GROUP INC/THE	5.5360%	100,000	100,364	101,396
GOLUB CAPITAL BDC INC	6.0000%	137,000	135,261	137,556
GOLUB CAPITAL BDC INC	2.5000%	5,000	4,994	4,817
GOLUB CAPITAL PRIVATE CRE 144A	5.8000%	200,000	198,107	197,676
GOODMAN US FINANCE THREE 144A	3.7000%	240,000	235,792	233,197
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	160,000	160,014	144,328
GRAHAM PACKAGING CO INC 144A	7.1250%	240,000	237,797	234,421
GREAT LAKES DREDGE & DOCK 144A	5.2500%	210,000	187,703	190,160

	Coupon	Units	Cost	Market Value
GREYSTAR REAL ESTATE PART 144A	7.7500%	75,000	75,881	78,400
GS MORTGAGE SECURI RIVR A 144A	5.5690%	1,397,593	1,079,323	1,083,961
GSAA HOME EQUITY TRUST 15 1A1	4.9511%	37,841	34,638	32,790
GSAMP TRUST 2006-FM2 FM2 A1	4.7211%	404,319	235,290	135,178
GSAMP TRUST 2006-HE8 HE8 A2C	4.7811%	53,492	52,656	52,216
GSAMP TRUST 2007-FM2 FM2 A2C	4.6011%	296,047	213,329	176,444
GULFPORT ENERGY OPERATING 144A	6.7500%	160,000	159,995	162,128
GXO LOGISTICS INC	6.2500%	300,000	298,634	309,585
HA SUSTAINABLE INFRASTRUC 144A	6.3750%	400,000	509,298	395,357
HACKENSACK MERIDIAN HEALTH INC	2.8750%	1,000	1,000	644
HACKENSACK MERIDIAN HEALTH INC	2.6750%	10,000	10,000	7,048
HALEON US CAPITAL LLC	3.3750%	500,000	492,166	490,032
HANESBRANDS 2/23 TLB	0.0000%	24,708	24,708	24,677
HANESBRANDS 2/25 TLB	0.0000%	140,000	139,650	139,591
HANESBRANDS INC 144A	9.0000%	340,000	341,680	358,264
HARBORVIEW MORTGAGE LO 12 1A1A	4.8444%	117,604	108,085	92,277
HARBORVIEW MORTGAGE LOA 6 2A1A	4.6244%	509,271	479,449	446,227
HAT HOLDINGS I LLC / HAT 144A	8.0000%	15,000	15,000	15,528
HCA INC	6.1000%	22,000	21,869	21,258
HCA INC	4.5000%	440,000	437,899	438,485
HCA INC	3.5000%	200,000	199,142	185,472
HCA INC	4.6250%	60,000	48,028	47,767
HCA INC	5.8750%	170,000	173,601	175,174
HCA INC	5.2500%	350,000	346,607	351,023
HCA INC	6.2000%	50,000	49,779	49,643
HCA INC	5.7500%	400,000	399,038	403,600
HCA INC	5.6000%	50,000	49,933	50,277
HCA INC	4.1250%	730,000	743,403	708,815
HCA INC	5.2000%	100,000	102,254	101,232
HCA INC	5.1250%	45,000	42,288	41,769
HCA INC	5.4500%	285,000	287,870	288,389
HEALTHCARE REALTY HOLDINGS LP	2.0000%	190,000	158,901	159,904
HELIOS SOFTWARE HOLDINGS 144A	4.6250%	90,000	89,118	80,941
HELIOS SOFTWARE HOLDINGS 144A	8.7500%	155,000	154,981	154,240
HERSHEY CO/THE	2.3000%	112,000	108,620	109,216
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	300,000	299,964	301,870
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	500,000	499,935	517,682
HESS CORP	6.0000%	10,000	10,246	10,618
HESS CORP	5.6000%	15,000	13,687	15,038
HESS CORP	5.8000%	16,000	16,508	16,166
HEXCEL CORP	5.8750%	90,000	89,987	91,697
HEXCEL CORP	4.2000%	60,000	58,594	59,269
HIGHWOODS REALTY LP	4.1250%	200,000	192,835	193,885
HIGHWOODS REALTY LP	4.2000%	100,000	102,247	95,809
HILTON DOMESTIC OPERATING 144A	5.8750%	200,000	200,002	200,639
HILTON GRAND VACATIONS BO 144A	5.0000%	320,000	319,387	299,897
HLF FINANCING SARL LLC / 144A	4.8750%	270,000	261,605	208,225
HLF FINANCING SARL LLC / 144A	12.2500%	65,000	63,505	69,887
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	6,000	6,000	4,591
HOME DEPOT INC/THE	4.2500%	20,000	23,291	16,828
HOME DEPOT INC/THE	5.3000%	60,000	59,402	57,951
HOME DEPOT INC/THE	5.4000%	30,000	33,458	30,215
HOME EQUITY MORTGAGE LOAN C M2	5.1911%	475,677	463,644	470,545
HORMEL FOODS CORP	1.7000%	72,000	67,670	66,441
HOST HOTELS & RESORTS LP	5.5000%	450,000	444,934	440,933
HOWARD MIDSTREAM ENERGY P 144A	8.8750%	160,000	160,006	166,829
HP INC	6.0000%	155,000	160,695	155,963
HP INC	5.5000%	218,000	226,638	221,105
HPS CORPORATE LENDING FUN 144A	5.4500%	500,000	496,871	498,815
HUB INTERNATIONAL 1/25 TLB	0.0000%	157,558	157,437	156,776
HUB INTERNATIONAL LTD 144A	7.2500%	55,000	55,000	56,650
HUB INTERNATIONAL LTD 144A	7.3750%	25,000	25,000	25,455
HUB INTERNATIONAL LTD 144A	5.6250%	10,000	10,000	9,673
HUBBELL INC	2.3000%	114,000	98,767	98,808
HUDSON PACIFIC PROPERTIES LP	5.9500%	200,000	175,396	173,638
HUMANA INC	5.3750%	500,000	499,769	503,890
HUNT COS INC 144A	5.2500%	475,000	454,269	453,993
HUNTINGTON BANCSHARES INC/OH	5.2720%	70,000	69,995	70,745
HYATT HOTELS CORP	5.2500%	80,000	80,887	80,777
HYATT HOTELS CORP	5.7500%	170,000	169,891	170,914
HYATT HOTELS CORP	5.3750%	100,000	100,984	99,605
HYATT HOTELS CORP	4.3750%	30,000	29,159	29,518
HYUNDAI CAPITAL AMERICA 144A	6.0000%	1,000,000	999,760	1,002,803
HYUNDAI CAPITAL AMERICA 144A	5.5119%	300,000	305,101	300,617
IMOLA MERGER CORP 144A	4.7500%	310,000	296,510	294,391
INDIANA MICHIGAN POWER CO	4.5500%	30,000	30,209	25,522
INDIANA UNIVERSITY HEALTH INC	2.8520%	10,000	10,000	6,329
INDYMAC INDX MORTGAG AR12 2A1A	4.9211%	221,074	210,858	202,811
INOVA HEALTH SYSTEM FOUNDATION	4.0680%	4,000	4,000	3,178
INTEL CORP	3.2500%	35,000	23,934	21,959
INTEL CORP	3.9000%	50,000	47,421	47,632
INTEL CORP	5.7000%	65,000	60,589	59,748
INTEL CORP	3.0500%	25,000	16,137	14,699
INTEL CORP	4.2500%	5,000	4,144	3,981
INTEL CORP	5.6000%	65,000	60,010	59,111

	Coupon	Units	Cost	Market Value
INTEL CORP	2.8000%	20,000	13,975	13,264
INTEL CORP	5.6250%	115,000	121,913	108,569
INTEL CORP	4.8750%	210,000	211,033	210,675
INTEL CORP	5.1250%	75,000	77,019	75,527
INTEL CORP	4.6000%	15,000	14,003	12,970
INTEL CORP	4.8000%	5,000	4,481	4,295
INTERCONTINENTAL EXCHANGE INC	3.0000%	360,000	234,600	234,594
INTERFACE INC 144A	5.5000%	140,000	140,004	136,327
INTERIOR LOGIC 3/21 COV-LITE T	0.0000%	0	0	0
INTERNATIONAL BUSINESS MACHINE	4.0000%	178,000	142,396	146,841
INTERPUBLIC GROUP OF COS INC/T	3.3750%	20,000	19,961	14,941
INTERSTATE POWER AND LIGHT CO	3.1000%	10,000	6,560	6,460
INVITATION HOMES OPERATING PAR	4.1500%	400,000	399,256	373,213
INVITATION HOMES OPERATING PAR	4.8750%	235,000	229,536	224,825
INVITATION HOMES OPERATING PAR	5.4500%	30,000	29,452	30,729
ION CORPORATE 9/24 TLB	0.0000%	0	0	0
IPALCO ENTERPRISES INC	5.7500%	100,000	99,756	101,084
IQVIA INC	6.2500%	50,000	49,944	52,064
IQVIA INC	5.7000%	400,000	397,039	407,132
IRON MOUNTAIN INC 144A	4.5000%	60,000	51,921	55,001
IRON MOUNTAIN INC 144A	5.2500%	95,000	95,004	91,089
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,039	127,841
J M SMUCKER CO/THE	5.9000%	33,000	32,991	34,504
JABIL INC	1.7000%	55,000	54,834	53,417
JABIL INC	5.4500%	95,000	94,614	96,799
JB POINDEXTER & CO INC 144A	8.7500%	265,000	266,849	272,335
JELD-WEN INC 144A	7.0000%	315,000	309,445	279,455
JERSEY CENTRAL POWER & LI 144A	4.3000%	80,000	80,056	79,650
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	153,667	133,094	133,256
JOHN DEERE CAPITAL CORP	4.7500%	100,000	99,976	100,588
JOHNSON & JOHNSON	3.7000%	160,000	166,604	172,645
JOHNSON & JOHNSON	5.2500%	135,000	134,900	135,593
JOHNSON & JOHNSON	0.9500%	100,000	99,976	92,958
JOHNSON & JOHNSON	2.4500%	55,000	39,097	30,752
JONES LANG LASALLE INC	6.8750%	300,000	298,273	318,557
JP MORGAN CHASE CO CCDC A 144A	7.2355%	700,000	686,658	739,474
JP MORGAN MORTGAGE ACQU HE2 M1	4.8911%	300,000	268,820	284,264
JPMORGAN CHASE & CO	5.0400%	160,000	160,000	161,389
JPMORGAN CHASE & CO	4.2500%	560,000	557,164	559,771
JPMORGAN CHASE & CO	5.6000%	86,000	94,904	87,778
JPMORGAN CHASE & CO	4.8500%	58,000	58,904	53,567
JPMORGAN CHASE & CO	2.5800%	30,000	30,000	26,359
JPMORGAN CHASE & CO	4.2030%	160,000	167,729	157,867
JPMORGAN CHASE & CO	3.7020%	138,000	147,135	132,793
JPMORGAN CHASE & CO	3.5400%	1,230,000	1,278,439	1,205,351
JPMORGAN CHASE & CO	4.8510%	100,000	100,000	100,639
JPMORGAN CHASE & CO	5.1400%	65,000	65,000	66,014
JPMORGAN CHASE & CO	1.9530%	5,000	4,239	4,253
JPMORGAN CHASE & CO	6.0870%	785,000	785,000	821,899
JPMORGAN CHASE & CO	5.2990%	95,000	95,000	96,938
JPMORGAN CHASE & CO	3.9600%	200,000	194,970	199,003
JPMORGAN CHASE & CO	2.9630%	385,000	340,468	339,856
JPMORGAN CHASE & CO	5.3360%	30,000	30,000	30,319
JPMORGAN CHASE & CO	5.5810%	2,100,000	2,119,987	2,166,063
JPMORGAN CHASE & CO	5.2940%	90,000	90,051	90,360
JPMORGAN CHASE & CO	4.9460%	395,000	387,537	386,552
JPMORGAN CHASE & CO	2.5450%	390,000	337,324	337,296
JPMORGAN CHASE & CO	3.6500%	335,000	325,883	327,512
JPMORGAN CHASE BANK NA	5.1100%	500,000	500,000	506,544
KAISER FOUNDATION HOSPITALS	3.0020%	20,000	20,000	12,993
KAISER FOUNDATION HOSPITALS	3.2660%	30,000	31,960	21,068
KENNEDY-WILSON INC	5.0000%	225,000	196,536	197,996
KENNEDY-WILSON INC	4.7500%	510,000	439,203	460,494
KENTUCKY UTILITIES CO	3.3000%	30,000	31,349	20,391
KEURIG DR PEPPER INC	3.9500%	52,000	50,676	50,583
KEURIG DR PEPPER INC	4.5970%	10,000	10,020	10,009
KEYBANK NA/CLEVELAND OH	4.1500%	500,000	499,983	498,639
KEYSIGHT TECHNOLOGIES INC	4.9500%	50,000	49,950	48,959
KILROY REALTY LP	4.7500%	300,000	277,269	295,399
KIMBERLY-CLARK CORP	3.1000%	13,000	11,875	12,186
KIMBERLY-CLARK CORP	3.2000%	17,000	15,892	16,320
KIMBERLY-CLARK CORP	2.8750%	50,000	49,860	33,150
KINDER MORGAN INC	5.0000%	85,000	84,889	85,708
KINDER MORGAN INC	1.7500%	90,000	89,949	86,112
KINDER MORGAN INC	5.9500%	95,000	94,569	92,870
KINDER MORGAN INC	4.8000%	200,000	187,043	193,594
KINETIK HOLDINGS LP 144A	6.6250%	260,000	260,006	264,135
KINETIK HOLDINGS LP 144A	5.8750%	140,000	139,609	138,542
KODIAK GAS SERVICES LLC 144A	7.2500%	230,000	231,705	234,451
KRAFT HEINZ FOODS CO	5.4000%	100,000	100,481	100,795
KRAKEN OIL & GAS PARTNERS 144A	7.6250%	215,000	215,111	209,901
KROGER CO/THE	5.6500%	65,000	64,715	61,381
LABL INC 144A	5.8750%	95,000	95,480	74,761
LABORATORY CORP OF AMERICA HOL	4.8000%	496,000	478,109	477,574
LAZARD GROUP LLC	4.3750%	209,000	208,299	205,785

	Coupon	Units	Cost	Market Value
LCM INVESTMENTS HOLDINGS 144A	8.2500%	285,000	291,254	295,798
LEEWARD RENEWABLE ENERGY 144A	4.2500%	160,000	161,642	140,903
LEHMAN XS TRUST SERIE 12N 1A3A	4.8411%	91,280	81,580	87,755
LELAND STANFORD JUNIOR UNIVERS	2.4130%	20,000	20,000	11,898
LENNAR CORP	5.0000%	475,000	499,600	477,862
LENNOX INTERNATIONAL INC	5.5000%	70,000	69,948	71,810
LENNOX INTERNATIONAL INC	1.3500%	8,000	8,009	7,903
LEVEL 3 FINANCING INC 144A	10.0000%	155,820	149,873	155,173
LEVEL 3 FINANCING INC 144A	4.0000%	265,000	205,808	198,750
LEVEL 3 FINANCING INC 144A	3.7500%	40,000	24,086	29,099
LFS TOPCO LLC 144A	5.8750%	355,000	348,616	347,133
LIBERTY UTILITIES CO 144A	5.5770%	250,000	250,012	255,874
LIFEPOINT HEALTH INC 144A	8.3750%	165,000	165,077	166,132
LIGHTNING POWER LLC 144A	7.2500%	240,000	241,418	247,099
LIVE NATION ENTERTAINMENT 144A	3.7500%	175,000	164,227	166,515
LKQ CORP	5.7500%	170,000	173,671	173,792
LONG BEACH MORTGAGE LOA WL1 M4	5.4911%	691,790	664,876	675,909
LONG BEACH MORTGAGE LOAN 8 2A3	4.7611%	491,818	196,881	130,622
LONG BEACH MORTGAGE LOAN 8 2A4	4.9211%	268,264	113,085	71,574
LOUISIANA LOCAL GOVERNMENT ELL A2	4.1450%	5,000	5,000	4,901
LOUISIANA LOCAL GOVERNMENT ELL A3	4.2750%	5,000	5,000	4,831
LOUISIANA LOCAL GOVERNMENT ELL A4	4.4750%	10,000	10,001	9,496
LPL HOLDINGS INC	6.0000%	80,000	81,234	81,647
LPL HOLDINGS INC	6.7500%	185,000	194,375	195,586
LPL HOLDINGS INC	5.6500%	225,000	224,517	222,803
LYB INTERNATIONAL FINANCE III	5.5000%	82,000	81,220	81,444
LYB INTERNATIONAL FINANCE III	4.2000%	176,000	128,194	131,444
M&T BANK CORP	7.4130%	255,000	266,048	274,710
M&T BANK CORP	6.0820%	265,000	262,860	274,448
M&T BANK CORP	4.8330%	110,000	109,996	110,052
MADISON IAQ LLC 144A	4.1250%	50,000	50,000	47,187
MAGNOLIA OIL & GAS OPERAT 144A	6.8750%	175,000	175,001	174,677
MARATHON PETROLEUM CORP	5.7000%	75,000	74,490	74,691
MARATHON PETROLEUM CORP	5.1500%	330,000	328,857	331,986
MARKEL GROUP INC	6.0000%	80,000	79,716	80,668
MARRIOTT INTERNATIONAL INC/MD	5.0000%	300,000	298,789	303,734
MARRIOTT INTERNATIONAL INC/MD	5.5000%	140,000	138,193	138,439
MARRIOTT INTERNATIONAL INC/MD	5.3000%	55,000	54,340	54,883
MARRIOTT INTERNATIONAL INC/MD	2.8500%	503,000	474,352	447,284
MARRIOTT INTERNATIONAL INC/MD	4.8750%	100,000	98,585	100,525
MARRIOTT INTERNATIONAL INC/MD	5.3500%	380,000	375,481	376,409
MARRIOTT INTERNATIONAL INC/MD	5.4500%	430,000	428,658	434,755
MARRIOTT INTERNATIONAL INC/MD	5.5500%	80,000	79,676	82,283
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	290,000	259,781	266,024
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	80,000	73,737	76,174
MARS INC 144A	5.0000%	270,000	269,458	271,167
MARS INC 144A	5.7000%	160,000	159,665	159,865
MARS INC 144A	5.2000%	600,000	598,953	603,004
MARS INC 144A	4.8000%	235,000	234,748	236,344
MARSH & MCLENNAN COS INC	5.7000%	170,000	169,501	172,547
MARSH & MCLENNAN COS INC	4.5500%	500,000	499,503	502,358
MARSH & MCLENNAN COS INC	5.4000%	70,000	68,722	67,578
MARTIN MARIETTA MATERIALS INC	3.2000%	26,000	18,225	16,998
MARTIN MARIETTA MATERIALS INC	5.5000%	70,000	68,615	66,592
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	235,000	220,855	196,238
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	30,000	32,923	25,628
MASSACHUSETTS INSTITUTE OF TEC	2.9890%	18,000	18,000	12,255
MASTERBRAND INC 144A	7.0000%	185,000	186,296	184,653
MASTERCARD INC	3.8500%	40,000	44,516	31,675
MASTERCARD INC	4.5500%	230,000	229,496	224,150
MASTERCARD INC	2.9500%	55,000	52,412	52,215
MASTERCARD INC	3.3500%	302,000	284,502	287,327
MASTR ASSET BACKED SECURITIES M1	5.1611%	365,894	356,732	346,668
MASTR ASSET BACKED SECURITIES M2	5.1911%	46,018	44,196	45,605
MATADOR RESOURCES CO 144A	6.5000%	270,000	270,010	267,579
MAYO CLINIC	3.1960%	6,000	6,000	3,903
MCDONALD'S CORP	3.6250%	505,000	488,214	372,424
MCKESSON CORP	0.9000%	45,000	44,998	43,915
MCLAREN HEALTH CARE CORP	4.3860%	100,000	120,470	84,521
MEDLINE BORROWER LP 144A	5.2500%	295,000	292,186	283,074
MEDLINE BORROWER LP 144A	3.8750%	145,000	129,821	135,536
MEMORIAL HEALTH SERVICES	3.4470%	20,000	20,000	14,471
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	32,000	32,355	21,129
MERCEDES-BENZ FINANCE NOR 144A	5.3750%	150,000	149,914	150,577
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	300,000	299,710	301,480
MERCER INTERNATIONAL INC	5.1250%	30,000	27,249	25,710
MERCER INTERNATIONAL INC 144A	12.8750%	170,000	174,696	179,877
MERCK & CO INC	3.4000%	80,000	77,497	77,287
MERCK & CO INC	1.9000%	381,000	351,045	350,334
MERRILL LYNCH MORTGAGE WMC1 M1	5.1911%	248,581	252,791	246,027
META PLATFORMS INC	4.7500%	300,000	299,462	297,870
META PLATFORMS INC	5.6000%	300,000	299,199	302,439
META PLATFORMS INC	4.5500%	100,000	99,957	100,249
META PLATFORMS INC	5.4000%	250,000	249,943	244,951
META PLATFORMS INC	4.8000%	34,000	34,094	34,734

