

FIXED INCOME FUND-I

Coupon Units Cost Market Value

Domestic Fixed Income Securities

68.50%

U.S. Government & Federal Agency Obligations

AMERICAN MUNI PWR-OHIO INC OH	7.8340%	20,000	27,280	23,589
BAY AREA CA TOLL AUTH TOLL BRI	6.2630%	20,000	26,245	21,098
BAY AREA CA TOLL AUTH TOLL BRI	6.9070%	20,000	27,427	22,635
BAY AREA CA TOLL AUTH TOLL BRI	3.1260%	15,000	15,000	9,953
CALIFORNIA ST	7.5500%	70,000	103,215	84,950
CALIFORNIA ST	7.3000%	20,000	25,662	23,275
CALIFORNIA ST	7.3500%	20,000	25,791	23,375
CALIFORNIA ST	7.6250%	50,000	66,238	60,282
CALIFORNIA ST	5.1000%	1,000,000	1,007,145	1,037,248
CALIFORNIA ST HLTH FACS FING A	4.3530%	5,000	5,000	4,592
CALIFORNIA ST UNIV REVENUE	2.9390%	60,000	59,998	40,108
CALIFORNIA ST UNIV REVENUE	2.8970%	15,000	15,000	10,488
CALIFORNIA ST UNIV REVENUE	2.7190%	30,000	29,999	19,657
CHARLOTTE-MECKLENBURG NC HOSP	3.2040%	15,000	15,000	10,284
CHICAGO IL TRANSIT AUTH SALES	6.2000%	28,985	33,841	30,672
COMMIT TO PUR FNMA SF MTG	5.0000%	7,600,000	7,583,969	7,580,436
COMMIT TO PUR FNMA SF MTG	4.0000%	0	272,086	0
COMMIT TO PUR FNMA SF MTG	4.5000%	230,000	224,430	224,612
COMMIT TO PUR FNMA SF MTG	5.5000%	0	4,593	0
COMMIT TO PUR GNMA II JUMBOS	4.0000%	2,200,000	2,063,789	2,077,877
COMMITMENT TO PURCHASE FNMA SI	0.0000%	-1,400,000	-3,855	0
DALLAS TX AREA RAPID TRANSIT S	5.0220%	20,000	22,845	18,552
DALLAS TX AREA RAPID TRANSIT S	2.6130%	35,000	35,000	23,992
DALLAS-FORT WORTH TX INTERNATI	3.1440%	10,000	10,000	7,649
DALLAS-FORT WORTH TX INTERNATI	2.8430%	10,000	10,000	7,241
EAST BAY CA MUNI UTILITY DIST	5.8740%	30,000	36,516	31,795
FHLMC POOL #RA-8482	5.0000%	632,514	612,723	633,025
FHLMC POOL #RA-8573	5.0000%	761,067	737,311	762,074
FHLMC POOL #RA-9796	4.5000%	270,714	258,929	265,165
FHLMC POOL #RJ-1109	5.5000%	1,229,248	1,199,084	1,247,494
FHLMC POOL #RJ-1502	5.5000%	1,223,624	1,227,781	1,241,754
FHLMC POOL #SD-6938	4.5000%	369,311	355,544	361,895
FHLMC POOL #SD-8420	5.5000%	1,265,766	1,261,679	1,285,297
FHLMC POOL #SD-8421	6.0000%	2,770,460	2,785,823	2,848,252
FHLMC POOL #SD-8431	5.5000%	357,778	356,511	363,280
FHLMC POOL #WG-9011	4.5000%	629,680	632,077	626,997
FHLMC POOL #WN-2142	1.8500%	212,000	210,516	186,469
FHLMC POOL #WN-2175	3.0500%	176,000	160,933	163,303
FHLMC POOL #WN-3167	1.9700%	138,930	139,809	119,338
FHLMC MULTICLASS MT	1.2222%	305,099	16,683	3
FHLMC MULTICLASS MT	0.8672%	4,375,708	184,042	153,244
FHLMC MULTICLASS MT	1.0135%	1,837,562	136,041	71,625
FHLMC MULTICLASS MT	1.3566%	2,015,684	192,799	90,548
FHLMC MULTICLASS MT	0.8721%	1,287,162	59,736	34,417
FHLMC MULTICLASS MTG 1510 A1	3.5600%	145,056	140,155	143,633
FHLMC MULTICLASS MTG 1512 X1	0.9019%	1,443,964	134,708	72,754
FHLMC MULTICLASS MTG 1517 A1	1.1770%	218,383	219,151	189,907
FHLMC MULTICLASS MTG 1517 A2	1.7160%	23,000	22,163	18,285
FHLMC MULTICLASS MTG 1518 A1	1.1920%	329,336	329,334	286,988
FHLMC MULTICLASS MTG 1519 A1	1.3200%	514,339	514,315	449,628
FHLMC MULTICLASS MTG 152 A1	3.7800%	115,603	111,906	115,153
FHLMC MULTICLASS MTG 1520 A1	2.0070%	177,069	177,068	153,942
FHLMC MULTICLASS MTG 1521 A2	2.1840%	40,000	31,486	32,046
FHLMC MULTICLASS MTG 154 A1	4.3630%	265,266	265,265	268,737
FHLMC MULTICLASS MTG 155 A2	4.2500%	153,000	151,706	152,294
FHLMC MULTICLASS MTG 157 A2	4.2000%	99,000	95,962	98,196
FHLMC MULTICLASS MTG 158 A2	4.0500%	450,000	442,321	441,777
FHLMC MULTICLASS MTG 160 A2	4.5000%	189,274	189,220	190,944
FHLMC MULTICLASS MTG 162 AM	5.1190%	290,000	297,371	302,663
FHLMC MULTICLASS MTG 163 A1	5.1520%	336,622	336,612	352,472
FHLMC MULTICLASS MTG 163 A2	5.0000%	896,000	907,612	932,250
FHLMC MULTICLASS MTG 163 X1	0.2818%	8,657,759	226,816	203,542
FHLMC MULTICLASS MTG 164 A1	4.7400%	466,114	466,106	478,811
FHLMC MULTICLASS MTG 164 A2	5.0000%	666,909	697,781	693,768
FHLMC MULTICLASS MTG 165 A1	4.6100%	208,458	206,442	212,651
FHLMC MULTICLASS MTG 165 X1	0.5990%	5,224,395	255,724	237,158
FHLMC MULTICLASS MTG 168 A2	4.1300%	205,000	193,675	200,439
FHLMC MULTICLASS MTG 173 A2	4.6000%	790,000	807,717	796,273
FHLMC MULTICLASS MTG 5426 BF	4.9247%	634,322	631,013	635,723
FHLMC MULTICLASS MTG 5426 CF	4.9247%	1,181,701	1,178,891	1,178,858
FHLMC MULTICLASS MTG K053 A2	2.9950%	0	0	0
FHLMC MULTICLASS MTG K055 A2	2.6730%	354,711	352,624	353,370
FHLMC MULTICLASS MTG K058 A1	2.3400%	26,606	26,539	26,421
FHLMC MULTICLASS MTG K060 AM	3.3000%	418,000	415,687	415,400
FHLMC MULTICLASS MTG K061 A2	3.3470%	643,108	634,978	639,527
FHLMC MULTICLASS MTG K062 A2	3.4130%	397,953	391,415	396,046