	Coupon	Units	Cost	Market Value
MGIC INVESTMENT CORP	5.2500%	115,000	115,000	113,820
MICRON TECHNOLOGY INC	5.3750%	535,000	545,316	544,153
MICRON TECHNOLOGY INC	5.8000%	175,000	178,488	179,200
MICRON TECHNOLOGY INC	2.7030%	100,000	85,711	85,404
MICROSOFT CORP	2.5250%	37,000	31,860	23,178
MICROSOFT CORP	2.6750%	721,000	443,677	430,617
MID-AMERICA APARTMENTS LP	4.0000%	210,000	209,923	209,303
MID-AMERICA APARTMENTS LP	1.1000%	100,000	99,870	95,278
MIDAMERICAN ENERGY CO	3.9500%	27,000	26,253	21,175
MID-ATLANTIC INTERSTATE T 144A	4.1000%	200,000	208,557	197,614
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	42,511	42,697	41,277
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	486,913	489,731	468,249
MISSISSIPPI POWER CO	3.1000%	30,000	26,078	19,532
MITER BRANDS/MI WINDOWS 3/24 I	0.0000%	109,450	110,134	107,307
MONDELEZ INTERNATIONAL INC	4.6250%	500,000	363,043	362,013
MORGAN STANLEY	5.0000%	90,000	91,795	90,296
MORGAN STANLEY	3.1250%	364,000	358,555	357,708
MORGAN STANLEY	3.9500%	3,000	2,875	2,967
MORGAN STANLEY	5.2500%	440,000	428,559	440,217
MORGAN STANLEY	1.7940%	5,000	4,194	4,189
MORGAN STANLEY	1.5120%	136,000	133,498	130,731
MORGAN STANLEY	1.5930%	700,000	660,074	677,910
MORGAN STANLEY	3.6220%	60,000	57,335	56,653
MORGAN STANLEY	2.9430%	155,000	134,257	135,957
MORGAN STANLEY	5.4490%	210,000	213,325	214,784
MORGAN STANLEY	2.6990%	163,000	146,422	147,669
MORGAN STANLEY	4.2100%	800,000	779,711	794,204
MORGAN STANLEY	2.5110%	456,000	397,398	391,399
MORGAN STANLEY	5.5160%	75,000	75,000	73,267
MORGAN STANLEY ABS CAP HE2 A2C	4.5711%	498,773	260,291	225,423
MORGAN STANLEY ABS CAP HE8 A2C	4.5811%	403,362	228,786	175,246
MORGAN STANLEY ABS CAP WMC4 M6	5.4911%	634,941	614,902	589,944
MORGAN STANLEY ABS CAPI HE3 M1	5.2961%	47,220	46,832	47,617
MORGAN STANLEY DIRECT LENDING	6.1500%	200,000	198,132	202,203
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.8411%	53,936	48,502	39,913
MOTOROLA SOLUTIONS INC	2.7500%	285,000	286,100	252,474
MOTOROLA SOLUTIONS INC	5.6000%	50,000	50,090	51,678
MOTOROLA SOLUTIONS INC	2.3000%	102,000	97,271	89,137
MOTOROLA SOLUTIONS INC	5.4000%	80,000	79,920	80,935
MOTOROLA SOLUTIONS INC	4.6000%	20,000	19,866	19,914
MOUNT NITTANY MEDICAL CENTER O	3.7990%	5,000	5,000	3,722
MPH ACQUISITION HOLDINGS 144A	11.5000%	28,162	35,618	24,457
MPLX LP	5.0000%	800,000	794,536	780,877
MPLX LP	4.9500%	25,000	22,423	21,009
MPLX LP	4.5000%	25,000	21,844	21,952
MPLX LP	5.5000%	43,000	42,510	42,841
MPLX LP	2.6500%	36,000	31,643	32,055
MPLX LP	4.1250%	265,000	266,241	262,680
MPLX LP	4.9000%	85,000	78,399	69,591
MPLX LP	4.7000%	266,000	261,794	217,674
MPLX LP	5.2000%	33,000	38,704	29,030
MPT OPERATING PARTNERSHIP LP /	3.5000%	145,000	110,703	96,655
MSCI INC 144A	4.0000%	200,000	184,887	191,033
MSD INVESTMENT CORP 144A	6.2500%	125,000	123,698	123,695
MYMICHIGAN HEALTH	3.4090%	2,000	2,000	1,413
N/A SN1 A2 144A	5.6700%	388,993	388,237	389,587
NABORS INDUSTRIES INC 144A	8.8750%	240,000	240,159	208,390
NABORS INDUSTRIES INC 144A	9.1250%	35,000	34,946	35,012
NARRAGANSETT ELECTRIC CO/ 144A	5.3500%	475,000	474,694	476,620
NASDAQ INC	3.8500%	40,000	39,742	39,679
NASDAQ INC	5.6500%	200,000	199,980	200,471
NATIONAL FUEL GAS CO	5.9500%	278,000	277,811	283,287
NATIONAL HEALTH INVESTORS INC	3.0000%	87,000	72,132	75,358
NATIONAL RURAL UTILITIES COOPE	1.0000%	65,000	64,962	62,430
NATIONAL RURAL UTILITIES COOPE	5.0000%	30,000	29,932	30,564
NATIONAL RURAL UTILITIES COOPE	3.9000%	90,000	90,879	88,004
NATIONAL RURAL UTILITIES COOPE	5.8000%	450,000	461,324	471,226
NATIONAL RURAL UTILITIES COOPE	5.0500%	30,000	29,994	30,535
NATIONSTAR MORTGAGE HOLDI 144A	7.1250%	165,000	169,867	171,396
NATIONSTAR MORTGAGE HOLDI 144A	6.0000%	220,000	220,741	219,884
NATIONSTAR MORTGAGE HOLDI 144A	5.5000%	8,000	7,502	7,935
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	76,977	73,843	76,151
NCR ATLEOS CORP 144A	9.5000%	235,000	232,725	254,812
NCR VOYIX CORP 144A	5.1250%	63,000	63,001	60,002
NECESSITY RETAIL REIT INC 144A	4.5000%	465,000	441,241	438,306
NEPTUNE BIDCO US INC 144A	9.2900%	340,000	326,477	295,001
NESTLE CAPITAL CORP 144A	4.8750%	300,000	299,871	300,380
NETAPP INC	5.7000%	130,000	129,863	129,782
NETAPP INC	5.5000%	85,000	85,000	85,656
NETFLIX INC	3.6250%	400,000	508,795	441,139
NETFLIX INC	5.4000%	35,000	34,928	34,335
NETFLIX INC 144A	4.8750%	300,000	330,845	303,171
NETFLIX INC REGS	3.6250%	400,000	541,361	443,059
NEVADA POWER CO	6.2500%	95,000	93,989	93,989
NEW CENTURY HOME EQUITY 2 A2B	4.7611%	76,567	72,847	75,248

	Coupon	Units	Cost	Market Value
NEW CENTURY HOME EQUITY L D M2	5.1461%	1,000,000	935,842	876,820
NEW ENGLAND POWER CO 144A	2.8070%	75,000	60,592	45,695
NEW ENTERPRISE STONE & LI 144A	5.2500%	330,000	329,686	318,958
NEW ENTERPRISE STONE & LI 144A	9.7500%	50,000	50,611	50,263
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	313,933	318,586	299,367
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	328,848	341,534	314,862
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	132,848	136,372	124,578
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	163,970	169,252	160,176
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	9,000	9,000	6,301
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	261,000	260,573	266,413
NEW YORK STATE ELECTRIC & 144A	2.1500%	500,000	499,286	423,681
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	35,000	34,904	34,950
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	775,000	803,237	685,676
NEXTERA ENERGY CAPITAL HOLDING	3.5500%	110,000	108,580	107,894
NEXTERA ENERGY CAPITAL HOLDING	5.3000%	100,000	99,987	101,626
NEXTERA ENERGY CAPITAL HOLDING	6.3750%	185,000	185,189	185,199
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	100,000	84,503	95,328
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	30,000	29,534	28,683
NGL ENERGY OPERATING LLC 144A	8.3750%	90,000	89,984	90,193
NGL ENERGY OPERATING LLC 144A	8.1250%	180,000	180,846	181,258
NGPL PIPECO LLC 144A	4.8750%	500,000	485,773	498,811
NIAGARA MOHAWK POWER CORP 144A	5.7830%	125,000	124,251	123,948
NISOURCE INC	3.9500%	30,000	27,072	23,075
NISOURCE INC	3.4900%	60,000	59,216	58,763
NISOURCE INC	1.7000%	35,000	33,490	29,291
NISOURCE INC	5.2000%	200,000	203,649	203,695
NISOURCE INC	6.3750%	120,000	119,988	118,576
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	500,000	499,966	474,607
NORTHERN OIL & GAS INC 144A	8.1250%	85,000	85,724	85,219
NORTHERN OIL & GAS INC 144A	8.7500%	165,000	187,850	168,293
NORTHERN STATES POWER CO/MN	4.0000%	20,000	19,568	16,208
NORTHERN STATES POWER CO/MN	4.5000%	10,000	10,359	8,449
NORTHERN STATES POWER CO/MN	2.6000%	7,000	6,882	4,181
NORTHERN STATES POWER CO/MN	5.1000%	15,000	14,890	13,889
NORTHWESTERN UNIVERSITY	2.6400%	10,000	10,000	6,247
NOVARTIS CAPITAL CORP	3.1000%	34,000	33,886	33,300
NOVARTIS CAPITAL CORP	2.7500%	114,000	85,560	73,813
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.7811%	109,215	77,852	35,999
NOVELIS CORP 144A	4.7500%	170,000	170,004	158,509
NOVELIS CORP 144A	6.8750%	70,000	70,002	70,990
NRG ENERGY INC 144A	3.6250%	385,000	319,572	340,978
NRG ENERGY INC 144A	5.7500%	150,000	148,549	147,182
NRG ENERGY INC 144A	7.0000%	225,000	222,623	242,572
NSTAR ELECTRIC CO	3.1000%	10,000	9,913	6,681
NSTAR ELECTRIC CO	4.9500%	30,000	30,026	27,103
NUSTAR LOGISTICS LP	6.0000%	12,000	12,206	12,053
NUSTAR LOGISTICS LP	6.3750%	54,000	54,008	54,595
NUVEEN LLC 144A	5.5500%	400,000	399,586	412,426
NVIDIA CORP	3.7000%	10,000	11,785	7,491
NVR INC	3.0000%	1,051,000	1,066,200	963,201
OAKTREE STRATEGIC CREDIT FUND	6.5000%	200,000	198,984	204,234
OBX 2024-NQM2 TRU NQM2 A1 144A	5.8780%	845,720	839,421	848,831
OCCIDENTAL PETROLEUM CORP	5.0000%	300,000	299,869	301,002
OCCIDENTAL PETROLEUM CORP	6.6250%	135,000	142,657	141,818
OCCIDENTAL PETROLEUM CORP	8.8750%	125,000	143,385	143,134
OCCIDENTAL PETROLEUM CORP	6.1250%	145,000	149,876	149,034
OCCIDENTAL PETROLEUM CORP	5.2000%	500,000	498,120	499,666
OCCIDENTAL PETROLEUM CORP	7.5000%	100,000	110,622	110,091
OCEANEERING INTERNATIONAL INC	6.0000%	255,000	241,779	252,300
OGLETHORPE POWER CORP	5.3750%	30,000	32,500	29,179
OHIO POWER CO	5.6500%	20,000	19,961	20,294
OHIOHEALTH CORP	3.0420%	3,000	3,000	2,048
OKLAHOMA DEVELOPMENT FI PSO A2	4.6230%	5,000	5,000	4,724
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	95,000	95,304	92,899
OLD REPUBLIC INTERNATIONAL COR	3.8500%	25,000	19,153	17,801
OLYMPUS WATER US HOLDING 144A	6.2500%	60,000	59,921	52,646
OLYMPUS WATER US HOLDING 144A	7.1250%	170,000	169,100	169,933
OLYMPUS WATER US HOLDING 144A	7.2500%	205,000	204,974	201,249
OLYMPUS WATER US HOLDING 144A	9.7500%	135,000	134,985	140,159
OMEGA HEALTHCARE INVESTORS INC	5.2500%	150,000	150,253	150,269
OMNICOM GROUP INC	5.3000%	110,000	111,611	109,887
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	50,000	49,737	37,382
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	225,000	224,713	224,302
ONCOR ELECTRIC DELIVERY CO LLC	2.7000%	10,000	6,374	5,903
ONEMAIN FINANCE CORP	3.5000%	75,000	68,607	71,882
ONEMAIN FINANCE CORP	6.6250%	335,000	342,930	337,484
ONEMAIN FINANCE CORP	7.8750%	380,000	378,021	393,860
ONEOK INC	6.1000%	151,000	152,452	158,194
ONEOK INC	3.4000%	435,000	399,425	410,465
ONEOK INC	5.7000%	20,000	19,946	18,720
ONEOK INC	4.2500%	1,920,000	1,919,422	1,902,993
ONEOK INC	5.3750%	200,000	195,963	202,990
ONEOK INC	4.5500%	120,000	119,391	119,552
ONEOK INC	5.2000%	24,000	20,889	21,092
ONEOK INC	6.3500%	875,000	893,169	929,406

	Coupon	Units	Cost	Market Value
ONEOK INC	5.8000%	75,000	74,894	78,018
ONEOK INC	5.0500%	250,000	231,405	220,453
ONEOK INC	6.0500%	700,000	699,863	728,835
ONEOK INC	5.8500%	50,000	50,275	50,381
ONEOK INC	5.6500%	95,000	94,924	97,849
ONEOK PARTNERS LP	6.1250%	2,000	2,175	2,020
OPEN TEXT HOLDINGS INC 144A	4.1250%	340,000	300,246	310,064
ORACLE CORP	6.2500%	245,000	264,201	261,305
ORACLE CORP	4.5000%	20,000	17,056	16,839
ORACLE CORP	3.6000%	100,000	77,071	75,900
ORACLE CORP	3.9500%	12,000	8,935	8,814
ORACLE CORP	3.6500%	189,000	166,957	146,657
ORACLE CORP	5.5000%	580,000	577,219	581,080
ORACLE CORP	2.6500%	70,000	68,189	68,337
ORACLE CORP	3.8500%	74,000	67,235	50,848
ORACLE CORP	1.6500%	800,000	796,516	777,622
ORACLE CORP	5.3750%	10,000	9,972	9,119
ORACLE CORP	2.8000%	140,000	135,241	135,592
ORACLE CORP	4.7000%	160,000	159,551	152,792
ORACLE CORP	6.1250%	65,000	64,816	64,911
ORACLE CORP	4.8000%	250,000	249,724	252,018
ORACLE CORP	5.5500%	10,000	10,352	9,347
O'REILLY AUTOMOTIVE INC	3.6000%	18,000	17,330	17,627
O'REILLY AUTOMOTIVE INC	5.7500%	50,000	49,987	50,917
O'REILLY AUTOMOTIVE INC	4.2000%	21,000	19,723	20,490
O'REILLY AUTOMOTIVE INC	4.7000%	4,000	3,784	3,918
ORGANON & CO / ORGANON FO 144A	7.8750%	240,000	244,928	232,963
ORGANON & CO / ORGANON FO 144A	5.1250%	420,000	411,802	366,200
OTIS WORLDWIDE CORP	2.2930%	15,000	15,000	14,376
OTIS WORLDWIDE CORP	3.3620%	15,000	16,849	10,368
OVINTIV INC	5.6500%	800,000	801,609	805,335
PACIFIC GAS AND ELECTRIC CO	5.9000%	55,000	56,308	55,003
PACIFIC GAS AND ELECTRIC CO	6.1000%	400,000	402,604	413,242
PACIFIC GAS AND ELECTRIC CO	3.0000%	1,000,000	997,661	940,232
PACIFIC GAS AND ELECTRIC CO	4.9500%	35,000	42,025	29,226
PACIFIC GAS AND ELECTRIC CO	4.5000%	30,000	33,929	25,481
PACIFIC GAS AND ELECTRIC CO	3.5000%	45,000	37,565	29,912
PACIFIC GAS AND ELECTRIC CO	3.2500%	180,000	178,661	160,158
PACIFIC GAS AND ELECTRIC CO	3.3000%	20,000	18,654	14,707
PACIFIC GAS AND ELECTRIC CO	2.5000%	320,000	319,810	275,074
PACIFIC GAS AND ELECTRIC CO	3.1500%	75,000	75,531	74,034
PACIFIC GAS AND ELECTRIC CO	6.7500%	20,000	21,340	20,886
PACIFIC GAS AND ELECTRIC CO	4.2000%	235,000	225,568	227,321
PACIFIC GAS AND ELECTRIC CO	4.5500%	320,000	340,140	309,748
PACIFIC GAS AND ELECTRIC CO	2.9500%	140,000	136,215	137,508
PACIFIC GAS AND ELECTRIC CO	6.7000%	32,000	31,647	33,298
PACIFIC GAS AND ELECTRIC CO	6.4000%	20,000	19,984	20,903
PACIFIC GAS AND ELECTRIC CO	6.1500%	69,000	71,579	71,066
PACIFIC GAS AND ELECTRIC CO	5.5500%	220,000	219,921	223,003
PACIFICORP	6.0000%	20,000	23,116	20,617
PACIFICORP	2.9000%	40,000	25,105	24,040
PACIFICORP	4.1000%	27,000	22,159	21,860
PACIFICORP	2.7000%	100,000	86,639	89,504
PACKAGING CORP OF AMERICA	5.7000%	26,000	26,531	26,844
PACTIV EVERGREEN GROUP IS 144A	4.3750%	200,000	200,016	204,376
PANTHER ESCROW ISSUER LLC 144A	7.1250%	195,000	198,881	198,692
PARK INTERMEDIATE HOLDING 144A	5.8750%	10,000	9,330	9,759
PARK INTERMEDIATE HOLDING 144A	4.8750%	430,000	415,856	401,329
PARK INTERMEDIATE HOLDING 144A	7.0000%	70,000	70,020	70,517
PARK PLACE SECURITIES WCW3 M2	5.1761%	213,373	218,698	209,464
PEACEHEALTH OBLIGATED GROUP	3.2180%	5,000	5,000	3,272
PECO ENERGY CO	2.8000%	220,000	219,806	138,428
PEDIATRIX MEDICAL GROUP I 144A	5.3750%	272,000	264,959	261,011
PENNYMAC FINANCIAL SERVIC 144A	6.8750%	340,000	338,812	337,875
PENSKE TRUCK LEASING CO L 144A	5.7500%	150,000	149,124	151,680
PENSKE TRUCK LEASING CO L 144A	4.2000%	100,000	99,394	99,047
PENSKE TRUCK LEASING CO L 144A	5.3500%	495,000	491,551	502,217
PENSKE TRUCK LEASING CO L 144A	6.0500%	125,000	127,459	129,744
PEPSICO INC	2.8750%	30,000	20,234	19,788
PEPSICO INC	3.8750%	65,000	64,356	49,177
PEPSICO INC	4.6500%	28,000	27,978	24,752
PEPSICO INC	4.2000%	10,000	8,459	8,276
PERMIAN RESOURCES OPERATI 144A	5.8750%	40,000	40,171	39,477
PERMIAN RESOURCES OPERATI 144A	5.3750%	100,000	99,754	99,561
PFIZER INC	3.0000%	60,000	58,804	58,793
PFIZER INC	1.7500%	60,000	59,868	50,831
PFIZER INC	4.3000%	30,000	30,487	25,950
PFIZER INC	7.2000%	40,000	51,844	47,259
PHINIA INC 144A	6.7500%	140,000	140,004	141,759
PIEDMONT HEALTHCARE INC	2.0440%	4,000	4,000	3,334
PIEDMONT HEALTHCARE INC	2.8640%	3,000	3,000	1,859
PIEDMONT NATURAL GAS CO INC	3.3500%	20,000	19,719	13,394
PIEDMONT NATURAL GAS CO INC	5.0500%	10,000	8,535	8,924
PIEDMONT OPERATING PARTNERSHIP	9.2500%	200,000	210,757	220,377
PIKE CORP 144A	5.5000%	370,000	371,498	357,978

	Coupon	Units	Cost	Market Value
PILGRIM'S PRIDE CORP	6.2500%	330,000	336,456	341,595
PILGRIM'S PRIDE CORP	3.5000%	85,000	73,681	74,742
PILGRIM'S PRIDE CORP	4.2500%	180,000	167,571	169,048
PINNACLE WEST CAPITAL CORP	1.3000%	700,000	699,997	694,658
PIONEER NATURAL RESOURCES CO	5.1000%	300,000	299,948	302,004
PNC FINANCIAL SERVICES GROUP I	6.2000%	265,000	268,606	268,683
POTOMAC ELECTRIC POWER CO	5.2000%	55,000	54,810	55,293
PPG INDUSTRIES INC	1.2000%	30,000	29,967	29,055
PPL ELECTRIC UTILITIES CORP	3.0000%	5,000	4,917	3,317
PPL ELECTRIC UTILITIES CORP	5.2500%	180,000	178,784	172,197
PPL ELECTRIC UTILITIES CORP	4.8500%	85,000	84,329	83,985
PRA HEALTH SCIENCES INC 144A	2.8750%	400,000	386,483	387,621
PRESIDENT AND FELLOWS OF HARVA	2.5170%	6,000	6,000	3,685
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	154,613	153,839	154,130
PRIME SECURITY SERVICES B 144A	6.2500%	530,000	540,600	530,416
PRIMERICA INC	2.8000%	205,000	173,132	178,035
PRINCIPAL LIFE GLOBAL FUN 144A	1.2500%	70,000	69,997	69,446
PROLOGIS LP	4.2000%	300,000	207,836	208,895
PROLOGIS LP	5.0000%	100,000	98,915	99,263
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	15,000	15,000	8,727
PRUDENTIAL FINANCIAL INC	5.7000%	325,000	325,091	326,438
PUBLIC SERVICE CO OF COLORADO	4.5000%	15,000	12,725	12,521
PUBLIC SERVICE CO OF COLORADO	5.7500%	20,000	19,952	19,824
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	120,000	119,501	101,833
PUBLIC SERVICE CO OF OKLAHOMA	5.2000%	100,000	99,988	98,778
PUBLIC SERVICE ELECTRIC AND GA	3.0000%	20,000	13,741	13,085
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	55,000	53,398	53,512
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	10,000	9,985	6,840
PUBLIC SERVICE ELECTRIC AND GA	4.6500%	30,000	29,243	29,574
PUBLIC SERVICE ELECTRIC AND GA	4.8500%	310,000	307,621	307,252
PUBLIC SERVICE ELECTRIC AND GA	3.8500%	40,000	45,008	31,143
PUBLIC SERVICE ELECTRIC AND GA	4.9000%	25,000	24,986	25,187
PUBLIC SERVICE ELECTRIC AND GA	5.3000%	16,000	15,629	15,401
PUBLIC SERVICE ELECTRIC AND GA	4.0500%	31,000	24,642	24,998
PUBLIC SERVICE ELECTRIC AND GA	5.0500%	55,000	54,889	55,345
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	70,000	70,777	68,700
PUBLIC SERVICE ENTERPRISE GROU	5.8750%	325,000	341,104	338,052
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	10,000	9,974	10,542
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	20,000	19,970	20,201
PUGET ENERGY INC	2.3790%	10,000	10,000	9,297
PUGET SOUND ENERGY INC	4.2230%	20,000	20,001	16,153
PUGET SOUND ENERGY INC	2.8930%	30,000	23,038	18,691
PULTEGROUP INC	6.0000%	26,000	26,571	26,726
PULTEGROUP INC	6.3750%	69,000	72,068	73,069
PULTEGROUP INC	7.8750%	81,000	90,594	92,765
QUANTA SERVICES INC	2.3500%	70,000	57,887	58,792
QUANTA SERVICES INC	3.0500%	122,000	121,456	85,419
QUANTA SERVICES INC	2.9000%	254,000	226,279	228,641
QUIKRETE HOLDINGS INC 144A	6.7500%	335,000	335,912	333,476
QVC INC 144A	6.8750%	606,000	552,197	415,092
RADIAN GROUP INC	6.2000%	110,000	109,855	113,458
RAILWORKS HOLDINGS LP / R 144A	8.2500%	185,000	177,352	181,000
RALI SERIES 2007-QH8 TRU QH8 A	5.5269%	129,380	176,748	103,926
RAYMOND JAMES FINANCIAL INC	3.7500%	32,000	22,502	23,225
RAYONIER LP	2.7500%	11,000	9,215	9,601
READY CAPITAL MORT FL10 A 144A	6.8786%	405,737	420,069	408,523
REALTY INCOME CORP	5.7500%	205,000	258,415	266,924
REALTY INCOME CORP	4.7500%	80,000	79,517	80,193
REALTY INCOME CORP	5.3750%	25,000	24,598	23,926
REGENERON PHARMACEUTICALS INC	2.8000%	330,000	227,083	195,147
REGIONS FINANCIAL CORP	5.5020%	145,000	147,599	143,133
REINSURANCE GROUP OF AMERICA I	3.1500%	300,000	299,125	275,827
REINSURANCE GROUP OF AMERICA I	5.7500%	203,000	201,923	206,486
RELX CAPITAL INC	5.2500%	145,000	144,677	146,131
RELX CAPITAL INC	4.7500%	170,000	169,322	170,997
REPUBLIC SERVICES INC	5.1500%	125,000	124,158	125,759
REPUBLIC SERVICES INC	4.8750%	200,000	197,085	202,560
RHP HOTEL PROPERTIES LP / 144A	6.5000%	215,000	215,002	214,615
ROCHE HOLDINGS INC 144A	2.3140%	1,000,000	1,000,014	966,570
ROCKEFELLER FOUNDATION/THE	2.4920%	5,000	5,000	3,026
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	215,000	172,904	184,427
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	193,610	192,419	192,909
ROCKET SOFTWARE INC 144A	9.0000%	160,000	160,003	164,995
ROLLINS INC 144A	5.2500%	95,000	93,532	94,520
ROPER TECHNOLOGIES INC	2.0000%	20,000	16,288	17,469
ROPER TECHNOLOGIES INC	1.7500%	152,000	122,051	127,745
ROPER TECHNOLOGIES INC	4.2000%	99,000	95,581	97,857
RPM INTERNATIONAL INC	4.2500%	100,000	82,090	83,635
RPM INTERNATIONAL INC	2.9500%	58,000	48,377	50,594
S&P GLOBAL INC	5.2500%	85,000	84,923	86,984
S&P GLOBAL INC	4.7500%	100,000	106,706	101,189
S&P GLOBAL INC	2.3000%	553,000	302,190	282,143
S&P GLOBAL INC	2.4500%	92,000	91,263	89,087
SABINE PASS LIQUEFACTION LLC	4.5000%	800,000	847,685	785,288
SABRA HEALTH CARE LP	3.2000%	400,000	374,463	347,375

	Coupon	Units	Cost	Market Value
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	320,000	315,520	320,604
SAMMONS FINANCIAL GROUP I 144A	6.8750%	200,000	204,119	213,198
SAN DIEGO GAS & ELECTRIC CO	3.0000%	300,000	299,394	263,355
SANTANDER HOLDINGS USA INC	4.5000%	240,000	239,880	239,845
SBA TOWER TRUST 144A	2.3280%	600,000	605,220	558,737
SCIL IV LLC / SCIL USA HO 144A	5.3750%	310,000	310,710	304,918
SEALED AIR CORP 144A	1.5730%	600,000	578,542	570,829
SEALED AIR CORP/SEALED AI 144A	7.2500%	190,000	190,001	196,679
SEATTLE CHILDREN'S HOSPITAL	2.7190%	10,000	10,000	6,220
SEMPRA	6.6250%	0	0	0
SEMPRA	3.2500%	500,000	516,031	484,680
SEMPRA	3.3000%	70,000	70,000	70,000
SEMPRA	3.7000%	20,000	19,955	19,196
SEMPRA	6.4000%	0	0	0
SERVICE PROPERTIES TRUST	8.8750%	455,000	445,729	450,275
SERVICE PROPERTIES TRUST 144A	8.6250%	260,000	268,826	274,278
SERVICENOW INC	1.4000%	16,000	15,726	13,503
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	175,000	175,964	166,857
SHERWIN-WILLIAMS CO/THE	4.8000%	50,000	49,867	49,874
SIERRA PACIFIC POWER CO	2.6000%	20,000	19,600	19,615
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	200,000	178,595	185,408
SIMON PROPERTY GROUP LP	1.3750%	70,000	69,969	66,359
SIMON PROPERTY GROUP LP	3.5000%	40,000	40,104	39,826
SIMON PROPERTY GROUP LP	3.2500%	9,000	6,436	6,060
SIMON PROPERTY GROUP LP	4.2500%	10,000	8,433	8,224
SIMON PROPERTY GROUP LP	5.8500%	29,000	29,921	29,243
SIMON PROPERTY GROUP LP	6.6500%	16,000	15,815	17,882
SIRIUS XM RADIO LLC 144A	5.5000%	430,000	414,814	415,174
SIRIUS XM RADIO LLC 144A	3.8750%	415,000	339,497	355,687
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	355,000	352,664	356,368
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	30,000	30,013	29,689
SIX FLAGS ENTERTAINMENT CORP /	5.2500%	105,000	105,006	99,360
SIX FLAGS ENTERTAINMENT CORP /	5.3750%	295,000	295,026	291,262
SIXTH STREET LENDING PARTNERS	5.7500%	500,000	499,237	495,211
SLM CORP	3.1250%	200,000	185,934	193,210
SLM STUDENT LOAN TRUST 20 REGS	3.0510%	44,152	48,996	45,382
SM ENERGY CO 144A	7.0000%	335,000	336,749	328,775
SNAP-ON INC	3.1000%	80,000	70,434	53,678
SONOCO PRODUCTS CO	5.0000%	50,000	49,741	47,820
SOTERA HEALTH HOLDINGS LL 144A	7.3750%	190,000	190,323	193,160
SOUNDVIEW HOME LOAN T OPT4 2A4	4.9011%	594,710	572,310	571,666
SOUNDVIEW HOME LOAN TRU WF2 M2	4.8461%	283,344	267,016	280,509
SOUTH BOW USA INFRASTRUCT 144A	4.9110%	400,000	400,002	400,166
SOUTHERN CALIFORNIA EDISON CO	5.9000%	35,000	34,849	33,703
SOUTHERN CALIFORNIA EDISON CO	2.7500%	200,000	199,953	170,288
SOUTHERN CALIFORNIA EDISON CO	3.6500%	425,000	383,481	294,699
SOUTHERN CALIFORNIA EDISON CO	5.2500%	300,000	299,821	301,736
SOUTHERN CALIFORNIA EDISON CO	4.1250%	37,000	28,177	27,852
SOUTHERN CALIFORNIA EDISON CO	4.2000%	100,000	99,993	99,871
SOUTHERN CALIFORNIA EDISON CO	5.3500%	1,200,000	1,200,278	1,204,983
SOUTHERN CALIFORNIA EDISON CO	5.9500%	25,000	24,867	25,670
SOUTHERN CALIFORNIA EDISON CO	5.8500%	1,045,930	1,045,930	1,070,497
SOUTHERN CALIFORNIA EDISON CO	5.6500%	100,000	99,903	102,381
SOUTHERN CO GAS CAPITAL CORP	3.2500%	70,000	69,169	68,993
SOUTHERN CO GAS CAPITAL CORP	3.1500%	10,000	9,917	6,343
SOUTHERN CO GAS CAPITAL CORP	5.7500%	40,000	39,959	41,277
SOUTHERN CO GAS CAPITAL CORP	4.4000%	10,000	10,974	8,170
SOUTHERN CO/THE	5.7000%	75,000	74,800	77,460
SOUTHERN CO/THE	5.5000%	155,000	155,000	159,853
SOUTHERN POWER CO	0.9000%	49,000	48,981	47,544
SOUTHERN POWER CO	5.1500%	40,000	39,802	37,694
SOUTHWEST GAS CORP	4.0500%	4,000	3,989	3,741
SOUTHWEST GAS CORP	5.4500%	200,000	199,815	204,010
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	30,000	29,997	29,155
SOUTHWESTERN ELECTRIC POWER CO	4.1000%	50,000	48,126	49,158
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,444	36,671
SOUTHWESTERN PUBLIC SERVICE CO	3.1500%	10,000	10,758	6,524
SPECIALTY BUILDING PRODUC 144A	7.7500%	135,000	135,000	124,691
SPECTRUM BRANDS INC 144A	3.8750%	40,000	34,137	34,071
SPIRIT AIRLINES PASS THROUGH T	3.3750%	274,767	262,996	248,082
SPRINT CAPITAL CORP	6.8750%	326,000	342,342	348,031
SPRINT CAPITAL CORP	8.7500%	185,000	221,165	222,498
SS&C TECHNOLOGIES INC 144A	5.5000%	215,000	217,150	213,374
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	1	1	1
STANDARD INDUSTRIES INC/N 144A	4.7500%	75,000	69,053	72,591
STANDARD INDUSTRIES INC/N 144A	4.3750%	45,000	39,505	41,524
STARBUCKS CORP	2.5500%	150,000	132,909	133,788
STATE STREET CORP	5.2720%	105,000	105,000	106,186
STEEL DYNAMICS INC	3.2500%	190,000	161,584	161,153
STEEL DYNAMICS INC	3.4500%	125,000	116,772	117,238
STEEL DYNAMICS INC	5.3750%	40,000	39,758	40,107
STERIGENICS-NORDION/SOTERA 5/2	0.0000%	269,325	267,978	268,315
STRYKER CORP	4.2500%	400,000	399,249	395,148
STRYKER CORP	4.8500%	400,000	399,314	403,970
STRYKER CORP	1.9500%	500,000	436,340	438,550