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG K063 A1	3.0450%	45,589	45,635	45,372
FHLMC MULTICLASS MTG K065 A1	2.8640%	19,355	19,121	19,239
FHLMC MULTICLASS MTG K065 A2	3.2430%	153,000	143,874	151,876
FHLMC MULTICLASS MTG K066 X1	0.7255%	138,214	6,932	1,075
FHLMC MULTICLASS MTG K067 A2	3.1940%	52,000	50,336	51,540
FHLMC MULTICLASS MTG K068 A1	2.9520%	54,673	54,076	54,334
FHLMC MULTICLASS MTG K070 A1	3.0260%	33,738	33,701	33,495
FHLMC MULTICLASS MTG K072 A2	3.4440%	175,000	173,242	173,725
FHLMC MULTICLASS MTG K073 A2	3.3500%	80,000	77,522	79,271
FHLMC MULTICLASS MTG K073 AM	3.4500%	188,100	188,353	186,514
FHLMC MULTICLASS MTG K074 A1	3.6000%	0	0	0
FHLMC MULTICLASS MTG K074 A2	3.6000%	96,400	93,695	95,955
FHLMC MULTICLASS MTG K075 AM	3.6500%	50,000	49,451	49,792
FHLMC MULTICLASS MTG K076 A2	3.9000%	55,600	55,869	55,671
FHLMC MULTICLASS MTG K084 A1	3.7800%	184,519	192,973	184,249
FHLMC MULTICLASS MTG K085 A2	4.0600%	64,000	62,862	64,333
FHLMC MULTICLASS MTG K088 A2	3.6900%	122,000	118,337	121,422
FHLMC MULTICLASS MTG K089 A2	3.5630%	119,000	113,759	117,969
FHLMC MULTICLASS MTG K090 A2	3.4220%	173,000	177,798	170,757
FHLMC MULTICLASS MTG K092 A2	3.2980%	69,000	70,737	67,787
FHLMC MULTICLASS MTG K098 A1	2.0460%	72,586	70,458	70,437
FHLMC MULTICLASS MTG K106 X1	1.3140%	1,563,395	170,569	72,277
FHLMC MULTICLASS MTG K107 A2	1.6390%	103,000	91,410	94,422
FHLMC MULTICLASS MTG K107 X1	1.5842%	1,032,019	90,624	56,606
FHLMC MULTICLASS MTG K108 A2	1.5170%	279,000	250,637	253,720
FHLMC MULTICLASS MTG K109 X1	1.5668%	1,518,413	90,260	83,838
FHLMC MULTICLASS MTG K110 X1	1.6375%	599,737	53,320	34,501
FHLMC MULTICLASS MTG K111 A1	0.8270%	147,145	147,390	138,981
FHLMC MULTICLASS MTG K111 XAM	1.7979%	1,475,477	231,656	104,705
FHLMC MULTICLASS MTG K112 X1	1.4265%	2,493,944	173,212	129,917
FHLMC MULTICLASS MTG K113 A2	1.3410%	65,000	55,236	58,234
FHLMC MULTICLASS MTG K116 X1	1.4086%	1,349,450	119,218	69,780
FHLMC MULTICLASS MTG K118 X1	0.9467%	2,251,849	122,444	83,707
FHLMC MULTICLASS MTG K119 A2	1.5660%	200,000	170,656	179,192
FHLMC MULTICLASS MTG K120 X1	1.0263%	1,516,786	116,239	60,017
FHLMC MULTICLASS MTG K121 A1	0.9950%	379,537	379,782	352,367
FHLMC MULTICLASS MTG K121 A2	1.5470%	276,000	239,116	246,345
FHLMC MULTICLASS MTG K123 A2	1.6210%	74,000	65,262	66,112
FHLMC MULTICLASS MTG K124 AM	1.3840%	335,000	334,993	294,520
FHLMC MULTICLASS MTG K125 X1	0.5745%	5,148,236	166,280	123,169
FHLMC MULTICLASS MTG K127 A2	2.1080%	655,000	583,263	596,872
FHLMC MULTICLASS MTG K129 AM	1.6470%	274,000	273,999	241,094
FHLMC MULTICLASS MTG K133 A2	2.0960%	100,000	86,456	89,632
FHLMC MULTICLASS MTG K135 A2	2.1540%	728,000	640,912	654,154
FHLMC MULTICLASS MTG K142 A1	2.4000%	975,380	913,867	916,113
FHLMC MULTICLASS MTG K142 A2	2.4000%	135,000	113,107	121,996
FHLMC MULTICLASS MTG K143 A1	2.7110%	292,354	280,100	277,366
FHLMC MULTICLASS MTG K144 A1	2.8000%	286,917	279,242	274,905
FHLMC MULTICLASS MTG K144 A2	2.4500%	70,000	64,886	63,297
FHLMC MULTICLASS MTG K145 A1	2.6500%	282,172	270,947	269,055
FHLMC MULTICLASS MTG K146 A1	3.1100%	286,502	279,573	279,308
FHLMC MULTICLASS MTG K154 A1	3.1760%	73,862	73,980	73,456
FHLMC MULTICLASS MTG K154 A2	3.4240%	777,000	741,880	763,755
FHLMC MULTICLASS MTG K154 A3	3.4590%	76,000	85,208	72,486
FHLMC MULTICLASS MTG K155 A1	3.7500%	61,099	62,053	60,946
FHLMC MULTICLASS MTG K156 A2	3.7000%	247,500	248,592	243,881
FHLMC MULTICLASS MTG K156 A3	3.7000%	850,000	799,392	815,622
FHLMC MULTICLASS MTG K157 A2	3.9900%	68,000	64,508	67,792
FHLMC MULTICLASS MTG K506 A2	4.6500%	443,000	439,290	450,543
FHLMC MULTICLASS MTG K508 A2	4.7400%	700,000	691,130	713,899
FHLMC MULTICLASS MTG K510 A2	5.0690%	874,000	875,225	898,919
FHLMC MULTICLASS MTG K511 A2	4.8600%	410,000	409,287	419,932
FHLMC MULTICLASS MTG K513 A2	4.7240%	95,000	95,710	97,032
FHLMC MULTICLASS MTG K526 A2	4.5430%	100,000	101,498	101,820
FHLMC MULTICLASS MTG K529 A2	4.7910%	418,000	424,474	429,085
FHLMC MULTICLASS MTG K530 A2	4.7920%	488,000	490,015	501,000
FHLMC MULTICLASS MTG K543 A2	4.3290%	723,000	722,988	731,172
FHLMC MULTICLASS MTG K741 A2	1.6030%	175,082	170,212	168,219
FHLMC MULTICLASS MTG K741 X1	0.5378%	7,086,622	133,007	66,197
FHLMC MULTICLASS MTG K744 X1	0.8558%	1,867,753	56,324	33,753
FHLMC MULTICLASS MTG K752 A2	4.2840%	15,000	14,857	15,145
FHLMC MULTICLASS MTG K753 A2	4.4000%	290,000	286,647	293,986
FHLMC MULTICLASS MTG K755 A1	4.8700%	991,529	991,523	1,014,187
FHLMC MULTICLASS MTG K755 A2	5.2030%	1,000,000	1,017,917	1,048,462
FHLMC MULTICLASS MTG K757 A2	4.4560%	50,000	50,380	50,728
FHLMC MULTICLASS MTG K759 A2	4.8000%	500,000	499,524	515,364
FHLMC MULTICLASS MTG K762 A2	4.3600%	200,000	200,666	201,156
FHLMC MULTICLASS MTG K763 A2	4.1700%	560,000	555,300	556,782
FHLMC MULTICLASS MTG KC05 A7	2.5390%	413,121	411,111	410,472
FHLMC MULTICLASS MTG KG01 A10	2.9390%	301,000	315,309	291,241
FHLMC MULTICLASS MTG KG01 A7	2.8750%	304,730	305,219	303,248
FHLMC MULTICLASS MTG KG02 A1	2.0440%	168,170	171,674	166,130
FHLMC MULTICLASS MTG KG04 A2	1.4870%	1,161,000	1,144,703	1,030,609
FHLMC MULTICLASS MTG KG04 X1	0.8406%	515,038	34,685	17,076
FHLMC MULTICLASS MTG KG06 A2	1.7770%	1,434,000	1,300,991	1,264,176

	Coupon	Units	Cost	Market Value
FHLMC MULTICLASS MTG KG07 A1	3.1230%	305,000	301,296	294,112
FHLMC MULTICLASS MTG KG07 A2	3.1230%	165,000	161,977	154,725
FHLMC MULTICLASS MTG KG08 A1	4.1340%	177,000	171,752	176,799
FHLMC MULTICLASS MTG KG08 A2	4.1340%	684,493	653,460	674,776
FHLMC MULTICLASS MTG KGX1 AFX	3.0000%	206,000	201,171	202,890
FHLMC MULTICLASS MTG KGX1 X	0.0955%	11,162,000	106,725	18,931
FHLMC MULTICLASS MTG KHG1 A3	3.3410%	117,668	120,330	116,593
FHLMC MULTICLASS MTG KHG1 A4	3.3410%	426,294	426,439	421,656
FHLMC MULTICLASS MTG KIR1 A1	2.4460%	13,206	13,165	13,154
FHLMC MULTICLASS MTG KIR2 A1	2.7480%	67,341	66,492	66,752
FHLMC MULTICLASS MTG KIR3 X	0.0596%	6,660,948	54,886	8,691
FHLMC MULTICLASS MTG KJ37 A2	2.3330%	495,000	500,723	465,950
FHLMC MULTICLASS MTG KJ38 A2	2.7480%	305,000	308,940	293,121
FHLMC MULTICLASS MTG KJ39 A2	3.1500%	305,000	304,527	296,421
FHLMC MULTICLASS MTG KJ40 A2	3.6900%	305,000	304,290	300,748
FHLMC MULTICLASS MTG KJ41 A2	3.7410%	571,000	558,182	555,079
FHLMC MULTICLASS MTG KJ43 A2	4.4100%	1,043,000	1,031,466	1,053,717
FHLMC MULTICLASS MTG KJ44 A2	4.6890%	473,000	474,954	479,664
FHLMC MULTICLASS MTG KJ46 A2	4.7960%	137,152	137,145	140,349
FHLMC MULTICLASS MTG KJ47 A2	5.4300%	728,000	745,670	759,549
FHLMC MULTICLASS MTG KJ48 A2	5.0280%	966,000	965,971	995,704
FHLMC MULTICLASS MTG KJ49 A2	4.8500%	703,000	701,417	717,154
FHLMC MULTICLASS MTG KJ50 A2	4.2280%	470,000	449,489	467,969
FHLMC MULTICLASS MTG KJ51 A2	4.6960%	137,000	136,747	138,917
FHLMC MULTICLASS MTG KL4F A2AS	3.6830%	0	0	0
FHLMC MULTICLASS MTG KLJ3 A2	1.7580%	686,000	685,984	626,095
FHLMC MULTICLASS MTG KS14 AFX	1.1180%	101,570	86,564	89,702
FHLMC MULTICLASS MTG KS15 A	5.2640%	480,000	470,134	501,356
FHLMC MULTICLASS MTG KSG2 A2	2.0910%	325,000	329,509	289,682
FHLMC MULTICLASS MTG KSG3 A2	2.6500%	150,000	133,428	136,563
FHLMC MULTICLASS MTG KSG4 A2	3.4000%	779,000	732,348	739,199
FHLMC MULTICLASS MTG KW02 A1	2.8960%	5,347	5,340	5,327
FHLMC MULTICLASS MTG KW03 A2	3.0190%	500,000	483,861	494,574
FHLMC MULTICLASS MTG KW06 A1	3.8000%	0	0	0
FHLMC MULTICLASS MTG KW06 A2	3.8000%	204,831	210,588	203,798
FHLMC MULTICLASS MTG KW10 A2	2.6910%	100,000	101,261	95,229
FHLMC MULTICLASS MTG Q027 A2	4.6560%	270,000	269,993	273,824
FHLMC MULTICLASS MTG W5FX AFX	3.3361%	653,000	665,135	645,082
FLORIDA ST BRD OF ADMIN FIN CO	2.1540%	9,000	9,000	8,281
FNMA POOL #0259512	6.0000%	35,947	37,430	36,175
FNMA POOL #0259576	6.0000%	39,568	41,238	39,969
FNMA POOL #0957414	6.3700%	879,582	885,815	879,782
FNMA POOL #0AM8227	3.3170%	177,950	162,889	167,751
FNMA POOL #0AN1833	2.5800%	488,028	466,481	473,008
FNMA POOL #0AN2609	2.6800%	110,000	114,490	102,364
FNMA POOL #0AN9381	3.7300%	254,000	241,097	241,090
FNMA POOL #0BL3435	2.9000%	734,254	734,986	707,136
FNMA POOL #0BL5917	2.4300%	93,732	97,855	80,538
FNMA POOL #0BL6044	2.5100%	95,000	99,779	82,026
FNMA POOL #0BM4774	4.0000%	2,103,822	1,944,751	2,047,819
FNMA POOL #0BM5400	4.0000%	781,158	716,879	758,698
FNMA POOL #0BM7183	4.7023%	357,257	370,307	363,709
FNMA POOL #0BS3910	2.0800%	600,000	538,317	526,012
FNMA POOL #0BS5506	3.1000%	423,000	411,727	410,758
FNMA POOL #0BZ5037	4.5400%	900,000	900,141	899,099
FNMA POOL #0CB5401	4.5000%	784,260	757,354	769,685
FNMA POOL #0CB6417	4.5000%	761,900	735,737	747,423
FNMA POOL #0CB6830	4.5000%	923,196	911,487	904,510
FNMA POOL #0FA1296	4.0000%	2,284,346	2,195,317	2,236,775
FNMA POOL #0FM2984	4.0000%	2,585,750	2,392,028	2,516,654
FNMA POOL #0FS2937	4.0000%	2,337,803	2,251,718	2,289,370
FNMA POOL #0FS3519	4.5000%	959,014	912,665	939,904
FNMA POOL #0FS3838	4.0000%	5,873,548	5,448,011	5,719,134
FNMA POOL #0FS4437	4.5000%	277,534	264,127	272,404
FNMA POOL #0FS5027	4.0000%	1,225,112	1,104,051	1,167,616
FNMA POOL #0FS5365	3.0000%	911,761	834,076	828,000
FNMA POOL #0MA5353	5.5000%	984,088	980,486	999,223
FNMA GTD REMIC P/T 13-M6 1AC	3.3834%	366,979	384,171	360,003
FNMA GTD REMIC P/T 16-M10 AV1	2.3500%	703	691	701
FNMA GTD REMIC P/T 16-M10 AV2	3.0000%	99,000	102,621	83,018
FNMA GTD REMIC P/T 16-M11 A2	2.3690%	18,212	18,247	18,052
FNMA GTD REMIC P/T 17-M12 A2	3.0626%	146,865	145,286	145,236
FNMA GTD REMIC P/T 17-M14 A2	2.8099%	68,368	69,407	67,206
FNMA GTD REMIC P/T 17-M15 A2	2.9656%	619,627	605,119	612,617
FNMA GTD REMIC P/T 17-M3 A2	2.4777%	40,847	40,963	40,331
FNMA GTD REMIC P/T 18-M1 A2	2.9831%	238,769	234,841	235,489
FNMA GTD REMIC P/T 18-M10 A2	3.3527%	192,302	189,986	190,793
FNMA GTD REMIC P/T 18-M12 A2	3.6246%	18,927	18,094	18,613
FNMA GTD REMIC P/T 18-M14 A2	3.5773%	180,981	175,782	179,348
FNMA GTD REMIC P/T 18-M15 A1	3.2500%	217,402	219,004	213,369
FNMA GTD REMIC P/T 18-M3 A2	3.0742%	77,302	73,891	74,735
FNMA GTD REMIC P/T 18-M7 A2	3.0304%	92,908	90,867	91,555
FNMA GTD REMIC P/T 18-M8 A2	3.3112%	237,172	230,638	234,581
FNMA GTD REMIC P/T 19-M19 A2	2.5600%	807,955	751,837	772,098
FNMA GTD REMIC P/T 19-M2 A2	3.6219%	74,013	70,730	73,164