	Coupon	Units	Cost	Market Value
SUN COMMUNITIES OPERATING LP	2.7000%	275,000	230,177	239,316
SUNOCO LP 144A	6.2500%	10,000	10,000	10,010
SUNOCO LP 144A	7.2500%	385,000	388,957	397,617
SUTTER HEALTH	3.3610%	7,000	7,000	4,899
SYNCHRONY BANK	5.4000%	250,000	249,964	250,338
SYNOPSYS INC	5.0000%	205,000	204,361	205,505
SYNOPSYS INC	4.8500%	160,000	159,975	161,053
SYSKO CORP	3.7500%	50,000	49,897	49,778
SYSKO CORP	2.4000%	200,000	198,801	179,830
SYSKO CORP	5.4000%	260,000	259,807	261,816
SYSTEM ENERGY RESOURCES INC	5.3000%	600,000	586,229	593,153
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	97,937	98,182	97,677
TALEN ENERGY SUPPLY LLC 144A	8.6250%	235,000	236,612	249,265
TAMPA ELECTRIC CO	3.4500%	10,000	7,145	6,955
TAMPA ELECTRIC CO	4.3000%	20,000	19,219	16,269
TARGA RESOURCES CORP	5.5000%	60,000	59,984	59,645
TARGA RESOURCES CORP	6.5000%	250,000	252,981	261,242
TARGA RESOURCES CORP	6.1250%	155,000	154,666	153,938
TARGA RESOURCES CORP	5.2000%	1,200,000	1,199,159	1,214,203
TARGA RESOURCES CORP	6.1500%	400,000	411,254	418,251
TD SYNEX CORP	6.1000%	115,000	118,154	118,280
TD SYNEX CORP	1.7500%	1,000,000	999,077	958,076
TENNESSEE GAS PIPELINE CO LLC	7.0000%	600,000	672,458	642,135
TEXAS HEALTH RESOURCES	2.3280%	5,000	5,000	2,864
TEXAS INSTRUMENTS INC	4.1500%	16,000	20,131	13,255
TEXAS INSTRUMENTS INC	2.7000%	85,000	78,453	52,524
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	382,780	367,528	378,761
TIME WARNER CABLE LLC	4.5000%	120,000	107,470	91,410
T-MOBILE USA INC	3.5000%	300,000	300,000	299,845
T-MOBILE USA INC	3.4000%	10,000	7,834	6,758
T-MOBILE USA INC	2.4000%	50,000	45,346	45,929
T-MOBILE USA INC	3.3000%	65,000	46,825	43,390
T-MOBILE USA INC	3.6000%	692,000	477,505	463,289
T-MOBILE USA INC	5.8750%	110,000	109,621	110,739
T-MOBILE USA INC	4.8500%	500,000	499,418	502,824
T-MOBILE USA INC	4.2000%	900,000	898,324	883,726
T-MOBILE USA INC	2.5500%	600,000	599,313	528,951
T-MOBILE USA INC	5.3000%	90,000	89,901	90,483
TMS INTERNATIONAL CORP/DE 144A	6.2500%	345,000	340,274	321,168
TOLEDO EDISON CO/THE	6.1500%	10,000	11,449	10,790
TOLL BROTHERS FINANCE CORP	3.8000%	215,000	193,931	204,923
TOWD POINT MORTGA HY3 A1A 144A	5.4411%	349,270	411,469	353,390
TOWD POINT MORTGAG HY2 A1 144A	5.4411%	150,124	212,346	153,779
TOWD POINT MORTGAGE 3 A1 144A	2.7500%	627	612	625
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	322,838	331,678	313,702
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	400,000	399,906	406,291
TOYOTA MOTOR CREDIT CORP	4.9500%	220,000	222,164	223,311
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	125,000	142,471	151,120
TPG OPERATING GROUP II LP	5.8750%	200,000	199,843	204,746
TR FINANCE LLC	3.3500%	70,000	69,014	69,013
TRAVELERS COS INC/THE	5.4500%	40,000	39,843	39,280
TRIMBLE INC	6.1000%	79,000	83,148	82,767
TRINITY HEALTH CORP	3.4340%	5,000	5,000	3,764
TRINITY HEALTH CORP	2.6320%	3,000	3,000	2,200
TRONOX INC 144A	4.6250%	210,000	210,559	179,598
TRUIST FINANCIAL CORP	5.1220%	75,000	71,652	73,652
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	101,129	100,876	100,371
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	480,000	479,995	458,156
TRUSTEES OF PRINCETON UNIVERSI	2.5160%	16,000	16,000	10,094
TUCSON ELECTRIC POWER CO	3.2500%	15,000	14,876	9,927
TUCSON ELECTRIC POWER CO	1.5000%	25,000	24,944	21,048
UBER TECHNOLOGIES INC	5.3500%	35,000	34,932	32,694
UKG INC 144A	6.8750%	185,000	184,997	187,671
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	5,000	5,000	4,664
UNION ELECTRIC CO	3.9000%	10,000	9,277	7,631
UNION ELECTRIC CO	2.9500%	20,000	19,983	18,511
UNION ELECTRIC CO	5.2000%	160,000	163,199	161,029
UNION ELECTRIC CO	5.1250%	75,000	74,909	68,886
UNION PACIFIC RAILROAD CO 2014	3.2270%	82,000	82,538	80,869
UNITED AIRLINES 2014-1 CLASS A	4.0000%	96,359	91,844	95,207
UNITED AIRLINES 2016-2 CLASS A	2.8750%	451,522	456,572	424,261
UNITED AIRLINES 2024-1 CLASS A	5.4500%	693,908	693,922	695,061
UNITEDHEALTH GROUP INC	5.2500%	85,000	84,975	87,168
UNITEDHEALTH GROUP INC	3.8750%	140,000	142,339	137,446
UNITEDHEALTH GROUP INC	5.0500%	200,000	193,878	181,114
UNIVAR/WINDSOR 2/25 (USD) TLB	0.0000%	0	0	0
UNIVAR/WINDSOR 9/24 (USD) TLB	0.0000%	123,444	121,539	122,029
UNIVERSAL HEALTH SERVICES INC	2.6500%	385,000	333,212	332,147
UNIVERSAL HEALTH SERVICES INC	5.0500%	175,000	167,482	165,920
UNIVERSITY OF CHICAGO/THE	2.5470%	9,000	9,000	5,868
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	20,000	20,000	12,965
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	10,000	10,000	6,549
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	10,000	9,999	9,334
UNIVISION COMMUNICATIONS 144A	6.6250%	250,000	254,272	247,932
UNUM GROUP	6.0000%	75,000	73,443	75,183

	Coupon	Units	Cost	Market Value
UNUM GROUP	5.7500%	20,000	17,211	19,688
US AIRWAYS 2013-1 CLASS A PASS	3.9500%	98,668	97,994	97,994
US BANCORP	4.5480%	60,000	60,000	60,008
US BANCORP	5.4240%	160,000	160,000	160,961
US BANCORP	5.6780%	60,000	60,263	61,338
US FOODS INC 144A	7.2500%	270,000	270,647	280,664
US LUMBER/SPECIALTY BUILDING 1	0.0000%	44,885	44,829	42,503
USA COMPRESSION PARTNERS 144A	7.1250%	305,000	305,000	310,206
USA COMPRESSION PARTNERS LP /	6.8750%	135,000	135,014	135,103
VALERO ENERGY CORP	6.6250%	140,000	148,088	150,146
VALERO ENERGY CORP	5.1500%	90,000	89,846	90,786
VELOCITY VEHICLE GROUP LL 144A	8.0000%	255,000	257,303	261,565
VENTAS REALTY LP	4.1250%	300,000	299,690	298,483
VENTAS REALTY LP	5.6250%	200,000	197,690	203,550
VENTURE GLOBAL CALCASIEU 144A	3.8750%	700,000	685,700	602,455
VENTURE GLOBAL LNG INC 144A	9.5000%	320,000	320,224	343,140
VENTURE GLOBAL LNG INC 144A	7.0000%	1,430,000	1,440,763	1,408,819
VENTURE GLOBAL LNG INC 144A	8.3750%	470,000	467,878	476,712
VENTURE GLOBAL LNG INC 144A	8.1250%	770,000	771,970	786,810
VERALTO CORP	5.5000%	160,000	159,990	161,962
VERALTO CORP	5.3500%	145,000	144,936	148,487
VERALTO CORP	5.4500%	110,000	110,092	112,166
VERISIGN INC	5.2500%	174,000	173,770	174,485
VERISIGN INC	4.7500%	121,000	121,937	120,829
VERISIGN INC	2.7000%	54,000	48,096	47,505
VERISK ANALYTICS INC	5.5000%	75,000	81,364	72,157
VERIZON COMMUNICATIONS IN 144A	4.7800%	103,000	100,405	99,986
VERIZON COMMUNICATIONS INC	4.7500%	30,000	29,247	27,087
VERIZON COMMUNICATIONS INC	4.1250%	275,000	267,620	273,581
VERIZON COMMUNICATIONS INC	2.5500%	336,000	335,143	296,063
VERIZON COMMUNICATIONS INC	2.3550%	160,000	138,249	135,391
VERTIV GROUP CORP 144A	4.1250%	165,000	165,009	157,074
VERUS SECURITIZATION 4 A1 144A	6.2180%	849,762	849,762	860,030
VERUS SECURITIZATION 5 A1 144A	6.1920%	713,339	713,335	719,498
VIRGINIA ELECTRIC AND POWER CO	3.3000%	10,000	10,966	6,825
VIRGINIA ELECTRIC AND POWER CO	6.0000%	80,000	91,671	83,878
VIRGINIA ELECTRIC AND POWER CO	2.4500%	15,000	13,733	8,486
VIRGINIA ELECTRIC AND POWER CO	5.6500%	20,000	19,902	19,648
VISA INC	4.3000%	575,000	497,680	501,304
VISTRA OPERATIONS CO LLC 144A	5.0000%	445,000	453,900	438,125
VISTRA OPERATIONS CO LLC 144A	6.0000%	600,000	593,925	606,332
VISTRA OPERATIONS CO LLC 144A	6.8750%	15,000	15,000	15,288
VITAL ENERGY INC 144A	7.8750%	475,000	474,724	442,186
VMWARE LLC	2.2000%	800,000	798,974	679,978
VMWARE LLC	4.5000%	35,000	35,042	34,977
VMWARE LLC	3.9000%	410,000	396,333	402,841
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	1,000,000	999,632	1,001,402
WAKEMED	3.2860%	6,000	6,000	4,139
WALGREENS BOOTS ALLIANCE INC	4.1000%	105,000	75,050	90,426
WALGREENS BOOTS ALLIANCE INC	4.8000%	35,000	28,722	31,688
WALGREENS BOOTS ALLIANCE INC	8.1250%	55,000	55,000	56,160
WALKER & DUNLOP INC 144A	6.6250%	90,000	90,225	89,775
WAND NEWCO 3 INC 144A	7.6250%	240,000	243,318	245,603
WARNERMEDIA HOLDINGS INC	5.0500%	200,000	165,411	159,961
WARNERMEDIA HOLDINGS INC	3.7550%	400,000	400,065	390,143
WARNERMEDIA HOLDINGS INC	4.0540%	610,000	571,456	574,470
WARNERMEDIA HOLDINGS INC	5.1410%	165,000	134,383	120,284
WASHINGTON GAS LIGHT CO	3.6500%	10,000	11,120	7,387
WASHINGTON MUTUAL MORTG OC1 A1	4.9211%	19,979	15,582	17,912
WASTE MANAGEMENT INC	2.0000%	4,000	3,525	3,627
WASTE MANAGEMENT INC	4.9500%	220,000	218,786	223,984
WASTE MANAGEMENT INC	4.6250%	46,000	43,946	45,577
WASTE MANAGEMENT INC	4.8750%	100,000	98,247	100,008
WASTE PRO USA INC 144A	7.0000%	230,000	234,540	230,776
WATCO COS LLC / WATCO FIN 144A	7.1250%	355,000	358,209	356,973
WEC ENERGY GROUP INC	5.0000%	10,000	9,995	10,011
WEC ENERGY GROUP INC	4.7500%	20,000	19,993	20,006
WEC ENERGY GROUP INC	5.1500%	10,000	9,989	10,141
WEC ENERGY GROUP INC	5.6000%	7,000	6,999	7,102
WEEKLEY HOMES LLC / WEEKL 144A	4.8750%	230,000	215,165	217,478
WELLS FARGO & CO	2.5720%	12,000	12,051	10,815
WELLS FARGO & CO	3.5500%	500,000	498,869	497,947
WELLS FARGO & CO	2.1880%	100,000	98,060	99,791
WELLS FARGO & CO	5.6060%	29,000	31,090	27,761
WELLS FARGO & CO	2.3930%	250,000	245,876	238,603
WELLS FARGO & CO	3.5840%	1,040,000	1,006,305	1,018,239
WELLS FARGO & CO	5.1980%	30,000	30,000	30,503
WELLS FARGO & CO	4.6110%	35,000	35,000	29,698
WELLS FARGO & CO	3.0680%	423,000	312,983	315,239
WELLS FARGO & CO	4.8970%	15,000	14,652	14,784
WELLS FARGO & CO	5.3890%	165,000	165,509	166,139
WELLS FARGO & CO	5.5570%	120,000	120,000	122,109
WELLS FARGO & CO	6.3030%	395,000	395,000	415,360
WELLS FARGO & CO	6.4910%	40,000	40,000	43,151
WELLS FARGO & CO	2.8790%	1,700,000	1,519,911	1,566,778

	Coupon	Units	Cost	Market Value
WELLS FARGO & CO	5.2110%	185,000	185,000	183,724
WELLS FARGO & CO	5.4483%	1,100,000	1,100,000	1,108,019
WELLS FARGO & CO	6.8500%	365,000	376,678	378,765
WELLS FARGO & CO REGS	2.0000%	100,000	109,100	107,374
WELLS FARGO BANK NA	6.1800%	60,000	71,683	61,186
WELLS FARGO COMMER 1745 A 144A	3.8737%	1,100,000	975,928	1,007,600
WELLTOWER OP LLC	3.1000%	166,000	152,336	154,202
WELLTOWER OP LLC	4.0000%	18,000	17,943	17,993
WELLTOWER OP LLC	4.2500%	152,000	151,172	150,504
WESCO DISTRIBUTION INC 144A	6.6250%	205,000	260,938	207,956
WESTERN DIGITAL CORP	3.1000%	7,000	5,311	5,873
WESTERN MIDSTREAM OPERATING LP	5.5000%	100,000	95,011	87,419
WESTERN MIDSTREAM OPERATING LP	5.2500%	95,000	79,245	80,978
WESTERN MIDSTREAM OPERATING LP	5.3000%	240,000	208,318	206,052
WESTERN MIDSTREAM OPERATING LP	4.0500%	190,000	180,786	181,331
WESTINGHOUSE AIR BRAKE TECHNOL	3.2000%	270,000	269,576	268,918
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	200,000	194,625	196,582
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	150,000	150,130	153,914
WEYERHAEUSER CO	4.0000%	1,100,000	1,097,153	1,068,053
WEYERHAEUSER CO	7.3750%	192,000	222,874	215,580
WII SVCBF UNIT	0.0000%	2,336,043	27,047,233	27,353,177
WILLIAMS COS INC/THE	3.7500%	30,000	30,875	29,490
WILLIAMS COS INC/THE	5.8000%	20,000	24,277	19,721
WILLIAMS SCOTSMAN INC 144A	7.3750%	140,000	140,002	144,174
WILLIS NORTH AMERICA INC	5.9000%	215,000	217,090	211,822
WILLIS NORTH AMERICA INC	4.6500%	75,000	74,813	75,047
WINDSOR HOLDINGS III LLC 144A	8.5000%	80,000	79,994	82,551
WINDSTREAM SERVICES LLC / 144A	8.2500%	410,000	415,341	417,424
WISCONSIN ELECTRIC POWER CO	4.7500%	10,000	9,981	9,956
WISCONSIN POWER AND LIGHT CO	3.0000%	50,000	49,934	46,833
WISCONSIN POWER AND LIGHT CO	3.9500%	25,000	24,773	23,444
WISCONSIN PUBLIC SERVICE CORP	3.3000%	20,000	21,564	13,933
WP CAREY INC	4.2500%	220,000	218,930	218,784
WR GRACE 9/21 COV-LITE TLB	0.0000%	135,800	136,558	134,272
WR GRACE HOLDINGS LLC 144A	5.6250%	150,000	144,965	129,091
WR GRACE HOLDINGS LLC 144A	4.8750%	120,000	121,373	115,897
WW GRAINGER INC	4.4500%	160,000	159,842	153,516
XCEL ENERGY INC	1.7500%	100,000	94,559	94,682
XCEL ENERGY INC	3.5000%	10,000	9,957	6,839
XCEL ENERGY INC	3.3500%	575,000	554,461	563,631
XEROX HOLDINGS CORP 144A	5.0000%	106,000	106,026	104,814
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	215,000	215,021	211,500
XPLR INFRASTRUCTURE OPERA 144A	8.3750%	110,000	109,999	108,172
XPLR INFRASTRUCTURE OPERA 144A	8.6250%	120,000	119,969	116,748
XYLEM INC/NY	1.9500%	200,000	186,819	186,743
YALE UNIVERSITY	2.4020%	3,000	3,000	1,803
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	6,000	6,000	3,507
ZAYO 2/20 (USD) COV-LITE TL	0.0000%	15,000	13,463	13,931
ZAYO 4/22 INCREMENTAL TLB	0.0000%	291,750	284,456	272,950
ZF NORTH AMERICA CAPITAL 144A	7.1250%	75,000	74,766	72,200
ZF NORTH AMERICA CAPITAL 144A	6.8750%	200,000	199,849	189,624
ZIMMER BIOMET HOLDINGS INC	2.6000%	33,000	28,087	28,844
ZIMMER BIOMET HOLDINGS INC	5.5000%	100,000	99,932	101,766
ZIMMER BIOMET HOLDINGS INC	5.2000%	120,000	119,176	119,582
ZIMMER BIOMET HOLDINGS INC	5.3500%	70,000	69,982	71,585
ZIPRECRUITER INC 144A	5.0000%	330,000	300,621	290,038
ZOETIS INC	4.4500%	30,000	31,943	25,492
ZOETIS INC	4.5000%	160,000	160,269	159,922
ZOETIS INC	5.6000%	80,000	82,388	83,446
ZOETIS INC	4.7000%	84,000	97,632	76,283

Total of Domestic Corporate & Other Bonds

345,020,218

337,145,259

Positive Social Purpose Investments

4.40%

ADMIRAL HALSEY II	5.9000%	1,401,902	1,401,902	1,349,666
BEECHWOOD FAMILY APARTMENTS	5.6500%	1,900,000	1,900,000	1,851,666
CDT-BREW HOUSE APTS (AHF)	4.9500%	1,608,336	1,602,503	1,553,280
CDT-CEDARBROOK APTS (AHF)	5.0400%	1,383,731	1,379,610	1,331,679
CDT-HOMES OF RENAISSANCE (AHF)	4.7700%	887,681	879,116	852,536
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700%	1,186,932	1,170,889	1,132,802
CDT-HUNT SCHOOL VLG (AHF)	4.9700%	528,378	527,814	505,339
CDT-MADISON HEIGHTS I (AHF)	4.9500%	1,133,674	1,129,790	1,090,882
CDT-RETREAT AT MILLS CRK (AHA)	4.9500%	1,380,013	1,377,611	1,320,969
CDT-STRONG HOUSING (AHF)	4.7700%	1,303,069	1,285,124	1,247,729
CIN-21ST ST SENIOR (AHA)	6.0300%	907,038	919,724	906,949
CIN-CITY CENTER APTS (AHF)	4.0700%	1,432,298	1,432,298	1,238,766
CIN-SWIFT LANE (AHF)	5.1600%	2,310,824	2,310,824	2,185,201
CIN-WALDRON MANOR APTS (AHF)	6.1600%	115,920	117,294	115,924
CPC-ADAM CLAYTON POWELL (AHF)	4.2700%	692,608	692,456	655,160
CPC-CAMBRAY COURT (AHA)	4.5000%	878,877	848,049	829,438
CPC-CRANNELL SQUARE	4.9000%	5,393,716	5,394,070	5,139,953
CPCDOMINIC HOLLOW APARTMENTS	4.6300%	3,850,882	3,862,392	3,354,957
CPC-HUNTLEY BUILDING (AHF)	4.7300%	1,312,366	1,291,712	1,219,505