	Coupon	Units	Cost	Market Value
FNMA GTD REMIC P/T 19-M23 3A3	2.7200%	776,972	758,444	723,531
FNMA GTD REMIC P/T 19-M31 X2A	1.3100%	1,985,839	178,415	54,206
FNMA GTD REMIC P/T 19-M4 A2	3.6100%	397,953	388,881	388,262
FNMA GTD REMIC P/T 19-M9 A2	2.9370%	368,303	374,435	358,642
FNMA GTD REMIC P/T 20-M20 A2	1.4350%	183,000	170,434	166,737
FNMA GTD REMIC P/T 20-M27 X	0.8115%	1,676,499	95,351	64,070
FNMA GTD REMIC P/T 20-M42 A2	1.2700%	253,000	253,314	224,215
FNMA GTD REMIC P/T 20-M46 A2	1.3230%	24,332	21,756	22,041
FNMA GTD REMIC P/T 20-M53 A2	1.6837%	53,000	45,659	45,426
FNMA GTD REMIC P/T 21-M11 A2	1.4570%	23,000	19,045	20,082
FNMA GTD REMIC P/T 21-M13 A2	1.5982%	458,000	456,168	404,486
FNMA GTD REMIC P/T 21-M23 AB	0.5000%	363,280	346,776	307,225
FNMA GTD REMIC P/T 21-M2S A2	1.8072%	500,000	500,890	444,369
FNMA GTD REMIC P/T 21-M3G A2	1.2445%	949,000	939,396	830,695
FNMA GTD REMIC P/T 21-M7 A1	1.7079%	91,941	92,256	88,525
FNMA GTD REMIC P/T 22-M1 A1	1.6684%	440,209	437,674	414,178
FNMA GTD REMIC P/T 22-M1 A2	1.6684%	496,000	485,908	433,158
FNMA GTD REMIC P/T 22-M11 A2	2.9669%	69,557	67,080	68,581
FNMA GTD REMIC P/T 22-M13 A1	2.5863%	339,660	326,211	326,718
FNMA GTD REMIC P/T 22-M1G A1	1.5314%	118,590	117,157	113,539
FNMA GTD REMIC P/T 22-M1G A2	1.5314%	595,000	573,345	520,965
FNMA GTD REMIC P/T 22-M2S A2	3.7590%	328,000	308,684	319,110
FNMA GTD REMIC P/T 22-M3 A2	1.7072%	27,000	23,562	23,432
FNMA GTD REMIC P/T 22-M5 A1	2.3356%	875,377	813,557	828,249
FNMA GTD REMIC P/T 22-M8 A2	1.9361%	400,000	371,379	350,521
FNMA GTD REMIC P/T 23-M1 1A	3.4343%	334,500	310,567	326,786
FNMA GTD REMIC P/T 23-M1 1A1	3.4343%	938,255	914,305	928,143
FNMA GTD REMIC P/T 23-M1 1A2	3.4343%	443,000	434,439	429,264
FNMA GTD REMIC P/T 23-M1 1A3	3.4343%	1,000,000	916,400	947,399
FNMA GTD REMIC P/T 23-M1 2A1	3.9464%	220,840	216,631	216,335
FNMA GTD REMIC P/T 23-M1S A2	4.4983%	500,000	498,743	503,924
FNMA GTD REMIC P/T 23-M2 3A2	2.0061%	500,000	426,068	439,720
FNMA GTD REMIC P/T 23-M4 A2	3.7669%	720,920	669,655	697,025
FNMA GTD REMIC P/T 23-M5 2A2	4.5000%	440,037	440,462	443,883
FNMA GTD REMIC P/T 23-M5 A2	4.4000%	943,000	889,210	943,226
FNMA GTD REMIC P/T 23-M6 A2	4.1814%	253,909	248,972	255,558
FNMA GTD REMIC P/T 23-M8 A2	4.4759%	1,670,000	1,630,117	1,683,523
FNMA GTD REMIC P/T 24-38 FA	4.8247%	480,845	479,697	481,444
FNMA GTD REMIC P/T 24-54 FC	4.6673%	521,793	485,741	524,170
FNMA GTD REMIC P/T 25-M1 A2	4.7000%	590,000	593,036	592,453
FNMA GTD REMIC P/T 25-M4 A2	4.3080%	693,000	686,181	687,441
GNMA GTD REMIC P/T 12-147 AK	3.0076%	13,358	13,324	12,542
GNMA GTD REMIC P/T 13-15 AC	1.8380%	12,705	12,729	10,496
GNMA GTD REMIC P/T 14-105 VA	3.5000%	113,849	112,015	113,105
GNMA GTD REMIC P/T 14-92 KV	3.0000%	232,984	238,369	219,236
GNMA GTD REMIC P/T 15-59 PA	2.7500%	35,768	31,937	32,124
GNMA GTD REMIC P/T 15-78 AC	2.9826%	5,245	5,241	4,969
GNMA GTD REMIC P/T 16-36 IO	0.6556%	64,031	4,413	1,777
GNMA GTD REMIC P/T 17-190 AD	2.6000%	17,513	16,634	14,935
GNMA GTD REMIC P/T 18-118 AE	3.2000%	21,260	21,678	19,913
GNMA GTD REMIC P/T 18-123 V	3.1000%	82,163	82,351	79,837
GNMA GTD REMIC P/T 18-170 V	3.2500%	23,179	23,228	22,071
GNMA GTD REMIC P/T 18-25 V	2.6000%	97,819	95,121	86,808
GNMA GTD REMIC P/T 18-39 IO	0.2461%	3,397,666	71,730	75,288
GNMA GTD REMIC P/T 19-147 V	2.0000%	82,322	80,069	69,737
GNMA GTD REMIC P/T 19-37 V	3.0000%	48,067	46,637	47,089
GNMA GTD REMIC P/T 19-53 V	2.7500%	137,410	138,848	133,687
GNMA GTD REMIC P/T 20-106 EA	1.7500%	249,384	210,163	213,955
GNMA GTD REMIC P/T 20-14 AE	2.6000%	257,301	214,493	212,389
GNMA GTD REMIC P/T 20-159 IO	1.0041%	918,021	84,200	65,258
GNMA GTD REMIC P/T 21-85 V	1.7500%	80,714	68,771	69,427
GNMA GTD REMIC P/T 22-202 V	3.0000%	354,822	335,549	325,079
GNMA GTD REMIC P/T 22-54 V	2.0000%	298,254	276,089	252,191
GNMA GTD REMIC P/T 23-118 BA	3.7504%	259,965	228,106	237,221
GNMA GTD REMIC P/T 23-16 V	3.5000%	266,074	256,469	252,406
GNMA GTD REMIC P/T 23-194 BA	3.8604%	217,263	199,406	195,008
GNMA GTD REMIC P/T 23-31 AD	3.6000%	543,379	499,619	505,850
GNMA GTD REMIC P/T 23-44 V	4.0000%	109,255	108,253	105,119
GNMA GTD REMIC P/T 23-50 AC	3.2500%	610,795	543,632	552,637
GNMA GTD REMIC P/T 23-74 V	4.0000%	99,655	94,842	94,650
GNMA GTD REMIC P/T 24-150 AB	4.2500%	414,527	406,920	400,544
GNMA GTD REMIC P/T 24-165 AH	4.5000%	469,033	456,201	464,780
GNMA GTD REMIC P/T 24-29 AD	4.5000%	296,688	282,899	294,207
GNMA GTD REMIC P/T 24-31 KE	4.2500%	182,502	173,613	176,656
GNMA GTD REMIC P/T 24-37 AC	4.0000%	367,975	338,158	335,662
GNMA GTD REMIC P/T 24-70 AB	4.5000%	383,676	359,466	372,284
GNMA GTD REMIC P/T 24-88 A	3.0000%	423,535	387,017	400,329
GNMA GTD REMIC P/T 24-90 AC	2.0000%	218,594	180,328	167,984
GNMA GTD REMIC P/T 25-128 AD	5.0000%	282,630	280,942	284,697
GNMA GTD REMIC P/T 25-15 AC	4.5000%	274,479	264,476	267,496
GNMA GTD REMIC P/T 25-19 AB	4.5000%	278,827	268,738	273,145
GNMA GTD REMIC P/T 25-54 V	4.6500%	765,352	755,566	767,404
GNMA GTD REMIC P/T 25-88 AT	5.0000%	568,156	564,433	571,024
GNMA GTD REMIC P/T 25-94 VA	4.7500%	486,557	481,326	489,478
GOLDEN ST TOBACCO SECURITIZATI	2.7460%	135,000	134,947	120,037