	Coupon	Units	Cost	Market Value
CPC-POLLOCK GARDENS (AHF)	4.4500%	2,410,324	2,383,408	2,301,814
CPC-WEST END HEIGHTS (AHS)	4.3700%	1,797,947	1,797,950	1,551,566
CRF-BUNCE GREEN (AHF)	6.5500%	501,050	531,555	501,838
CRF-GLENWOOD PLACE (AHF)	6.5500%	1,128,853	1,197,213	1,127,827
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700%	521,919	505,693	497,429
CRF-WEATHERSTONE SPRING (AHA)	6.5500%	440,843	468,522	441,343
NHHFA - VILLAGE STREET (AHF)	4.4700%	3,032,048	3,035,872	2,614,721
SHARED INTEREST GUARANTEE FUND	5.5300%	1,000,000	999,748	987,162
Total of Positive Social Purpose Investments			40,413,139	37,906,100

Total of Domestic Fixed Income Securities

612,710,145

595,021,722

International Securities

28.01%

International Fixed Income Securities

ALBANIA				
ALBANIA GOVERNMENT INTERN 144A	4.7500%	600,000	611,136	626,164
ANGOLA				
ANGOLAN GOVERNMENT INTERN REGS	9.5000%	400,000	396,620	399,550
ANGOLAN GOVERNMENT INTERN REGS	9.1250%	300,000	230,320	231,728
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	1.0000%	80,656	69,906	62,186
ARGENTINE REPUBLIC GOVERNMENT	0.5000%	1,544	1,336	1,270
ARGENTINE REPUBLIC GOVERNMENT	0.7500%	19,052	12,105	13,908
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	1,619,000	809,034	935,031
ARGENTINE REPUBLIC GOVERNMENT	4.1250%	855,045	568,586	531,773
YPF SA 144A	8.2500%	105,000	103,514	103,772
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND	2.5000%	958,000	560,860	559,267
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	2,727,000	995,983	896,346
AUSTRALIA GOVERNMENT BOND REGS	0.5000%	1,062,000	686,863	631,654
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	442,000	228,197	226,016
AUSTRALIA GOVERNMENT BOND REGS	4.7500%	2,552,000	1,652,927	1,534,349
BHP BILLITON FINANCE USA LTD	5.2500%	9,000	8,784	9,248
BHP BILLITON FINANCE USA LTD	5.1250%	390,000	388,414	394,193
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	14,200,000	100,797	124,859
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%	-14,200,000	0	0
NBN CO LTD 144A	4.0000%	800,000	798,742	792,496
QUEENSLAND TREASURY CORP 144A	5.2500%	270,000	172,875	167,421
RIO TINTO FINANCE USA LTD	2.7500%	45,000	33,070	27,466
SANTOS FINANCE LTD 144A	3.6490%	400,000	400,462	362,555
SANTOS FINANCE LTD REGS	4.1250%	200,000	196,682	196,219
TRANSURBAN FINANCE CO PTY 144A	4.1250%	300,000	299,002	298,535
TREASURY CORP OF VICTORIA	2.0000%	620,000	306,600	285,496
WESTPAC BANKING CORP	2.9630%	80,000	50,155	59,128
WOODSIDE FINANCE LTD	5.1000%	200,000	199,510	194,041
WOODSIDE FINANCE LTD 144A	4.5000%	500,000	501,223	493,014
WOODSIDE FINANCE LTD 144A	3.7000%	410,000	398,581	397,682
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	2.1000%	54,000	41,677	38,131
REPUBLIC OF AUSTRIA GOVER 144A	2.9500%	208,000	215,966	221,770
REPUBLIC OF AUSTRIA GOVER 144A	1.8500%	185,000	158,825	147,176
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	3.1000%	293,000	301,849	311,549
KINGDOM OF BELGIUM GOVERN 144A	3.5000%	148,000	158,766	146,095
KINGDOM OF BELGIUM GOVERN 144A	3.4500%	39,000	43,240	40,502
KINGDOM OF BELGIUM GOVERN 144A	2.7000%	384,000	407,535	417,734
BERMUDA				
AIRCASTLE LTD 144A	6.5000%	750,000	756,738	781,410
CHINA OIL & GAS GROUP LTD REGS	4.7000%	200,000	186,220	194,221
ENSTAR GROUP LTD	3.1000%	387,000	346,444	333,612
ENSTAR GROUP LTD	4.9500%	70,000	66,879	69,604
ESSENT GROUP LTD	6.2500%	200,000	199,361	206,010
NABORS INDUSTRIES LTD 144A	7.5000%	70,000	68,897	64,434
RENAISSANCE HOLDINGS LTD	5.7500%	125,000	125,010	127,225
VOC ESCROW LTD 144A	5.0000%	100,000	93,368	97,546
WEATHERFORD INTERNATIONAL 144A	8.6250%	235,000	223,335	238,613
BRAZIL				
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	3,500,000	372,084	317,734
BRAZIL NOTAS DO TESOURO NACION	10.0000%	34,094,000	5,754,856	4,964,978
BRAZIL NOTAS DO TESOURO NACION	6.0000%	1,939,120	1,516,906	1,302,360
BRAZILIAN GOVERNMENT INTERNATI	7.1250%	200,000	199,391	191,200
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	21,200,000	3	-123,110
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	366
CCP_ZCS_P BRL-CDI 1D CME	14.7493%	349,518	0	377
CCP_ZCS_P BRL-CDI 1D CME	0.0000%	-21,200,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-1,057,235	0	0
ITAU UNIBANCO HOLDING SA/ 144A	6.0000%	500,000	500,000	510,725
BULGARIA				

	Coupon	Units	Cost	Market Value
BULGARIA GOVERNMENT INTER 144A	4.5000%	30,000	31,824	34,555
BULGARIA GOVERNMENT INTER REGS	5.0000%	126,000	121,002	121,832
CANADA				
1261229 BC LTD 144A	10.0000%	195,000	195,000	193,803
1375209 BC LTD 144A	9.0000%	26,000	45,193	25,980
AIR CANADA 2013-1 CLASS A 144A	4.1250%	190,145	185,145	189,816
AIR CANADA 2015-1 CLASS A 144A	3.6000%	110,024	104,532	107,512
BANK OF NOVA SCOTIA/THE	1.3000%	35,000	34,998	33,452
BANK OF NOVA SCOTIA/THE	3.4500%	100,000	99,999	99,963
BANK OF NOVA SCOTIA/THE	7.3500%	640,000	640,042	634,070
BANK OF NOVA SCOTIA/THE	1.3500%	116,000	115,977	111,711
BAUSCH HEALTH COS INC 144A	5.7500%	85,000	76,167	84,851
BAUSCH HEALTH COS INC 144A	6.1250%	505,000	484,494	512,070
BAUSCH HEALTH COS INC 144A	4.8750%	185,000	177,914	149,388
BAUSCH HEALTH COS INC 144A	11.0000%	46,000	57,633	43,815
BAUSCH HEALTH COS INC 144A	14.0000%	9,000	8,494	8,500
BOMBARDIER INC 144A	7.2500%	90,000	90,292	90,306
BOMBARDIER INC 144A	6.0000%	40,000	40,000	39,474
BOMBARDIER INC 144A	7.0000%	205,000	205,072	204,113
BOMBARDIER INC 144A	8.7500%	295,000	300,918	311,019
CANADA HOUSING TRUST NO 1	4.1500%	160,000	118,120	118,529
CANADIAN IMPERIAL BANK OF COMM	4.5080%	260,000	260,000	259,708
CANADIAN IMPERIAL BANK OF COMM	4.8570%	170,000	170,000	170,607
CANADIAN IMPERIAL BANK OF COMM	5.2450%	110,000	110,000	111,425
CANADIAN NATURAL RESOURCE 144A	5.4000%	125,000	124,542	123,500
CANADIAN NATURAL RESOURCES LTD	6.2500%	200,000	215,617	207,494
CANADIAN NATURAL RESOURCES LTD	4.9500%	43,000	37,753	36,957
CANADIAN NATURAL RESOURCES LTD	3.8500%	11,000	10,607	10,824
CANADIAN NATURAL RESOURCES LTD	7.2000%	3,000	3,267	3,302
CANADIAN NATURAL RESOURCES LTD	6.5000%	143,000	151,924	150,276
CANADIAN PACIFIC RAILWAY CO	2.4500%	500,000	432,202	431,147
CANADIAN PACIFIC RAILWAY CO	5.9500%	50,000	64,545	52,287
CASCADES INC/CASCADES USA 144A	5.3750%	380,000	376,313	368,244
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9586%	1,000,000	0	-58,406
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0410%	2,800,000	147	-119,615
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7611%	800,000	0	-10,842
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9797%	500,000	0	-5,486
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9234%	400,000	219	-6,819
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9289%	200,000	0	-3,410
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9148%	300,000	1,104	-5,592
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8828%	500,000	1,062	-8,526
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8615%	1,900,000	126	-21,656
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7749%	400,000	0	-953
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-1,400,000	-234	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%	-2,700,000	-1,114	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8500%	-500,000	-3	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.7404%	-400,000	0	0
CDP FINANCIAL 144A	1.1250%	809,000	852,666	851,905
CGI INC	1.4500%	100,000	95,450	95,629
CGI INC	2.3000%	150,000	145,935	127,718
CGI INC 144A	4.9500%	510,000	507,088	510,020
CI FINANCIAL CORP 144A	7.5000%	400,000	396,501	419,398
CPPIB CAPITAL INC	4.3000%	500,000	358,996	367,220
CPPIB CAPITAL INC REGS	5.2000%	475,000	323,887	300,362
CPPIB CAPITAL INC REGS	0.2500%	787,000	965,802	814,739
DYE & DURHAM LTD 144A	8.6250%	215,000	215,215	221,607
EMPIRE COMMUNITIES CORP 144A	9.7500%	190,000	193,511	192,164
ENBRIDGE INC	3.2000%	165,000	117,164	114,327
ENBRIDGE INC	5.9000%	1,000,000	999,879	1,020,125
ENBRIDGE INC	5.2500%	265,000	264,895	268,332
ENBRIDGE INC	6.2000%	20,000	20,791	21,165
ENBRIDGE INC	7.2000%	25,000	25,000	25,227
ENBRIDGE INC	7.3750%	100,000	99,984	102,664
ENBRIDGE INC	6.7000%	195,000	198,558	210,657
FAIRFAX FINANCIAL HOLDINGS LTD	6.0000%	600,000	615,188	625,096
FEDERATION DES CAISSES DE 144A	5.7000%	200,000	199,967	206,257
FORD AUTO SECURITIZATION TR II	5.0530%	400,000	292,467	283,175
GOEASY LTD 144A	7.6250%	115,000	116,908	115,033
GOEASY LTD 144A	7.3750%	215,000	215,000	210,861
GOEASY LTD 144A	6.8750%	220,000	220,006	215,445
GOEASY LTD 144A	9.2500%	15,000	15,848	15,747
GOVERNMENT OF CANADA	4.0000%	329,000	245,026	252,607
GOVERNMENT OF CANADA	1.7500%	174,000	93,347	87,056
GOVERNMENT OF CANADA	3.2500%	1,885,000	1,362,430	1,338,517
INTELLIGENT PACKAGING LTD 144A	6.0000%	345,000	342,834	335,121
OMERS FINANCE TRUST 144A	5.5000%	279,000	278,281	293,491
OMERS FINANCE TRUST 144A	3.2500%	250,000	259,949	269,982
OMERS FINANCE TRUST 144A	3.1250%	250,000	270,126	273,092
ONTARIO TEACHERS FINANC	0.1000%	464,000	460,892	464,305
ONTARIO TEACHERS' FINANCE 144A	1.2500%	712,000	709,859	605,101
ONTARIO TEACHERS' FINANCE REGS	0.5000%	337,000	396,492	363,379
PRECISION DRILLING CORP 144A	7.1250%	50,000	49,482	50,017
PRECISION DRILLING CORP 144A	6.8750%	250,000	248,982	244,247

	Coupon	Units	Cost	Market Value
PROV OF ALBERTA	3.1000%	105,000	87,815	59,836
PROV OF BRITISH COLUMBIA	4.1500%	400,000	283,039	289,745
PROV OF BRITISH COLUMBIA	2.9500%	100,000	84,563	55,218
PROV OF ONTARIO	3.7500%	42,000	29,485	26,929
PROV OF ONTARIO	3.4500%	280,000	212,389	174,103
PROV OF ONTARIO	3.6500%	500,000	349,631	352,707
PROV OF ONTARIO	2.1500%	130,000	104,475	85,495
PROV OF ONTARIO	1.9000%	197,000	101,533	86,525
PROV OF QUEBEC	3.1000%	191,000	120,561	108,172
PROV OF QUEBEC	4.4500%	2,500,000	1,828,173	1,850,688
PROV OF QUEBEC	3.5000%	175,000	134,644	108,804
PROV OF QUEBEC	2.7500%	352,000	270,278	244,950
PROV OF QUEBEC	3.6000%	1,100,000	761,712	770,665
PROV OF QUEBEC	4.4000%	219,000	166,173	155,857
PROVINCE OF ALBERTA CANADA	5.2000%	305,000	200,122	192,034
PROVINCE OF BRITISH COLUMBIA C	5.2500%	710,000	481,788	448,954
PROVINCE OF MANITOBA CANADA	4.8500%	380,000	255,869	232,556
PROVINCE OF ONTARIO CANAD REGS	0.2500%	492,000	674,053	592,021
PROVINCE OF ONTARIO CANADA	2.5000%	95,000	94,477	93,342
PROVINCE OF ONTARIO CANADA	5.0500%	175,000	174,849	180,256
PROVINCE OF QUEBEC CANADA	4.5000%	165,000	164,450	164,005
PROVINCE OF QUEBEC CANADA	2.7500%	95,000	94,294	92,410
PROVINCE OF QUEBEC CANADA	5.2500%	420,000	277,190	265,125
PSP CAPITAL INC 144A	3.2500%	342,000	365,359	368,674
ROYAL BANK OF CANADA	1.1500%	21,000	20,997	20,862
ROYAL BANK OF CANADA	4.7150%	65,000	65,000	65,175
ROYAL BANK OF CANADA	4.9650%	210,000	210,000	211,582
SCHLUMBERGER FINANCE CANADA LT	1.4000%	25,000	24,997	24,667
TORONTO-DOMINION BANK/THE 144A	4.7010%	800,000	800,010	803,590
TRANSCANADA PIPELINES LTD	7.0000%	420,000	419,982	413,250
TRANSCANADA TRUST	5.8750%	160,000	158,410	158,888
WASTE CONNECTIONS INC	3.2000%	50,000	49,969	44,856
WASTE CONNECTIONS INC	3.0500%	65,000	61,336	42,666
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD 144A	5.6250%	200,000	199,429	198,907
AVOLON HOLDINGS FUNDING L 144A	6.3750%	300,000	303,829	310,455
AVOLON HOLDINGS FUNDING L 144A	2.5280%	1,468,000	1,482,715	1,374,231
CK HUTCHISON INTERNATIONAL 144A	4.8750%	200,000	199,213	195,258
ECAF I LTD 1A A1 144A	3.4730%	36,283	36,020	29,479
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	6.5952%	286,284	299,971	286,722
SEAGATE HDD CAYMAN	4.1250%	37,000	36,973	33,580
SHARJAH SUKUK PROGRAM LTD 144A	5.4330%	200,000	200,000	197,063
TENCENT HOLDINGS LTD REGS	3.2400%	200,000	137,553	136,642
VALE OVERSEAS LTD	6.4000%	300,000	297,727	296,058
CHILE				
ALFA DESARROLLO SPA REGS	4.5500%	271,713	181,038	208,491
BONOS DE LA TESORERIA DE 144A	6.0000%	230,000,000	253,009	251,436
BONOS DE LA TESORERIA DE 144A	2.8000%	10,000,000	12,779	8,648
BONOS DE LA TESORERIA DE 144A	5.3000%	100,000,000	123,230	103,585
BONOS DE LA TESORERIA DE LA RE	5.0000%	15,000,000	14,898	14,915
BONOS DE LA TESORERIA DE LA RE	1.9000%	76,796,240	78,936	78,271
CHILE GOVERNMENT INTERNATIONAL	3.1000%	200,000	133,397	119,398
CHILE GOVERNMENT INTERNATIONAL	3.5000%	500,000	538,414	352,675
CHILE GOVERNMENT INTERNATIONAL	0.8300%	1,200,000	1,402,417	1,089,956
EMPRESA NACIONAL DE TELEC 144A	3.0500%	150,000	150,572	125,921
EMPRESA NACIONAL DEL PETR 144A	5.9500%	200,000	197,192	202,506
LATAM AIRLINES GROUP SA 144A	7.8750%	263,000	263,880	260,732
CHINA				
CCP_IRS. P CNY-FIXING REPO RAT	1.6600%	128,800,000	9,215	9,186
CCP_IRS. R CNY-FIXING REPO RAT	0.0100%	9,613,000	0	-2,841
CCP_IRS._P CNY-FIXING REPO RAT	0.0100%	-128,800,000	0	-1
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	161,940
CHINA GOVERNMENT BOND REGS	4.5000%	1,000,000	159,185	164,893
CHINA GOVERNMENT BOND REGS	3.6000%	2,500,000	395,150	363,016
CHINA GOVERNMENT BOND REGS	3.9000%	500,000	78,457	80,357
CHINA GOVERNMENT BOND REGS	3.9500%	1,000,000	175,772	167,050
CHINA GOVERNMENT BOND REGS	4.1500%	500,000	83,487	78,003
CHINA GOVERNMENT BOND REGS	3.3900%	500,000	74,129	69,092
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	4.1250%	200,000	170,944	113,050
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	200,000	201,145	200,900
COLOMBIA GOVERNMENT INTERNATIO	7.7500%	500,000	492,934	485,410
COLOMBIA GOVERNMENT INTERNATIO	8.3750%	510,000	500,930	486,668
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	1,400,000	1,422,224	1,384,180
COLOMBIAN TES	6.2500%	833,500,000	136,252	124,707
COLOMBIAN TES	7.2500%	8,011,400,000	1,345,435	1,117,237
COLOMBIAN TES	7.0000%	4,496,100,000	906,138	859,750
COLOMBIAN TES	9.2500%	1,146,800,000	220,898	206,893
COLOMBIAN TES	3.7500%	893,754,775	213,465	172,860
ECOPETROL SA	5.8750%	225,000	154,372	151,991