	Coupon	Units	Cost	Market Value
ILLINOIS ST	7.3500%	42,857	46,086	46,669
ILLINOIS ST	5.1000%	349,020	358,829	357,700
KANSAS ST DEV FIN AUTH REVENUE	2.7740%	5,000	5,000	3,574
LOS ANGELES CA CMNTY CLG DIST	6.7500%	10,000	13,868	11,089
LOUISIANA ST LOCAL GOVT ENVRNM	5.1980%	10,000	10,001	10,307
LOUISIANA ST LOCAL GOVT ENVRNM	5.0480%	10,000	10,001	10,345
MASSACHUSETTS ST SCH BLDG AUTH	5.7150%	30,000	35,045	31,266
MASSACHUSETTS ST TRANSPRTN FUN	5.7310%	10,000	11,680	10,439
MET TRANSPRTN AUTH NY REVENUE	6.6680%	60,000	77,557	65,322
MICHIGAN ST FIN AUTH REVENUE	3.3840%	45,000	44,999	38,044
NEW JERSEY ST TURNPIKE AUTH TU	7.1020%	80,000	102,827	93,472
NEW YORK CITY NY MUNI WTR FIN	5.9520%	40,000	49,413	41,184
NEW YORK NY	5.8280%	30,000	30,000	30,874
NEW YORK NY	5.3920%	95,000	94,999	91,800
NEW YORK ST DORM AUTH ST PERSO	5.6280%	20,000	22,786	20,557
OKLAHOMA ST DEV FIN AUTH	4.7140%	5,000	5,000	4,607
PENNSYLVANIA ST UNIV	2.8400%	5,000	5,000	3,376
PORT AUTH OF NEW YORK & NEW JE	3.2870%	20,000	20,000	12,697
PORT AUTH OF NEW YORK & NEW JE	5.6470%	30,000	35,033	31,963
PORT AUTH OF NEW YORK & NEW JE	4.4580%	20,000	20,344	16,759
RUTGERS NJ ST UNIV	3.2700%	5,000	5,000	4,096
SALES TAX SECURITIZATION CORP	3.2380%	40,000	40,000	32,889
SAN ANTONIO TX ELEC & GAS REVE	5.8080%	20,000	24,133	20,624
SAN ANTONIO TX ELEC & GAS REVE	5.5690%	65,000	64,997	64,579
SAN ANTONIO TX ELEC & GAS REVE	5.4690%	50,000	49,997	50,215
SAN DIEGO CNTY CA REGL TRANSPR	5.9110%	5,000	6,397	5,045
SAN JOAQUIN HILLS CA TRANSPRTN	3.4920%	20,000	20,000	15,309
SOUTH CAROLINA ST PUBLIC SVC A	6.4540%	10,000	12,359	10,635
TEXAS ST	4.6810%	10,000	10,921	9,520
TEXAS TRANSPRTN COMMISSION ST	5.1780%	20,000	21,160	20,464
U S TREASURY BD CPN STRIP	0.0000%	900,000	378,675	391,857
U S TREASURY BOND	2.0000%	4,367,000	2,710,679	2,514,096
U S TREASURY BOND	4.5000%	230,000	222,927	217,889
U S TREASURY BOND	1.3750%	504,000	397,629	328,407
U S TREASURY BOND	1.8750%	5,000,000	2,965,911	2,804,961
U S TREASURY BOND	1.7500%	5,145,000	4,267,656	3,485,135
U S TREASURY BOND	4.6250%	5,229,000	5,235,199	5,100,029
U S TREASURY BOND	2.7500%	2,500,000	1,952,837	1,788,574
U S TREASURY BOND	3.1250%	4,354,000	3,535,225	3,499,207
U S TREASURY BOND	2.8750%	300,000	234,034	216,152
U S TREASURY BOND	2.3750%	4,338,000	4,743,307	2,746,835
U S TREASURY BOND	3.3750%	2,700,000	2,126,739	2,145,234
U S TREASURY BOND	3.8750%	1,300,000	1,333,445	1,173,758
U S TREASURY BOND	4.7500%	7,185,000	7,236,657	7,094,039
U S TREASURY BOND	4.2500%	1,775,000	1,617,630	1,611,922
U S TREASURY BOND	4.1250%	271,000	252,985	240,947
U S TREASURY BOND	4.8750%	38,312,000	39,230,931	38,826,818
U S TREASURY NOTE	3.7500%	460,000	455,575	455,400
U S TREASURY NOTE	1.8750%	1,800,000	1,694,333	1,607,555
U S TREASURY NOTE	3.5000%	3,168,000	3,114,992	3,148,263
U S TREASURY NOTE	2.8750%	11,929,000	11,773,600	11,263,585
U S TREASURY NOTE	3.6250%	3,893,000	3,885,422	3,904,101
U S TREASURY NOTE	0.6250%	800,000	681,599	702,625
U S TREASURY NOTE	3.8750%	3,930,000	3,974,618	3,962,852
U S TREASURY NOTE	4.2500%	11,393,000	11,538,904	11,502,246
U S TREASURY NOTE	4.3750%	2,100,000	2,149,221	2,150,039
U S TREASURY NOTE	4.8750%	6,597,000	6,760,507	6,914,299
UNIV OF CALIFORNIA CA REVENUES	3.0710%	5,000	5,000	3,392
UNIV OF CALIFORNIA CA REVENUES	1.6140%	85,000	85,000	77,218
UNIV OF CALIFORNIA CA RGTS MED	3.0060%	10,000	10,000	6,677
UNIV OF CALIFORNIA CA RGTS MED	3.2560%	10,000	10,000	6,483
UNIV OF CALIFORNIA CA RGTS MED	3.7060%	5,000	5,000	3,153
UNIV OF CALIFORNIA CA RGTS MED	6.5480%	60,000	76,548	64,091
UNIV OF CALIFORNIA REVENUES	4.8580%	10,000	12,591	8,298
UNIV OF MICHIGAN MI	2.5620%	10,000	10,000	6,284
UNIV OF MICHIGAN MI	4.4540%	10,000	10,000	7,780
UNIV OF MICHIGAN MI	3.5990%	14,000	14,000	11,729
UNIV OF MINNESOTA MN	4.0480%	6,000	6,000	4,830
UNIV OF TEXAS TX UNIV REVENUES	2.4390%	15,000	15,000	9,336
UNIV OF VIRGINIA VA UNIV REVEN	3.2270%	10,000	10,000	5,712
US TREAS-CPI INFLAT	1.8750%	518,795	527,420	521,650
US TREAS-CPI INFLAT	1.7500%	953,253	959,564	949,235
US TREAS-CPI INFLAT	2.3750%	250,723	265,644	238,389
US TREAS-CPI INFLAT	2.1250%	14,556,876	14,913,309	14,838,735
US TREAS-CPI INFLAT	1.6250%	452,064	452,309	454,753
Total of U.S. Government & Federal Agency Obligations			269,331,442	263,258,929

Domestic Corporate & Other Bonds

ABBOTT LABORATORIES	4.9000%	785,000	746,863	741,398
ABBVIE INC	3.2000%	900,000	928,978	873,399
ABBVIE INC	4.2500%	15,000	11,943	12,399
ABBVIE INC	4.4000%	260,000	275,449	231,937