	Coupon	Units	Cost	Market Value
ECOPETROL SA	8.8750%	220,000	218,789	227,062
EMPRESAS PUBLICAS DE MEDE REGS	0.0020%	1,338,000,000	229,721	289,687
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	100,000	110,893	101,269
IVORY COAST GOVERNMENT IN 144A	4.8750%	240,000	291,900	228,786
IVORY COAST GOVERNMENT IN REGS	6.8750%	200,000	181,510	181,528
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.5000%	125,000	155,878	123,633
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	1.7500%	810,000	30,790	30,045
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	9,260,000	382,139	377,651
CZECH REPUBLIC GOVERNMENT BOND	3.5000%	1,090,000	44,266	44,195
CZECH REPUBLIC GOVERNMENT BOND	5.7500%	1,040,000	46,971	48,391
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	4,770,000	215,068	216,946
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	1,330,000	39,842	38,758
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	8,140,000	313,309	301,980
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	7,530,000	257,697	249,392
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	14,370,000	611,378	603,756
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	980,000	37,384	40,890
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	1,630,000	59,551	61,180
DENMARK				
DANSKE BANK A/S 144A	1.5490%	300,000	300,002	287,499
DANSKE BANK A/S 144A	6.2590%	300,000	300,000	302,104
DANSKE BANK A/S REGS	3.8750%	110,000	119,988	121,308
DENMARK GOVERNMENT BOND	4.5000%	542,000	117,353	94,533
JYSKE BANK A/S REGS	4.1250%	280,000	299,046	311,975
JYSKE REALKREDIT A/S	1.5000%	1,993,967	303,082	227,936
NORDEA KREDIT REALKREDITAKTIES	1.5000%	1,959,452	198,276	227,849
NYKREDIT REALKREDIT AS REGS	4.6250%	210,000	229,220	237,930
NYKREDIT REALKREDIT AS REGS	3.3750%	125,000	129,791	134,730
NYKREDIT REALKREDIT AS REGS	1.5000%	3,641,360	553,120	422,600
REALKREDIT DANMARK A/S REGS	1.0000%	267,878	39,534	29,868
REALKREDIT DANMARK A/S REGS	1.5000%	692,046	104,113	78,679
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN REGS	5.8750%	245,000	197,271	206,523
DOMINICAN REPUBLIC INTERN REGS	5.3000%	400,000	347,256	336,060
EGYPT				
EGYPT GOVERNMENT BOND	24.4580%	2,902,000	58,465	59,407
EGYPT GOVERNMENT BOND	25.3180%	13,125,000	266,175	271,997
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	270,000	219,448	221,400
EGYPT GOVERNMENT INTERNAT REGS	7.6250%	300,000	252,827	258,931
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	275,000	219,684	213,122
EGYPT GOVERNMENT INTERNAT REGS	5.6250%	100,000	88,648	91,495
EGYPT GOVERNMENT INTERNAT REGS	7.5000%	220,000	161,885	146,839
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	200,000	131,638	153,250
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	530,000	467,440	378,327
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	200,000	183,142	188,250
EGYPT GOVERNMENT INTERNAT REGS	8.7002%	200,000	162,147	153,374
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P EUR006M	0.0000%	-2,200,000	-7,079	-1,780
CCP_IRS_R 2.35% P EUR006M	0.0000%	-200,000	-358	-589
CCP_IRS_R 2.65000% P EUR-EURIB	0.0000%	-200,000	-358	-153
CCP_IRS_P EUR-EURIBOR-REUTERS	2.2500%	11,100,000	0	-326,993
CCP_IRS_P EUR-EURIBOR-REUTERS	2.5200%	200,000	0	-2,411
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3800%	200,000	0	-4,886
CCP_IRS_P EUR-EURIBOR-REUTERS	2.6100%	200,000	0	-721
CCP_IRS_P EUR-EURIBOR-REUTERS	2.4600%	400,000	0	-7,067
CCP_IRS_P EUR-EURIBOR-REUTERS	2.4200%	200,000	0	-4,221
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	3,290,000	274,684	268,314
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1540%	340,000	2,583	-6,654
CCP_IRS_R EUR-EURIBOR-REUTERS	2.5620%	355,000	0	-3,987
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1900%	1,370,000	663	-29,296
CCP_IRS_R EUR-EURIBOR-REUTERS	2.5070%	355,000	462	-4,212
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3030%	285,000	730	15,456
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4470%	205,000	0	2,473
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4220%	3,157,000	4,409	-1,349
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3860%	900,000	296,719	505,661
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-11,100,000	-365,829	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3930%	-200,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.4110%	-200,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3540%	-200,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.5770%	-200,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3860%	-200,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.3530%	-200,000	0	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%	-1,370,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3000%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3800%	-285,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.8100%	-340,000	0	0

	Coupon	Units	Cost	Market Value
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4700%	-205,000	-1,150	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4100%	-3,157,000	0	0
FINLAND				
DANSKE KIINNITYSLUOTTOPAN REGS	3.5000%	230,000	251,032	256,364
FINLAND GOVERNMENT BOND 144A	3.0000%	141,000	150,596	151,191
FINLAND GOVERNMENT BOND 144A	2.9500%	38,000	40,075	36,529
NOKIA OYJ	6.6250%	105,000	101,803	107,866
FRANCE				
ALTICE FRANCE SA 144A	5.5000%	280,000	199,517	221,860
ALTICE FRANCE SA 144A	5.1250%	100,000	70,983	78,333
BANQUE FEDERATIVE DU CRED 144A	5.4331%	300,000	299,994	301,995
BANQUE FEDERATIVE DU CRED REGS	3.8750%	200,000	205,918	217,847
BNP PARIBAS SA 144A	5.1250%	500,000	500,000	505,333
BNP PARIBAS SA 144A	2.2190%	200,000	197,039	199,011
BNP PARIBAS SA 144A	5.1760%	200,000	200,000	202,469
BNP PARIBAS SA 144A	1.9040%	200,000	182,312	186,280
BNP PARIBAS SA REGS	3.8750%	200,000	216,692	222,901
BPCE SA 144A	5.8760%	250,000	250,000	256,024
BPCE SA 144A	1.6520%	435,000	435,000	427,849
BPCE SA 144A	5.2030%	600,000	600,000	607,100
BPCE SA 144A	5.9360%	250,000	256,100	251,812
BPCE SA REGS	4.1250%	100,000	106,888	109,546
BPCE SFH SA REGS	3.0000%	300,000	326,633	327,292
CREDIT AGRICOLE SA 144A	4.6310%	400,000	400,000	398,833
CREDIT AGRICOLE SA REGS	7.2500%	300,000	346,905	343,504
ELECTRICITE DE FRANCE SA 144A	4.5000%	200,000	210,048	198,369
ELECTRICITE DE FRANCE SA 144A	5.7000%	500,000	499,504	513,235
ELECTRICITE DE FRANCE SA 144A	5.7500%	100,000	99,616	101,378
FRENCH REPUBLIC GOVERNMENT 144A	3.0000%	1,069,000	1,093,906	1,137,733
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	1,021,000	1,069,577	1,110,791
FRENCH REPUBLIC GOVERNMENT 144A	3.2500%	598,000	609,650	553,480
FRENCH REPUBLIC GOVERNMENT 144A	3.6000%	357,000	374,130	374,714
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	831,000	897,948	902,416
NEW IMMO HOLDING SA REGS	2.7500%	700,000	688,667	736,102
ORANGE SA	9.0000%	265,000	314,534	320,230
SOCIETE GENERALE SA 144A	5.5000%	375,000	374,961	380,128
TDF INFRASTRUCTURE SASU REGS	1.7500%	100,000	100,288	99,358
TOTALENERGIES CAPITAL SA	5.4880%	130,000	129,304	125,780
TOTALENERGIES CAPITAL SA	5.6380%	55,000	55,000	53,706
TOTALENERGIES CAPITAL SA	5.4250%	60,000	60,000	56,501
TOTALENERGIES CAPITAL SA	5.2750%	60,000	60,000	56,547
GABON				
GABON GOVERNMENT INTERNAT REGS	6.6250%	400,000	318,958	313,500
GABON GOVERNMENT INTERNAT REGS	7.0000%	800,000	681,502	625,800
GERMANY				
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	1,817,000	1,631,709	1,553,821
BUNDESREPUBLIK DEUTSCHLAN REGS	1.8000%	10,000	9,258	8,217
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	193,000	199,504	197,314
BUNDESREPUBLIK DEUTSCHLAN REGS	2.3000%	1,263,000	1,354,161	1,338,194
DEUTSCHE BANK AG/NEW YORK NY	2.1290%	2,000,000	2,000,002	1,964,079
KREDITANSTALT FUER WIEDERAUFBA	2.0000%	573,000	573,096	571,788
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	25,000	24,894	25,041
KREDITANSTALT FUER WIEDERAUFBA	0.3750%	300,000	342,491	323,710
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	80,000	79,967	80,613
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	110,049	116,363
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	546,000	578,811	573,146
GUERNSEY CI				
AMDOCS LTD	2.5380%	149,000	138,683	132,533
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	335,000	334,777	329,573
HONDURAS GOVERNMENT INTER 144A	5.6250%	150,000	140,307	134,700
HONDURAS GOVERNMENT INTER REGS	5.6250%	250,000	211,801	224,500
HUNGARY				
CCP_IRS_P HUF-BUBOR-REUTERS 6	7.0550%	66,587,000	0	375
CCP_IRS_P HUF-BUBOR-REUTERS 6	0.0100%	-66,587,000	0	0
HUNGARY GOVERNMENT BOND	2.0000%	93,930,000	209,856	209,089
HUNGARY GOVERNMENT BOND	4.5000%	136,960,000	336,305	345,303
HUNGARY GOVERNMENT BOND	5.5000%	192,710,000	529,167	515,063
HUNGARY GOVERNMENT BOND	6.7500%	66,930,000	184,682	179,263
HUNGARY GOVERNMENT BOND	4.7500%	11,900,000	30,530	27,635
HUNGARY GOVERNMENT BOND	9.5000%	73,110,000	204,872	204,528
HUNGARY GOVERNMENT BOND	7.0000%	11,670,000	30,741	30,701
HUNGARY GOVERNMENT INTERN 144A	6.2500%	0	0	0
HUNGARY GOVERNMENT INTERN 144A	5.5000%	320,000	313,777	306,035
HUNGARY GOVERNMENT INTERN 144A	5.2500%	200,000	198,441	199,119
HUNGARY GOVERNMENT INTERN REGS	4.0000%	20,000	21,470	21,994
HUNGARY GOVERNMENT INTERN REGS	4.5000%	50,000	51,632	52,671
HUNGARY GOVERNMENT INTERN REGS	4.8750%	45,000	46,618	46,698
MFB MAGYAR FEJLESZTESI BA REGS	6.5000%	400,000	398,532	412,038
INDIA				
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	200,000	199,864	201,358

	Coupon	Units	Cost	Market Value
INDONESIA				
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,390	182,134
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,143	123,107
INDONESIA TREASURY BOND	7.1250%	4,448,000,000	293,362	264,846
INDONESIA TREASURY BOND	6.6250%	3,953,000,000	245,824	230,959
INDONESIA TREASURY BOND	6.7500%	3,920,000,000	232,570	230,540
INDONESIA TREASURY BOND	6.5000%	6,766,000,000	462,223	398,390
INDONESIA TREASURY BOND	6.1250%	1,597,000,000	95,364	94,704
INDONESIA TREASURY BOND	6.3750%	14,531,000,000	934,703	852,740
INDONESIA TREASURY BOND	6.8750%	7,539,000,000	485,109	457,071
INDONESIA TREASURY BOND	5.1250%	5,142,000,000	312,791	300,929
INDONESIA TREASURY BOND	8.3750%	6,800,000,000	499,815	444,934
INDONESIA TREASURY BOND	8.2500%	17,199,000,000	1,235,296	1,093,870
INDONESIA TREASURY BOND	8.7500%	7,437,000,000	557,981	485,992
KRAKATAU POSCO PT REGS	6.3750%	200,000	201,101	202,130
PERUSAHAAN PENERBIT SBSN 144A	2.8000%	200,000	200,000	180,448
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	500,000	501,369	346,526
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	5.3750%	160,000	158,921	161,208
AERCAP IRELAND CAPITAL DAC / A	6.5000%	170,000	170,000	168,426
AERCAP IRELAND CAPITAL DAC / A	2.4500%	1,500,000	1,494,782	1,449,588
AERCAP IRELAND CAPITAL DAC / A	6.9500%	385,000	395,334	394,061
ALLEGION PLC	3.5000%	20,000	20,254	18,986
ICON INVESTMENTS SIX DAC	5.8090%	300,000	300,000	306,309
IRELAND GOVERNMENT BOND REGS	0.0000%	234,000	209,394	211,812
IRELAND GOVERNMENT BOND REGS	3.1500%	40,000	40,767	40,539
PERRIGO FINANCE UNLIMITED CO	4.9000%	500,000	500,207	477,643
STERIS IRISH FINCO UNLTD CO	2.7000%	150,000	131,528	132,987
TRANE TECHNOLOGIES FINANCING L	4.5000%	15,000	17,712	12,815
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONA	2.7500%	220,000	227,173	194,132
ISRAEL GOVERNMENT INTERNATIONA	5.5000%	700,000	688,087	693,700
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	980,000	973,452	987,235
ISRAEL GOVERNMENT INTERNATIONA	5.6250%	200,000	196,056	198,710
STATE OF ISRAEL REGS	3.8000%	200,000	235,630	128,128
ITALY				
BANCA MONTE DEI PASCHI DI REGS	1.8750%	1,000,000	1,183,620	1,069,873
BANCA MONTE DEI PASCHI DI REGS	3.5000%	315,000	342,031	349,472
BPER BANCA SPA REGS	3.7500%	245,000	269,442	274,272
CASSA DEPOSITI E PRESTITI 144A	5.8750%	200,000	198,595	207,851
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	200,000	217,035	220,958
CREDIT AGRICOLE ITALIA SP REGS	3.2500%	200,000	210,911	214,569
ENEL SPA REGS	4.2500%	335,000	353,279	357,154
ENI SPA 144A	5.5000%	200,000	198,756	201,609
INTESA SANPAOLO SPA 144A	7.2000%	600,000	635,462	665,346
INTESA SANPAOLO SPA 144A	8.2480%	500,000	565,519	574,127
ITALY BUONI POLIENNALI DE 144A	3.1500%	1,113,000	1,200,702	1,191,161
ITALY BUONI POLIENNALI DE 144A	3.8500%	610,000	626,508	630,414
ITALY BUONI POLIENNALI DE 144A	4.1000%	156,000	159,832	163,167
ITALY BUONI POLIENNALI DE REGS	3.1000%	1,150,000	1,283,684	1,257,778
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	60,000	66,942	62,022
UNICREDIT SPA 144A	5.4590%	500,000	533,793	491,288
JAPAN				
JAPAN BANK FOR INTERNATIONAL C	0.6250%	200,000	198,104	197,778
JAPAN GOVERNMENT FORTY YEAR BO	2.2000%	64,000,000	368,075	380,448
JAPAN GOVERNMENT THIRTY YEAR B	0.4000%	1,700,000	8,186	7,204
MITSUBISHI HC CAPITAL INC 144A	5.0800%	500,000	500,000	503,953
MITSUBISHI UFJ FINANCIAL GROUP	2.3090%	900,000	900,000	770,611
MITSUBISHI UFJ FINANCIAL GROUP	2.3410%	200,000	200,000	192,370
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	300,000	300,000	305,629
MIZUHO FINANCIAL GROUP INC	2.2260%	300,000	300,011	298,884
NIPPON LIFE INSURANCE CO 144A	3.4000%	300,000	305,659	274,698
NOMURA HOLDINGS INC	1.6530%	700,000	700,000	673,711
NOMURA HOLDINGS INC	5.3860%	1,400,000	1,400,000	1,420,906
NTT FINANCE CORP 144A	5.1360%	400,000	400,000	407,796
RENESES ELECTRONICS CORP 144A	2.1700%	800,000	790,787	766,879
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	1,500,000	1,536,814	1,313,787
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	400,000	400,000	337,198
JERSEY C I				
GALAXY PIPELINE ASSETS BI 144A	2.1600%	221,145	221,152	194,738
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0213%	112,000,000	260,381	211,403
KENYA				
REPUBLIC OF KENYA GOVERNM 144A	9.5000%	220,000	213,849	201,900
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	100,000	99,998	99,938
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	200,000	199,999	210,224
CHILE ELECTRICITY LUX MPC 144A	5.6720%	210,000	209,992	210,002
DANA FINANCING LUXEMBOURG 144A	5.7500%	146,000	145,928	145,628
EUROPEAN FINANCIAL STABIL REGS	0.0000%	130,000	148,019	138,742
EUROPEAN FINANCIAL STABIL REGS	1.4500%	250,000	270,120	206,121
EUROPEAN FINANCIAL STABIL REGS	0.4000%	120,000	136,955	127,715
FORESEA HOLDING SA 144A	7.5000%	338	310	325
FORESEA HOLDING SA REGS	7.5000%	20,187	18,160	19,421