	Coupon	Units	Cost	Market Value
ABBVIE INC	4.0500%	10,000	8,665	8,950
ABBVIE INC	4.8750%	265,000	267,606	273,265
ABBVIE INC	5.0500%	45,000	44,881	46,322
ACADEMY LTD 144A	6.0000%	175,000	175,542	175,129
ACADIA HEALTHCARE CO INC 144A	7.3750%	480,000	484,731	484,797
ACCENTURE CAPITAL INC	4.5000%	135,000	134,873	133,373
ACCENTURE CAPITAL INC	4.2500%	140,000	136,898	140,321
ACCO BRANDS CORP 144A	4.2500%	230,000	230,000	213,244
ACE SECURITIES CORP HOM HE3 M4	4.7321%	300,000	297,819	280,079
ADOBE INC	2.3000%	87,000	87,369	81,527
ADP/CDK GLOBAL 5/24 TLB	0.0000%	225,992	219,212	190,869
ADT SECURITY CORP/THE 144A	5.8750%	380,000	379,968	384,710
ADVANCE AUTO PARTS INC 144A	7.3750%	240,000	241,225	240,953
ADVANCE AUTO PARTS INC 144A	7.0000%	40,000	40,000	40,217
AEP TEXAS INC	5.4000%	300,000	299,619	309,579
AEP TEXAS INC	5.4500%	10,000	9,997	10,361
AEP TRANSMISSION CO LLC	5.3750%	145,000	144,461	149,902
AES CORP/THE	1.3750%	300,000	299,956	299,653
AES CORP/THE 144A	3.9500%	600,000	569,368	585,701
AG TRUST 2024-NLP NLP A 144A	5.7666%	475,166	472,542	477,553
AGILENT TECHNOLOGIES INC	2.7500%	24,000	24,046	22,927
AGILENT TECHNOLOGIES INC	2.3000%	67,000	61,403	60,676
AHEAD DB HOLDINGS LLC 144A	6.6250%	210,000	210,277	211,366
AHS HOSPITAL CORP	2.7800%	5,000	5,000	3,103
AIR LEASE CORP	3.6250%	675,000	655,446	667,326
AIR PRODUCTS AND CHEMICALS INC	2.7000%	10,000	7,309	7,522
AIR PRODUCTS AND CHEMICALS INC	2.8000%	14,000	14,587	8,973
ALABAMA POWER CO	3.0000%	25,000	20,265	16,239
ALABAMA POWER CO	3.0500%	30,000	29,981	27,878
ALABAMA POWER CO	5.8500%	10,000	9,992	10,752
ALASKA AIRLINES 2020-1 CL 144A	4.8000%	121,612	120,521	122,321
ALLEGHANY CORP	3.6250%	5,000	4,848	4,886
ALLEGHANY CORP	3.2500%	25,000	19,479	16,884
ALLEGHANY CORP	4.9000%	10,000	9,804	9,130
ALLEGION US HOLDING CO INC	3.5500%	500,000	487,396	495,627
ALLIANT HOLDINGS INTERMED 144A	5.8750%	70,000	70,130	69,983
ALLIANT HOLDINGS INTERMED 144A	6.7500%	131,000	130,238	132,920
ALLIANT HOLDINGS INTERMED 144A	7.3750%	225,000	226,877	233,289
ALLIANT INSURANCE 7/25 COV-LIT	0.0000%	0	0	0
ALLIED UNIVERSAL HOLDCO L 144A	7.8750%	815,000	830,219	858,911
ALLINA HEALTH SYSTEM	2.9020%	15,000	15,000	9,468
ALLY FINANCIAL INC	6.9920%	100,000	100,000	105,624
ALPHA GENERATION LLC 144A	6.2500%	135,000	133,954	136,191
ALPHA GENERATION LLC 144A	6.7500%	120,000	120,006	124,022
ALPHABET INC	2.2500%	60,000	55,367	30,878
ALPHABET INC	5.7000%	85,000	85,303	84,001
ALPHABET INC	5.2500%	95,000	92,352	91,376
ALPHABET INC	2.0500%	10,000	9,197	5,469
ALPHABET INC	5.3000%	55,000	54,158	51,897
ALTERNATIVE LOAN TRUS OA11 A1B	4.1671%	61,207	55,152	60,445
ALTERNATIVE LOAN TRUST 12T1 A5	6.0000%	210,251	136,406	92,061
ALTERNATIVE LOAN TRUST 2 58 A1	4.4298%	172,982	157,725	164,934
ALTERNATIVE LOAN TRUST 27 2A1	5.0182%	32,669	33,535	28,464
ALTERNATIVE LOAN TRUST OA1 2A1	4.2098%	32,846	25,850	31,105
ALTERNATIVE LOAN TRUST OH1 A1D	3.9971%	120,765	80,709	107,990
AMC NETWORKS INC	4.2500%	12,000	11,629	10,662
AMC NETWORKS INC 144A	10.5000%	180,000	182,695	198,853
AMC NETWORKS INC 144A	10.2500%	165,000	173,272	173,040
AMEREN CORP	5.0000%	15,000	14,979	15,342
AMEREN ILLINOIS CO	1.5500%	35,000	34,926	30,928
AMEREN ILLINOIS CO	4.9500%	10,000	9,971	10,230
AMEREN ILLINOIS CO	4.5000%	15,000	15,741	12,831
AMEREN ILLINOIS CO	3.2500%	20,000	19,901	13,754
AMEREN ILLINOIS CO	2.9000%	10,000	9,958	6,339
AMEREN ILLINOIS CO	3.8500%	63,000	58,985	60,581
AMEREN ILLINOIS CO	5.6250%	75,000	77,389	74,896
AMERICAN AIRLINES 2016-3 CLASS	3.2500%	68,779	67,366	65,987
AMERICAN AIRLINES 2019-1 CLASS	3.5000%	210,470	200,280	194,446
AMERICAN AIRLINES 2019-1 CLASS	3.1500%	140,314	133,355	132,740
AMERICAN AIRLINES INC 144A	7.2500%	235,000	235,119	240,241
AMERICAN AIRLINES INC/AAD 144A	5.5000%	5,833	5,833	5,842
AMERICAN AIRLINES INC/AAD 144A	5.7500%	80,000	80,002	81,462
AMERICAN ASSETS TRUST LP	6.1500%	300,000	305,302	304,791
AMERICAN ELECTRIC POWER CO INC	3.2500%	20,000	19,966	13,314
AMERICAN ELECTRIC POWER CO INC	3.8750%	425,000	403,217	417,936
AMERICAN ELECTRIC POWER CO INC	2.3000%	10,000	9,996	9,250
AMERICAN ELECTRIC POWER CO INC	5.9500%	80,000	83,743	85,975
AMERICAN EXPRESS CO	5.6250%	25,000	25,000	26,155
AMERICAN EXPRESS CO	5.0980%	69,000	69,000	69,816
AMERICAN EXPRESS CO	5.4420%	90,000	90,000	93,650
AMERICAN EXPRESS CO	4.7310%	165,000	165,000	167,581
AMERICAN HOMES 4 RENT LP	4.9500%	75,000	74,634	76,568
AMERICAN HOMES 4 RENT LP	5.5000%	75,000	74,836	77,563
AMERICAN HOMES 4 RENT LP	5.2500%	100,000	98,174	101,676
AMERICAN INTERNATIONAL GROUP I	4.8500%	60,000	59,921	61,533

	Coupon	Units	Cost	Market Value
AMERICAN INTERNATIONAL GROUP I	5.4500%	32,000	33,136	33,406
AMERICAN NATIONAL GROUP INC	6.0000%	120,000	120,793	121,889
AMERICAN NATIONAL GROUP INC	5.7500%	80,000	80,274	82,838
AMERICAN TOWER CORP	3.3750%	100,000	99,189	99,474
AMERICAN TOWER CORP	5.2500%	300,000	299,564	308,539
AMERICAN TOWER CORP	2.7000%	1,100,000	1,098,839	1,011,345
AMERICAN TOWER CORP	2.9500%	250,000	163,918	159,689
AMERICAN TOWER CORP	5.2000%	150,000	149,638	154,451
AMERICAN TOWER CORP	5.8000%	670,000	669,389	699,632
AMERICAN UNIVERSITY/THE	3.6720%	32,000	31,999	24,159
AMERICAN WATER CAPITAL CORP	3.2500%	170,000	144,635	115,329
AMERICAN WATER CAPITAL CORP	3.4500%	45,000	43,481	32,177
AMERICAN WATER CAPITAL CORP	4.1500%	30,000	29,847	24,305
AMERICAN WATER CAPITAL CORP	4.2000%	25,000	23,062	20,412
AMERICAN WATER CAPITAL CORP	2.9500%	30,000	29,642	29,540
AMERICAN WATER CAPITAL CORP	2.3000%	30,000	29,949	27,120
AMERIGAS PARTNERS LP / AM 144A	9.3750%	430,000	439,349	445,803
AMERIGAS PARTNERS LP / AMERIGA	5.7500%	50,000	50,099	50,287
AMERIPRISE FINANCIAL INC	5.7000%	35,000	34,965	36,694
AMGEN INC	4.9500%	40,000	40,871	37,912
AMGEN INC	3.1500%	22,000	18,792	17,391
AMGEN INC	5.2500%	800,000	816,682	830,254
AMGEN INC	5.1500%	90,000	89,927	92,136
AMGEN INC	5.6000%	70,000	71,374	70,639
AMGEN INC	1.6500%	300,000	280,128	282,843
AMGEN INC	4.4000%	95,000	74,094	81,540
AMGEN INC	4.5630%	20,000	24,674	17,189
AMGEN INC	3.3500%	10,000	9,050	9,430
AMGEN INC	5.6500%	20,000	19,989	19,668
AMN HEALTHCARE INC 144A	6.5000%	70,000	70,008	70,019
AMNEAL PHARMACEUTICALS LL 144A	6.8750%	300,000	306,088	316,521
AMPHENOL CORP	4.7500%	25,000	24,992	25,046
AMPHENOL CORP	5.3000%	155,000	154,745	148,686
ANALOG DEVICES INC	2.1000%	150,000	131,133	133,398
ANALOG DEVICES INC	2.8000%	25,000	24,840	18,493
ANTARES HOLDINGS LP 144A	2.7500%	500,000	499,305	488,601
ANTARES HOLDINGS LP 144A	6.5000%	250,000	253,075	255,564
ANTARES HOLDINGS LP 144A	6.3500%	250,000	249,250	255,125
ANYWHERE REAL ESTATE GROU 144A	5.2500%	50,000	41,213	46,577
ANYWHERE REAL ESTATE GROU 144A	5.7500%	75,000	65,395	72,840
ANYWHERE REAL ESTATE GROU 144A	7.0000%	315,000	294,965	313,603
AON NORTH AMERICA INC	5.1500%	100,000	101,320	102,923
AON NORTH AMERICA INC	5.1250%	400,000	399,690	404,961
AON NORTH AMERICA INC	5.4500%	165,000	169,419	171,803
APOLLO DEBT SOLUTIONS BDC	6.5500%	200,000	199,883	207,230
APOLLO DEBT SOLUTIONS BDC	6.7000%	200,000	200,006	211,211
APPALACHIAN POWER CO	4.5000%	50,000	49,704	41,099
APPALACHIAN POWER CO	5.6500%	10,000	9,971	10,466
APPLE INC	2.5500%	15,000	12,201	8,364
APPLE INC	2.8500%	5,000	4,957	2,966
APPLOVIN CORP	5.5000%	140,000	141,999	144,092
APPLOVIN CORP	5.3750%	210,000	213,569	217,850
APPLOVIN CORP	5.1250%	200,000	204,536	205,342
ARCHES BUYER INC 144A	4.2500%	470,000	430,218	461,264
ARCHROCK PARTNERS LP / AR 144A	6.2500%	105,000	103,490	105,593
ARCONIC 1/25 COV-LITE TLB	0.0000%	60,303	60,303	60,378
ARES CAPITAL CORP	2.8750%	65,000	61,125	62,143
ARES CAPITAL CORP	5.1000%	100,000	98,970	98,891
ARES CAPITAL CORP	2.1500%	317,000	311,440	312,926
ARES CAPITAL CORP	5.9500%	115,000	114,439	118,113
ARES FINANCE CO II LLC 144A	3.2500%	100,000	99,892	94,877
ARES MANAGEMENT CORP	5.6000%	10,000	9,924	9,524
ARES MANAGEMENT CORP	6.3750%	600,000	599,279	635,119
ARES STRATEGIC INCOME FUN 144A	4.8500%	400,000	397,600	395,260
ARIZONA PUBLIC SERVICE CO	2.2000%	25,000	24,996	21,972
ARIZONA PUBLIC SERVICE CO	4.5000%	30,000	30,460	26,421
ARSENAL AIC PARENT LLC 144A	8.0000%	130,000	130,026	137,951
ARTHUR J GALLAGHER & CO	3.5000%	9,000	6,335	6,299
ARTHUR J GALLAGHER & CO	5.1500%	85,000	84,869	86,081
ARTHUR J GALLAGHER & CO	5.5500%	95,000	94,553	91,536
ASCENSION HEALTH	4.0780%	30,000	30,000	30,133
ASCENSION HEALTH	4.9230%	10,000	10,000	10,036
ASCENSION HEALTH	4.2940%	40,000	40,000	40,095
ASCENT RESOURCES UTICA HO 144A	6.6250%	125,000	125,015	129,381
ASHLAND INC 144A	3.3750%	180,000	180,009	164,646
ASHTREAD CAPITAL INC 144A	4.2500%	200,000	197,504	197,715
ASHTREAD CAPITAL INC 144A	5.8000%	300,000	311,911	314,968
ASHTREAD CAPITAL INC 144A	5.5500%	200,000	203,231	206,656
ASHTON WOODS USA LLC / AS 144A	4.6250%	125,000	125,000	119,436
ASSURANT INC	3.7000%	80,000	70,919	77,692
ASSURANT INC	2.6500%	58,000	44,894	51,432
ASSURANT INC	4.9000%	24,000	23,344	24,295
ASSURANT INC	5.5500%	21,000	21,154	21,390
ASSURED GUARANTY US HOLDINGS I	6.1250%	300,000	299,089	315,299
ASTRAZENECA FINANCE LLC	1.7500%	70,000	66,880	66,919