	Coupon	Units	Cost	Market Value
INTELSAT JACKSON HOLDINGS 144A	8.0000%	0	0	0
INTELSAT JACKSON HOLDINGS 144A	6.5000%	385,000	377,895	365,766
MINERVA LUXEMBOURG SA 144A	8.8750%	200,000	198,577	212,757
PETRORIO LUXEMBOURG HOLDI REGS	6.1250%	200,000	199,360	201,103
SHURGARD LUXEMBOURG SARL REGS	3.6250%	200,000	214,335	209,021
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	390,000	77,011	82,828
MALAYSIA GOVERNMENT BOND	3.7330%	810,000	195,967	183,712
MALAYSIA GOVERNMENT BOND	4.1270%	67,000	17,624	15,463
MALAYSIA GOVERNMENT BOND	3.8440%	32,000	8,164	7,250
MALAYSIA GOVERNMENT BOND	3.8850%	441,000	105,848	100,574
MALAYSIA GOVERNMENT BOND	4.6420%	2,191,000	589,792	525,287
MALAYSIA GOVERNMENT BOND	4.8930%	1,577,000	380,117	391,367
MALAYSIA GOVERNMENT BOND	4.9210%	300,000	84,002	76,007
MALAYSIA GOVERNMENT BOND	3.7570%	229,000	52,083	50,601
MALAYSIA GOVERNMENT BOND	4.7620%	208,000	53,334	50,776
MALAYSIA GOVERNMENT BOND	3.8990%	1,000,000	227,752	227,859
MALAYSIA GOVERNMENT BOND	4.0650%	871,000	193,054	194,126
MALAYSIA GOVERNMENT BOND	4.2540%	1,410,000	321,415	329,987
MALAYSIA GOVERNMENT BOND	4.4570%	271,000	63,026	64,002
MALAYSIA GOVERNMENT BOND	3.5190%	792,000	176,620	178,642
MALAYSIA GOVERNMENT BOND	3.5020%	534,000	113,288	120,575
MALAYSIA GOVERNMENT INVESTMENT	3.9900%	120,000	29,518	27,146
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	1,360,000	310,975	306,298
MALAYSIA GOVERNMENT INVESTMENT	4.2800%	160,000	37,078	36,867
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	520,000	117,773	120,346
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	333,000	74,467	79,694
MALAYSIA GOVERNMENT INVESTMENT	4.6380%	744,000	167,410	181,621
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	175,000	717,579	192,658
MALAYSIA GOVERNMENT INVESTMENT	3.4650%	270,000	58,293	60,299
MALAYSIA GOVERNMENT INVESTMENT	4.2580%	275,000	59,217	63,100
PETRONAS CAPITAL LTD 144A	4.9500%	200,000	199,656	200,813
PETRONAS CAPITAL LTD 144A	5.3400%	200,000	200,000	201,353
MEXICO				
ALFA SAB DE CV REGS	6.8750%	200,000	201,714	213,844
AMERICA MOVIL SAB DE CV	9.5000%	13,000,000	750,567	627,682
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	400,000	400,000	403,880
BBVA MEXICO SA INSTITUCIO 144A	8.4500%	420,000	431,084	438,824
BRASKEM IDESA SAPI 144A	7.4500%	300,000	299,462	243,352
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	200,000	199,999	203,728
CCP_IRS_P MXN-TIIE ON-OIS COM	7.9530%	7,221,000	0	1,099
CCP_IRS_P MXN-TIIE ON-OIS COM	0.0100%	-7,221,000	-1	0
COCA-COLA FEMSA SAB DE CV	2.7500%	159,000	161,673	145,980
MEXICAN BONOS	10.0000%	4,091,000	243,294	208,915
MEXICAN BONOS	8.0000%	37,514,700	1,813,568	1,503,844
MEXICAN BONOS	7.0000%	0	0	0
MEXICAN BONOS	7.7500%	21,662,200	942,114	912,292
MEXICAN BONOS	7.5000%	13,614,700	620,799	619,265
MEXICAN BONOS	8.5000%	14,151,500	726,770	660,298
MEXICAN UDIBONOS	4.0000%	20,822,219	867,305	893,186
MEXICAN UDIBONOS	3.0000%	3,749,949	202,979	176,358
MEXICO GOVERNMENT INTERNATIONA	3.7500%	200,000	135,151	112,442
MEXICO GOVERNMENT INTERNATIONA	6.0000%	600,000	595,880	590,224
MEXICO GOVERNMENT INTERNATIONA	4.7500%	400,000	377,288	372,084
MEXICO GOVERNMENT INTERNATIONA	7.3750%	200,000	199,224	204,300
MEXICO GOVERNMENT INTERNATIONA	4.3500%	200,000	174,703	142,410
MEXICO GOVERNMENT INTERNATIONA	6.8750%	310,000	308,737	317,316
MEXICO GOVERNMENT INTERNATIONA	6.0500%	40,000	44,786	37,622
MEXICO GOVERNMENT INTERNATIONA	1.1250%	1,300,000	1,459,203	1,228,938
MEXICO GOVERNMENT INTERNATIONA	6.3380%	226,000	201,748	205,142
PETROLEOS MEXICANOS	10.0000%	500,000	490,246	520,912
PETROLEOS MEXICANOS	5.3500%	300,000	277,746	277,929
PETROLEOS MEXICANOS	5.9500%	880,000	809,137	745,078
PETROLEOS MEXICANOS	8.7500%	162,000	162,975	161,939
PETROLEOS MEXICANOS	7.4700%	17,606,200	844,398	818,216
PETROLEOS MEXICANOS	6.4900%	125,000	117,018	122,470
PETROLEOS MEXICANOS REGS	4.8750%	100,000	113,271	102,685
TRUST FIBRA UNO REGS	6.9500%	200,000	246,693	174,154
TRUST FIBRA UNO REGS	6.3900%	200,000	210,950	161,061
MOROCCO				
MOROCCO GOVERNMENT INTERN 144A	3.8750%	630,000	677,738	678,900
MOROCCO GOVERNMENT INTERN 144A	4.7500%	460,000	492,527	491,919
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	9.0000%	440,000	410,118	360,695
NETHERLANDS				
ABN AMRO BANK NV REGS	0.4000%	100,000	67,809	65,956
AMERICAN MEDICAL SYSTEMS EUROP	3.0000%	400,000	417,837	424,566
BMW INTERNATIONAL INVESTM REGS	3.3750%	140,000	144,472	147,223
BRASKEM NETHERLANDS FINAN REGS	8.5000%	200,000	186,540	201,171
COOPERATIEVE RABOBANK UA	4.3750%	250,000	252,299	249,373
COOPERATIEVE RABOBANK UA REGS	0.7500%	200,000	185,169	187,177
COOPERATIEVE RABOBANK UA REGS	4.6250%	200,000	226,898	216,863
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	95,000	107,811	111,487
DSV FINANCE BV REGS	0.5000%	175,000	161,876	162,323
ENEL FINANCE INTERNATIONA 144A	3.5000%	470,000	444,790	453,991

	Coupon	Units	Cost	Market Value
ENEL FINANCE INTERNATIONA 144A	4.6250%	500,000	499,519	499,580
ENEL FINANCE INTERNATIONA 144A	2.5000%	900,000	896,353	772,662
GREENKO DUTCH BV 144A	3.8500%	233,188	233,188	226,081
GREENKO DUTCH BV REGS	3.8500%	176,002	169,693	170,637
ING GROEP NV	5.3350%	800,000	800,000	814,862
ING GROEP NV	5.5250%	200,000	200,342	200,229
KONINKLIJKE KPN NV REGS	3.8750%	300,000	319,057	334,081
MV24 CAPITAL BV 144A	6.7480%	300,840	310,128	290,268
NE PROPERTY BV REGS	3.3750%	200,000	239,237	216,313
NEDERLANDSE WATERSCHAPSBA REGS	0.0000%	832,000	937,015	867,577
NETHERLANDS GOVERNMENT BO 144A	0.0000%	647,000	607,116	425,534
NETHERLANDS GOVERNMENT BO 144A	2.5000%	335,000	351,290	362,866
NXP BV / NXP FUNDING LLC / NXP	4.3000%	200,000	208,847	195,962
SHELL INTERNATIONAL FINANCE BV	6.3750%	50,000	60,117	55,401
TENNET HOLDING BV REGS	2.0000%	100,000	95,023	98,440
TENNET HOLDING BV REGS	0.8750%	140,000	135,410	137,521
NEW ZEALAND				
CCP_IRS_ R NZD-BBR-FRA 3M CME	3.6600%	4,695,000	1,604	-12,960
CCP_IRS_ R NZD-BBR-FRA 3M CME	3.6300%	-4,695,000	-2,751	0
NEW ZEALAND GOVERNMENT BO REGS	4.5000%	0	0	0
NEW ZEALAND GOVERNMENT BO REGS	3.5000%	0	0	0
NEW ZEALAND GOVERNMENT BO REGS	2.7500%	547,000	287,745	252,479
NEW ZEALAND GOVERNMENT BOND	5.0000%	889,000	542,091	489,730
NEW ZEALAND GOVERNMENT BOND	4.5000%	1,624,000	919,936	916,461
NEW ZEALAND GOVERNMENT BOND	1.7500%	252,000	92,393	91,638
NEW ZEALAND GOVERNMENT BOND	2.7500%	328,000	135,649	121,662
NEW ZEALAND GOVERNMENT BOND	4.2500%	2,320,000	1,327,614	1,283,291
NIGERIA				
NIGERIA GOVERNMENT BOND	18.5000%	350,000,000	224,558	220,160
NIGERIA GOVERNMENT INTERN REGS	8.2500%	200,000	152,394	156,522
NORWAY				
AKER BP ASA 144A	3.1000%	200,000	199,759	176,101
AKER BP ASA 144A	6.0000%	300,000	298,392	305,927
AKER BP ASA 144A	5.6000%	425,000	428,456	434,060
AKER BP ASA 144A	5.8000%	150,000	149,539	136,781
AKER BP ASA 144A	5.1250%	150,000	149,655	143,146
EQUINOR ASA	2.8750%	145,000	144,963	144,946
EQUINOR ASA	2.3750%	135,000	134,580	121,785
EQUINOR ASA	3.2500%	30,000	29,275	20,978
NORWAY GOVERNMENT BOND 144A	3.7500%	8,560,000	758,383	792,600
NORWAY GOVERNMENT BOND 144A	3.6250%	681,000	62,219	62,264
PANAMA				
CARNIVAL CORP 144A	4.0000%	500,000	469,965	478,350
CARNIVAL CORP 144A	7.6250%	235,000	226,660	235,069
CARNIVAL CORP 144A	5.7500%	350,000	350,064	348,591
PANAMA BONOS DEL TESORO 144A	6.3750%	64,000	63,322	59,090
PANAMA GOVERNMENT INTERNATIONA	4.5000%	900,000	670,524	552,160
PANAMA GOVERNMENT INTERNATIONA	8.0000%	200,000	207,956	206,000
PANAMA GOVERNMENT INTERNATIONA	6.8750%	300,000	299,107	288,315
PANAMA GOVERNMENT INTERNATIONA	7.8750%	320,000	317,218	313,744
PANAMA GOVERNMENT INTERNATIONA	6.8530%	400,000	390,601	349,400
PANAMA GOVERNMENT INTERNATIONA	3.1600%	200,000	171,272	174,214
PERU				
BANCO DE CREDITO DEL PERU REGS	3.1250%	250,000	247,749	247,869
PERU GOVERNMENT BOND	5.3500%	292,000	67,779	65,827
PERU GOVERNMENT BOND	5.4000%	364,000	90,062	90,440
PERU GOVERNMENT BOND 144A	7.3000%	2,300,000	660,155	662,458
PERUVIAN GOVERNMENT INTER 144A	1.6737%	587,000	155,768	160,834
PERUVIAN GOVERNMENT INTER REGS	1.8914%	2,225,000	613,945	649,523
PERUVIAN GOVERNMENT INTER REGS	1.4696%	4,700,000	1,158,447	1,169,509
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	50,000	60,050	53,255
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	20,000	19,824	19,341
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	55,000	53,286	37,731
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	85,000	102,697	103,029
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	15,000	12,461	8,024
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.2500%	7,190,000	132,048	127,496
PHILIPPINE GOVERNMENT BOND	6.5000%	1,480,000	27,722	26,404
PHILIPPINE GOVERNMENT INTERNAT	5.9000%	200,000	200,000	205,678
PHILIPPINE GOVERNMENT INTERNAT	5.5000%	420,000	418,484	431,959
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	100,000	108,487	109,112
POLAND				
BANK GOSPODARSTWA KRAJOWE 144A	6.2500%	330,000	327,631	332,030
REPUBLIC OF POLAND GOVERNMENT	5.0000%	3,256,000	811,826	795,530
REPUBLIC OF POLAND GOVERNMENT	3.7500%	2,765,000	589,801	694,504
REPUBLIC OF POLAND GOVERNMENT	1.7500%	763,000	148,044	154,101
REPUBLIC OF POLAND GOVERNMENT	1.2500%	790,000	162,964	164,199
REPUBLIC OF POLAND GOVERNMENT	2.2500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	3.2500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	6.0000%	8,155,000	2,097,548	2,149,463
REPUBLIC OF POLAND GOVERNMENT	2.5000%	990,000	239,238	247,491
REPUBLIC OF POLAND GOVERNMENT	5.5000%	56,000	55,658	52,651
REPUBLIC OF POLAND GOVERNMENT	5.7500%	0	0	0
REPUBLIC OF POLAND GOVERNMENT	1.5000%	0	0	0

	Coupon	Units	Cost	Market Value
REPUBLIC OF POLAND GOVERNMENT	5.1250%	59,000	58,838	58,496
REPUBLIC OF POLAND GOVERNMENT	6.6800%	0	0	0
PORTUGAL				
BANCO BPI SA REGS	3.6250%	600,000	660,884	668,427
EDP SA REGS	3.8750%	200,000	221,130	222,110
PORTUGAL OBRIGACOES DO TE 144A	3.0000%	723,000	751,004	763,836
PORTUGAL OBRIGACOES DO TE 144A	3.8750%	177,000	202,242	203,473
QATAR				
QATAR GOVERNMENT INTERNAT 144A	4.4000%	250,000	250,010	214,269
QATARENERGY 144A	3.1250%	400,000	398,752	299,000
QATARENERGY 144A	2.2500%	200,000	198,612	172,800
QATARENERGY REGS	3.3000%	500,000	345,450	344,728
ROMANIA				
ROMANIA GOVERNMENT BOND	3.6500%	1,155,000	252,043	248,648
ROMANIA GOVERNMENT BOND	4.7500%	225,000	41,980	39,975
ROMANIA GOVERNMENT BOND	4.8500%	210,000	40,378	41,392
ROMANIA GOVERNMENT BOND	6.7000%	240,000	42,572	50,286
ROMANIA GOVERNMENT BOND	6.3000%	1,805,000	369,725	381,820
ROMANIAN GOVERNMENT INTER 144A	6.6250%	66,000	65,850	67,754
ROMANIAN GOVERNMENT INTER 144A	6.0000%	290,000	322,217	282,632
ROMANIAN GOVERNMENT INTER 144A	5.8750%	120,000	119,497	119,493
ROMANIAN GOVERNMENT INTER 144A	5.2500%	475,000	503,263	503,554
ROMANIAN GOVERNMENT INTER 144A	5.7500%	90,000	89,386	81,337
ROMANIAN GOVERNMENT INTER 144A	2.6250%	800,000	946,792	521,174
ROMANIAN GOVERNMENT INTER 144A	5.3750%	337,000	362,667	360,651
ROMANIAN GOVERNMENT INTER 144A	5.6250%	715,000	771,614	705,810
ROMANIAN GOVERNMENT INTER 144A	6.3750%	46,000	45,649	44,403
ROMANIAN GOVERNMENT INTER 144A	7.5000%	222,000	223,785	225,754
ROMANIAN GOVERNMENT INTER REGS	2.7500%	400,000	297,133	261,680
ROMANIAN GOVERNMENT INTER REGS	5.7500%	52,000	45,934	46,973
ROMANIAN GOVERNMENT INTER REGS	2.1000%	100,000,000	673,381	658,754
ROMANIAN GOVERNMENT INTER REGS	5.6250%	205,000	209,040	202,365
ROMANIAN GOVERNMENT INTER REGS	6.3750%	370,000	392,647	384,110
ROMANIAN GOVERNMENT INTER REGS	2.1240%	644,000	612,057	568,908
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	187,577
SENEGAL GOVERNMENT INTERN REGS	6.7500%	200,000	148,864	130,500
SENEGAL GOVERNMENT INTERN REGS	4.7500%	250,000	267,866	234,471
SENEGAL GOVERNMENT INTERN REGS	5.3750%	640,000	483,842	461,277
SINGAPORE				
FLEX LTD	5.2500%	240,000	239,499	238,465
IBM INTERNATIONAL CAPITAL PTE	5.2500%	123,000	113,536	117,257
IBM INTERNATIONAL CAPITAL PTE	4.9000%	183,000	176,942	180,095
PFIZER INVESTMENT ENTERPRISES	4.4500%	150,000	149,931	150,241
PFIZER INVESTMENT ENTERPRISES	4.6500%	73,000	73,064	73,376
PFIZER INVESTMENT ENTERPRISES	5.3400%	20,000	19,617	18,621
SINGAPORE GOVERNMENT BOND	2.3750%	56,000	42,378	41,639
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	68,000	52,502	50,855
SLOVAKIA GOVERNMENT BOND REGS	3.7500%	225,000	231,942	236,330
SLOVENIA				
SLOVENIA GOVERNMENT BOND REGS	3.1250%	20,000	27,189	19,638
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	200,000	200,000	193,840
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	1,624,000	92,280	72,909
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	200,000	182,743	190,062
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	74,527,219	3,707,219	3,626,282
REPUBLIC OF SOUTH AFRICA GOVER	8.0000%	3,500,000	207,228	182,242
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	15,570,000	496,298	545,952
REPUBLIC OF SOUTH AFRICA GOVER	8.2500%	6,324,000	307,452	315,927
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	41,499,000	1,722,203	1,748,074
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	19,445,000	955,808	878,794
SOUTH KOREA				
CCP_IRS_P KRW-CD 91D 3M CME	2.6880%	1,563,664,000	0	0
CCP_IRS_P KRW-CD 91D 3M CME	2.6070%	1,563,663,000	0	0
CCP_IRS_P KRW-CD 91D 3M CME	2.8400%	-3,127,327,000	0	0
EXPORT-IMPORT BANK OF KOREA	5.1250%	200,000	198,728	205,379
EXPORT-IMPORT BANK OF KOREA	0.0876%	10,000,000	118,111	117,019
EXPORT-IMPORT BANK OF KOREA	0.0947%	12,400,000	146,659	148,622
KOREA DEVELOPMENT BANK/THE	3.0000%	1,000,000	987,448	988,341
KOREA DEVELOPMENT BANK/THE	0.0876%	28,000,000	326,718	329,758

	Coupon	Units	Cost	Market Value
KOREA NATIONAL OIL CORP 144A	4.8750%	300,000	298,214	302,992
KOREA TREASURY BOND	3.7500%	258,660,000	252,113	189,766
KOREA TREASURY BOND	2.7500%	202,450,000	183,403	138,339
KOREA TREASURY BOND	3.1250%	44,220,000	34,942	32,964
KOREA TREASURY BOND	2.3750%	460,700,000	343,980	307,511
KOREA TREASURY BOND	2.1250%	290,020,000	258,509	186,240
KOREA TREASURY BOND	3.2500%	97,930,000	72,608	71,439
KOREA TREASURY BOND	2.5000%	717,390,000	457,271	475,536
KOREA TREASURY BOND	2.6250%	510,750,000	377,275	346,935
KOREA TREASURY BOND	1.5000%	188,450,000	167,625	125,627
POSCO 144A	5.7500%	700,000	697,954	718,175
SK HYNIX INC 144A	5.5000%	200,000	199,292	204,253
SPAIN				
BANCO SANTANDER SA	4.1750%	600,000	591,117	593,952
CAIXABANK SA 144A	6.0370%	200,000	199,980	206,622
CAIXABANK SA 144A	5.6730%	400,000	400,000	410,180
CAIXABANK SA REGS	5.1250%	100,000	113,196	117,817
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	200,000	153,187	176,601
LORCA TELECOM BONDCO SA REGS	4.0000%	300,000	290,032	323,436
SPAIN GOVERNMENT BOND	2.5000%	522,000	544,344	567,467
SPAIN GOVERNMENT BOND	2.7000%	700,000	726,735	757,362
SPAIN GOVERNMENT BOND	2.8000%	1,210,000	1,261,764	1,316,853
SPAIN GOVERNMENT BOND 144A	3.5000%	184,000	192,936	191,237
SPAIN GOVERNMENT BOND 144A	3.4500%	861,000	928,235	921,612
SPAIN GOVERNMENT BOND 144A	1.9000%	188,000	144,734	131,145
TELEFONICA EMISIONES SA	7.0450%	364,000	407,224	403,575
TELEFONICA EMISIONES SA REGS	4.1830%	100,000	108,408	110,338
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	69,912	70,694
ASIAN DEVELOPMENT BANK	4.5000%	322,000	322,562	325,127
ASIAN DEVELOPMENT BANK	4.3750%	380,000	380,576	384,005
ASIAN DEVELOPMENT BANK	0.0734%	8,630,000	102,425	100,833
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	170,000	169,774	171,963
EUROPEAN INVESTMENT BANK	4.5000%	250,000	251,398	254,179
EUROPEAN INVESTMENT BANK	3.7500%	320,000	312,327	316,045
EUROPEAN INVESTMENT BANK	0.1250%	380,000	434,373	410,164
EUROPEAN INVESTMENT BANK	4.6250%	35,000	34,849	35,795
EUROPEAN INVESTMENT BANK	0.6250%	23,000	22,999	22,728
EUROPEAN INVESTMENT BANK	3.8750%	250,000	247,396	249,403
EUROPEAN INVESTMENT BANK	4.7500%	165,000	164,770	169,619
EUROPEAN INVESTMENT BANK REGS	0.0000%	170,000	191,962	173,244
EUROPEAN INVESTMENT BANK REGS	3.0000%	295,000	294,040	319,781
EUROPEAN INVESTMENT BANK REGS	2.8750%	280,000	301,879	302,113
EUROPEAN INVESTMENT BANK REGS	1.1250%	150,000	181,144	130,479
EUROPEAN STABILITY MECHAN REGS	0.0000%	175,000	197,536	182,139
EUROPEAN UNION REGS	0.0000%	305,000	332,661	278,801
EUROPEAN UNION REGS	1.0000%	225,000	212,694	212,588
EUROPEAN UNION REGS	0.2000%	240,000	283,862	185,415
EUROPEAN UNION REGS	2.8750%	1,100,000	1,180,430	1,202,508
EUROPEAN UNION REGS	3.3750%	341,000	332,895	333,060
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	125,000	124,957	125,553
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	320,000	305,932	310,039
INTER-AMERICAN DEVELOPMENT BAN	0.8750%	120,000	119,975	119,962
INTER-AMERICAN DEVELOPMENT BAN	0.0829%	260,000,000	3,123,219	3,099,041
INTER-AMERICAN DEVELOPMENT BAN	0.0870%	57,000,000	685,027	687,134
INTERNATIONAL BANK FOR RECONST	4.0000%	25,000	24,980	24,990
INTERNATIONAL BANK FOR RECONST	4.6250%	1,749,000	1,764,262	1,791,049
INTERNATIONAL BANK FOR RECONST	3.1250%	130,000	129,967	127,630
INTERNATIONAL BANK FOR RECONST	0.0815%	23,500,000	282,432	275,464
INTERNATIONAL BANK FOR RECONST	0.0769%	14,100,000	162,520	163,200
INTERNATIONAL DEVELOPMENT 144A	4.5000%	622,000	615,159	627,895
INTERNATIONAL FINANCE CORP	3.6250%	305,000	304,764	303,881
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	250,000	263,680	274,518
ASSA ABLOY AB REGS	3.8750%	515,000	553,950	576,282
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4400%	34,737,000	0	-30,602
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.3370%	-34,737,000	-17,025	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.1300%	0	0	0
SWEDEN GOVERNMENT BOND REGS	1.7500%	1,165,000	96,381	108,718
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	124,000	139,852	138,682
SWISS CONFEDERATION GOVER REGS	3.2500%	50,000	54,761	60,455
SWISS CONFEDERATION GOVER REGS	1.5000%	158,000	199,263	201,112
UBS AG/LONDON	1.2500%	200,000	199,816	192,914
UBS GROUP AG 144A	4.4880%	800,000	800,000	799,719
UBS GROUP AG 144A	1.3050%	1,100,000	1,043,768	1,069,635
UBS GROUP AG 144A	9.0160%	600,000	715,907	733,196
UBS GROUP AG 144A	5.6170%	400,000	399,999	410,638
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	3.7330%	585,000	536,284	541,216
THAILAND GOVERNMENT BOND	1.0000%	406,000	11,256	11,783

	Coupon	Units	Cost	Market Value
THAILAND GOVERNMENT BOND	2.0000%	7,840,000	186,675	217,506
THAILAND GOVERNMENT BOND	4.0000%	2,550,000	84,117	94,065
THAILAND GOVERNMENT BOND	2.7500%	920,000	22,800	27,182
THAILAND GOVERNMENT BOND	2.8750%	4,410,000	130,378	136,188
THAILAND GOVERNMENT BOND	2.1250%	6,325,000	194,496	187,804
THAILAND GOVERNMENT BOND	3.3000%	908,000	27,494	30,026
THAILAND GOVERNMENT BOND	3.4500%	6,900,000	216,332	230,879
THAILAND GOVERNMENT BOND	2.3500%	280,000	7,613	8,319
THAILAND GOVERNMENT BOND	3.3500%	8,360,000	247,647	272,188
THAILAND GOVERNMENT BOND	4.6750%	1,422,000	55,746	55,323
THAILAND GOVERNMENT BOND	1.6000%	3,490,000	92,596	97,987
THAILAND GOVERNMENT BOND	3.3900%	6,667,000	216,765	222,338
THAILAND GOVERNMENT BOND	2.9800%	6,845,000	213,108	215,737
THAILAND GOVERNMENT BOND REGS	1.2500%	566,785	16,275	16,367
TURKEY				
HAZINE MUSTESARLIGI VARLI 144A	6.5000%	200,000	199,576	197,824
TURKIYE GOVERNMENT BOND	36.0000%	12,670,000	349,437	306,000
TURKIYE GOVERNMENT BOND	12.6000%	8,030,000	234,594	183,705
TURKIYE GOVERNMENT BOND	17.3000%	36,020,000	917,838	625,357
TURKIYE GOVERNMENT BOND	31.0800%	1,000,000	32,169	24,022
TURKIYE GOVERNMENT BOND	47.5839%	1,880,000	54,750	47,990
TURKIYE GOVERNMENT INTERNATIONAL	7.1250%	390,000	386,190	382,746
TURKIYE GOVERNMENT INTERNATIONAL	4.8750%	400,000	293,808	278,513
TURKIYE GOVERNMENT INTERNATIONAL	11.8750%	270,000	332,439	328,714
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	14,600
UKRAINE GOVERNMENT BOND	15.2000%	615,000	14,994	14,684
UKRAINE GOVERNMENT BOND	15.1000%	455,000	11,093	10,825
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	306,523
ABU DHABI GOVERNMENT INTE 144A	2.5000%	270,000	249,620	249,837
ABU DHABI GOVERNMENT INTE REGS	3.1250%	2,300,000	2,461,042	2,177,056
ABU DHABI GOVERNMENT INTE REGS	5.5000%	675,000	714,148	677,268
ABU DHABI GOVERNMENT INTE REGS	3.8750%	625,000	501,693	487,505
FINANCE DEPARTMENT GOVERN REGS	4.6250%	175,000	180,703	185,988
UNITED KINGDOM				
AMCOR GROUP FINANCE PLC	5.4500%	29,000	29,222	29,658
ANGLIAN WATER SERVICES FI REGS	5.8750%	125,000	159,675	161,608
ANGLO AMERICAN CAPITAL PL 144A	2.6250%	200,000	176,895	177,618
ASTRAZENECA PLC	0.7000%	500,000	499,632	482,173
ASTRAZENECA PLC	3.0000%	50,000	42,105	33,406
ASTRAZENECA PLC	2.1250%	13,000	7,774	7,209
ASTRAZENECA PLC	4.3750%	32,000	31,505	27,861
BARCLAYS PLC	4.9720%	800,000	847,982	802,552
BARCLAYS PLC	5.6900%	600,000	600,000	615,167
BP CAPITAL MARKETS PLC	6.1250%	330,000	329,989	324,753
BRITISH TELECOMMUNICATION REGS	3.8750%	255,000	287,235	277,882
BUPA FINANCE PLC REGS	5.0000%	220,000	253,411	255,252
CCP_IRS_P GBP-SONIA-COMPOUND	3.5000%	9,700,000	0	-278,512
CCP_IRS_P GBP-SONIA-COMPOUND	3.9300%	100,000	0	-2,302
CCP_IRS_P GBP-SONIA-COMPOUND	4.6905%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.5793%	-100,000	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	4.5593%	-9,700,000	-264,292	0
CSL FINANCE PLC 144A	3.8500%	300,000	299,877	296,032
DS SMITH PLC REGS	2.8750%	200,000	238,888	235,490
FERGUSON FINANCE PLC 144A	3.2500%	200,000	199,507	184,890
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	300,000	363,920	226,842
HARBOUR ENERGY PLC 144A	6.3270%	210,000	210,000	209,068
HSBC HOLDINGS PLC	4.5830%	1,030,000	1,091,651	1,020,859
HSBC HOLDINGS PLC	4.7550%	200,000	200,082	199,965
HSBC HOLDINGS PLC	3.9730%	345,000	329,505	332,013
HSBC HOLDINGS PLC	5.2860%	470,000	469,972	474,869
HSBC HOLDINGS PLC	2.8480%	210,000	186,216	188,643
HSBC HOLDINGS PLC	6.9500%	420,000	420,000	418,197
LLOYDS BANK PLC REGS	0.0000%	200,000	174,796	139,282
LLOYDS BANKING GROUP PLC	4.7160%	500,000	495,957	499,681
MAREX GROUP PLC	6.4040%	400,000	400,000	406,575
NATIONAL GRID PLC	5.8090%	40,000	40,000	41,219
NATIONWIDE BUILDING SOCIE 144A	6.5570%	800,000	800,000	821,736
NATIONWIDE BUILDING SOCIE REGS	6.1780%	100,000	119,848	131,398
NATWEST GROUP PLC	5.7780%	1,300,000	1,300,135	1,325,967
RIO TINTO FINANCE USA PLC	5.0000%	256,000	255,017	257,140
RIO TINTO FINANCE USA PLC	5.7500%	30,000	29,658	30,050
RIO TINTO FINANCE USA PLC	4.8750%	120,000	119,979	121,234
ROYALTY PHARMA PLC	1.7500%	100,000	90,426	93,346
SANTANDER UK GROUP HOLDINGS PL	6.8330%	800,000	802,701	810,006
SANTANDER UK GROUP HOLDINGS PL	5.6940%	200,000	199,984	204,156
SEVERN TRENT UTILITIES FI REGS	4.0000%	205,000	217,632	222,650

	Coupon	Units	Cost	Market Value
THAMES WATER UTILITIES FI REGS	4.3750%	800,000	759,499	636,291
UNITED KINGDOM GILT REGS	4.0000%	34,000	41,217	35,047
UNITED KINGDOM GILT REGS	4.7500%	227,000	307,932	278,173
UNITED KINGDOM GILT REGS	4.2500%	456,000	619,443	513,625
UNITED KINGDOM GILT REGS	4.3750%	753,400	890,657	841,363
UNITED KINGDOM GILT REGS	3.7500%	821,000	960,748	947,535
UNITED KINGDOM GILT REGS	3.2500%	713,000	910,467	844,637
UNITED KINGDOM GILT REGS	4.1250%	583,000	754,286	749,789
UNITED KINGDOM INFLATION- REGS	0.7500%	388,302	508,797	488,102
UNITED UTILITIES WATER FI REGS	3.7500%	264,000	279,204	279,609
VMED O2 UK FINANCING I PL 144A	4.2500%	400,000	400,081	345,049
WEIR GROUP PLC/THE 144A	2.2000%	400,000	399,792	388,418
YORKSHIRE WATER FINANCE P REGS	1.7500%	500,000	545,257	559,999
URUGUAY				
URUGUAY GOVERNMENT INTERNATION	5.7500%	200,000	219,511	208,000
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	95,000	15,200	16,778
VENEZUELA GOVERNMENT INTE REGS	6.0000%	110,000	15,015	16,555
VENEZUELA GOVERNMENT INTE REGS	7.7500%	165,000	22,688	26,813
VENEZUELA GOVERNMENT INTE REGS	8.2500%	90,000	14,760	15,750
VENEZUELA GOVERNMENT INTE REGS	9.2500%	45,000	7,605	8,448
Total of International Fixed Income Securities			250,875,896	241,342,645

Futures Contracts & Derivatives

0.21%

AUST 10Y BOND FUTURE (SFE)	0.0000%	15	0	6,020
AUSTRALIAN 3YR BOND FUT (SFE)	0.0000%	-100	0	-17,094
CAN 5YR BOND FUTURE (MSE)	0.0000%	2	0	1,209
CANADA 10YR BOND FUTURE (MSE)	0.0000%	9	0	31,878
ERO BUXL 30 YR BOND FUT (EUX)	0.0000%	-7	0	-108
EURO - BOBL FUTURE (EUX)	0.0000%	27	0	12,800
EURO-BTP FUTURE (EUX)	0.0000%	2	0	-5,142
EURO-BUND FUTURE (EUX)	0.0000%	-56	0	113,497
EURO-OAT FUTURE (EUX)	0.0000%	-8	0	16,894
EURO-SCHATZ FUTURE (EUX)	0.0000%	33	0	6,708
JAPAN 10YR MINI BD FUT (SGX)	0.0000%	1	0	254
JPN 10Y BOND FUTURE (OSE)	0.0000%	-8	0	-24,876
LONG GILT FUTURE (ICF)	0.0000%	-21	0	5,331
3 MONTH SOFR FUT (CME)	0.0000%	608	0	800,669
US 10YR NOTE FUT (CBT) JUN 25	0.0000%	-25	-7,234	-6,563
US 10YR NOTE FUTURE (C JUN 25	0.0000%	-5	-1,400	-1,406
US 10YR NOTE FUTURE (CBT)	0.0000%	56	0	64,372
US 10YR NOTE FUTURE JUN 25	0.0000%	-10	-3,039	-2,734
US 10YR ULTRA FUTURE (CBT)	0.0000%	117	0	219,447
US 2YR NOTE FUTURE (CBT)	0.0000%	23	0	8,989
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	221	0	333,125
US TREAS BD FUTURE (CBT)	0.0000%	64	0	897
US ULTRA BOND (CBT)	0.0000%	138	0	203,560
Total Futures Contracts & Derivatives			-11,673	1,767,728

Credit Default Swaps

0.05%

CCP_CDS. SP UL AT&T INC. CME	1.0000%	1,200,000	13,493	11,525
CCP_CDS. SP UL GE CME	1.0000%	800,000	11,201	8,873
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	-56
CCP_CDX. SP UL CDX.EM.40_V1 CM	1.0000%	700,000	0	-10,240
CCP_CDX. SP UL CDX.EM.41 CME	1.0000%	200,000	0	-4,144
CCP_CDX. SP UL CDX.EM.42 CME	1.0000%	300,000	0	-8,252
CCP_CDX. SP UL CDX.EM.43_V1 CM	1.0000%	300,000	0	-11,452
CCP_CDX. SP UL CDX.NA.IG.42 CM	1.0000%	2,200,000	7,891	10,850
CCP_CDX. SP UL CDX.NA.IG.43 CM	1.0000%	34,000,000	472,146	354,385
CCP_CDX. SP UL CDX.NA.IG.44 CM	1.0000%	3,600,000	67,611	64,883
CCP_CDX. SP UL CDX-EMS34V1-5Y	1.0000%	2,024,000	0	-878
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%	-34,000,000	0	0
CCP_CDX. SP UL CDX.NA.IG.44 CM	0.0000%	-3,600,000	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%	400,000	111	-246
CDS. SP UL REPUBLIC OF TURKEY	0.0000%	-400,000	0	0
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	196,207	1,188	66
CDX. SP UL CMBX.NA.AAA.10_1	0.5000%	500,000	0	333
CDX. SP UL CMBX.NA.AAA.10_1	0.0000%	-500,000	-465	0
CDX. SP UL CMBX.NA.AAA.9_1	0.0000%	-196,207	0	0
Total Credit Default Swaps			428,776	415,646

	Coupon	Units	Cost	Market Value
Alternatives				0.43%
Total Alternatives		3,705,560	3,420,116	3,705,560
Cash Equivalent Securities				2.15%
Master Notes/Money Markets				
EGYPT TREASURY BILLS	0.0000%	30,375,000	509,417	510,486
JAPAN TREASURY DISCOUNT BILL	0.0000%	379,500,000	2,448,732	2,535,684
NIGERIA OMO BILL	0.0000%	1,196,255,000	652,170	642,051
NIGERIA TREASURY BILL	0.0000%	0	0	0
BNY MELLON CASH RESERVE	0.0000%	379,955	379,955	379,955
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%	2,388,000	2,388,000	2,388,000
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	-270,000	-270,000	-270,000
GS ICE CCP COLLAT	0.0100%	353,000	353,000	353,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	1,822,000	1,822,000	1,822,000
MSI CASH COLLATERAL	0.0100%	-80,000	-80,000	-80,000
OTC COLLATERAL WITH HSBC	0.0000%	90,000	90,000	90,000
PACIFIC GAS AND ELECTRIC CO	5.3185%	600,000	599,990	599,990
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	0	0	0
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	5,000	5,000	5,000
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	-40,000	-40,000	-40,000
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	10,000	10,000	10,000
SWAP/ISDA STANDARD CHARTERED C	0.0100%	0	0	0
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%	9,302,000	9,219,904	9,219,904
WELLS FARGO CASH COLLATERAL	0.0100%	0	0	0
WTU CASH SWEEP ACCOUNT	4.9782%	20,660,103	20,660,103	20,660,103
Others (Payables, Receiveables, etc.)		0	-19,537,746	-20,572,002
Total of Cash Equivalent Securities			19,455,525	18,499,171
Preferred Securities				0.06%
AGFC CAPITAL TRUST I 144A	6.2677%	100,000	39,994	70,000
BANK OF NEW YORK MELLON CORP/T	4.6250%	425,000	417,048	417,712
Total of Preferred Securities			457,043	487,712
Common Equity				0.06%
DRILLCO HLDG LUX S A	0.0000%	32	0	834
FORSEA HLDG S A NPV	0.0000%	7,175	137,737	186,998
FORSEA HLDGS S A	0.0000%	797	15,300	20,772
PHI GROUP INC/DE	0.0000%	10,134	204,617	274,631
Total of Common Equity			357,654	483,236
Total of FIXED INCOME FUND-I			887,693,482	861,723,419