	Coupon	Units	Cost	Market Value
ASTRAZENECA FINANCE LLC	4.9000%	115,000	116,805	118,851
ASURION LLC AND ASURION C 144A	8.0000%	20,000	20,000	20,750
AT&T INC	3.8000%	609,000	649,308	422,690
AT&T INC	3.5000%	180,000	122,069	120,977
AT&T INC	2.7500%	210,000	211,004	193,044
AT&T INC	5.7000%	100,000	99,490	96,251
AT&T INC	4.6500%	90,000	102,908	78,145
AT&T INC	3.5500%	180,000	124,368	120,345
AT&T INC	2.3000%	325,000	311,821	317,614
AT&T INC	4.3500%	30,000	29,561	30,171
ATHENAHEALTH 2/22 COV-LITE TLB	0.0000%	318,357	312,515	318,688
ATHENAHEALTH GROUP INC 144A	6.5000%	355,000	352,782	353,932
ATHENE GLOBAL FUNDING 144A	4.9500%	160,000	160,000	161,147
ATHENE HOLDING LTD	6.6250%	25,000	24,776	25,547
ATHENE HOLDING LTD	3.4500%	5,000	3,306	3,172
ATLISSIAN CORP	5.5000%	80,000	81,151	82,945
ATMOS ENERGY CORP	5.9000%	10,000	10,450	10,832
ATMOS ENERGY CORP	5.7500%	15,000	14,762	15,210
ATMOS ENERGY CORP	4.1250%	40,000	40,188	33,840
AUTOMATIC DATA PROCESSING INC	4.4500%	142,000	137,754	141,809
AUTOZONE INC	6.5500%	10,000	10,670	11,131
AUTOZONE INC	4.5000%	45,000	44,981	45,422
AUTOZONE INC	5.2000%	45,000	44,942	46,245
AUTOZONE INC	5.4000%	85,000	84,930	88,087
AUTOZONE INC	5.0500%	20,000	19,995	20,114
AVANGRID INC	3.8000%	25,000	24,970	24,689
AVIATION CAPITAL GROUP LL 144A	6.2500%	100,000	101,730	103,876
AVIATION CAPITAL GROUP LL 144A	5.3750%	300,000	301,693	307,312
AVIS BUDGET RENTAL C 7A A 144A	5.9000%	600,000	599,900	614,446
BALTIMORE GAS AND ELECTRIC CO	2.9000%	40,000	40,900	25,697
BALTIMORE GAS AND ELECTRIC CO	6.3500%	20,000	22,896	22,199
BALTIMORE GAS AND ELECTRIC CO	5.4000%	20,000	20,140	19,297
BALTIMORE GAS AND ELECTRIC CO	5.6500%	10,000	9,997	9,967
BAMLL COMMERCIAL MO BOC A 144A	2.6270%	800,000	715,549	707,034
BANK OF AMERICA CORP	4.4500%	30,000	29,991	30,022
BANK OF AMERICA CORP	3.1940%	700,000	733,376	676,582
BANK OF AMERICA CORP	4.0830%	22,000	26,509	17,717
BANK OF AMERICA CORP	2.6870%	40,000	35,556	36,743
BANK OF AMERICA CORP	3.3110%	45,000	45,818	35,640
BANK OF AMERICA CORP	2.9720%	85,000	79,171	68,809
BANK OF AMERICA CORP	4.7500%	68,000	63,780	61,419
BANK OF AMERICA CORP	3.9700%	440,000	420,152	439,412
BANK OF AMERICA CORP	3.7050%	1,000	989	996
BANK OF AMERICA CORP	3.4190%	1,050,000	1,010,172	1,038,054
BANK OF AMERICA CORP	4.6230%	360,000	360,000	364,889
BANK OF AMERICA CORP	4.9480%	69,000	69,113	69,986
BANK OF AMERICA CORP	6.2040%	50,000	50,000	51,965
BANK OF AMERICA CORP	5.9330%	600,000	600,000	607,779
BANK OF AMERICA CORP	2.5510%	15,000	14,395	14,757
BANK OF AMERICA CORP	4.3760%	700,000	689,910	702,866
BANK OF AMERICA CORP	2.8310%	95,000	64,755	60,651
BANK OF AMERICA CORP	5.4250%	345,000	345,000	353,236
BANK OF AMERICA CORP	4.6664%	1,100,000	1,100,000	1,100,154
BANK OF AMERICA CORP	6.2500%	250,000	250,001	253,884
BANK OF AMERICA CORP	6.1250%	80,000	80,739	81,194
BANK OF NEW YORK MELLON CORP/T	3.0000%	6,000	5,545	5,845
BANK OF NEW YORK MELLON CORP/T	4.7060%	30,000	30,000	30,155
BANK OF NEW YORK MELLON CORP/T	3.9920%	1,000	967	1,001
BANK OF NEW YORK MELLON CORP/T	5.8020%	14,000	14,141	14,471
BANK OF NEW YORK MELLON CORP/T	3.4420%	1,000	984	995
BANK OF NEW YORK MELLON CORP/T	6.3170%	5,000	5,232	5,310
BANK OF NEW YORK MELLON CORP/T	4.4410%	380,000	380,000	382,890
BANK OF NEW YORK MELLON/THE	4.5870%	250,000	250,000	250,434
BANK5 2025-5YR19 5YR19 A2	4.7930%	1,100,000	1,110,984	1,115,538
BANNER HEALTH	3.1810%	5,000	5,000	3,434
BANNER HEALTH	2.9130%	6,000	6,000	3,850
BANNER HEALTH	2.9070%	9,000	9,000	6,653
BAPTIST HEALTHCARE SYSTEM OBLI	3.5400%	500,000	499,982	356,805
BAYER US FINANCE II LLC 144A	4.3750%	950,000	979,801	951,116
BAYER US FINANCE LLC 144A	6.2500%	200,000	202,717	210,377
BAYER US FINANCE LLC 144A	6.1250%	500,000	500,567	507,166
BAYLOR SCOTT & WHITE HOLDINGS	2.8390%	12,000	12,000	7,634
BEACON MOBILITY CORP 144A	7.2500%	165,000	165,015	172,570
BEAR STEARNS ALT-A TRUST 2 2A3	4.9374%	45,604	44,419	41,422
BEAR STEARNS ASSET BACK HE7 M3	5.5871%	52,093	40,236	52,299
BECTON DICKINSON & CO	4.8740%	300,000	298,561	306,089
BECTON DICKINSON & CO	5.0810%	300,000	300,000	308,159
BEIGNET INVESTOR LLC 144A	6.5810%	3,134,000	3,133,941	3,320,597
BELLRING BRANDS INC 144A	7.0000%	105,000	102,235	108,557
BENCHMARK 2018-B5 MORTGA B5 A2	4.0765%	848,141	838,281	843,105
BENCHMARK 2025-V19 MORT V19 A3	5.2490%	1,100,000	1,132,969	1,137,283
BERKSHIRE HATHAWAY ENERGY CO	6.1250%	138,000	169,011	149,935
BERKSHIRE HATHAWAY ENERGY CO	2.8500%	40,000	38,721	24,896
BERKSHIRE HATHAWAY INC	4.5000%	45,000	46,597	42,377
BERRY GLOBAL INC	5.6500%	240,000	251,363	250,450

	Coupon	Units	Cost	Market Value
BETH ISRAEL LAHEY HEALTH INC	3.0800%	52,000	51,999	34,179
BGC GROUP INC	6.6000%	800,000	808,628	834,822
BGC GROUP INC	6.1500%	85,000	87,902	88,066
BIOGEN INC	5.7500%	40,000	39,971	42,184
BIOGEN INC	6.4500%	25,000	24,914	26,366
BIO-RAD LABORATORIES INC	3.7000%	262,000	245,892	247,674
BLACK HILLS CORP	6.0000%	10,000	9,983	10,678
BLACK HILLS CORP	4.3500%	30,000	30,063	28,957
BLACK HILLS CORP	5.9500%	300,000	299,545	311,153
BLACKSTONE SECURED LENDING FUN	5.3000%	85,000	84,703	84,600
BLOCK COMMUNICATIONS INC 144A	4.8750%	531,000	498,203	496,058
BLOCK INC 144A	5.6250%	500,000	500,581	510,180
BLOOMIN' BRANDS INC / OSI 144A	5.1250%	210,000	208,147	191,096
BLUE OWL CAPITAL CORP	5.9500%	2,000	2,009	2,019
BLUE OWL FINANCE LLC	6.2500%	728,000	746,481	751,898
BLUE OWL TECHNOLOGY FINAN 144A	6.1000%	70,000	70,382	70,440
BLUE OWL TECHNOLOGY FINANCE CO	6.7500%	90,000	92,017	92,082
BLUE RACER MIDSTREAM LLC 144A	7.2500%	115,000	114,986	122,046
BLUE RACER MIDSTREAM LLC 144A	6.6250%	89,000	89,208	89,061
BLUE RACER MIDSTREAM LLC 144A	7.0000%	130,000	129,987	135,575
BLUELINX HOLDINGS INC 144A	6.0000%	345,000	333,636	338,041
BMW US CAPITAL LLC 144A	4.6000%	275,000	274,988	277,873
BMW US CAPITAL LLC 144A	4.4564%	500,000	499,955	501,959
BOOST NEWCO BORROWER LLC 144A	7.5000%	35,000	35,088	37,198
BOSTON GAS CO 144A	3.0010%	80,000	80,000	76,497
BOSTON SCIENTIFIC CORP	6.2500%	30,000	31,703	33,672
BOSTON SCIENTIFIC CORP	2.6500%	400,000	407,643	376,675
BRAZOS/BISON MIDSTREAM 7/25 CO	0.0000%	0	0	0
BRISTOL-MYERS SQUIBB CO	2.3500%	25,000	17,745	17,852
BRISTOL-MYERS SQUIBB CO	2.5500%	45,000	27,914	26,726
BRIXMOR OPERATING PARTNERSHIP	4.1250%	120,000	114,804	119,577
BROADCOM INC	2.6000%	300,000	299,462	264,560
BROADCOM INC	3.4590%	220,000	218,465	219,389
BROADCOM INC	3.4190%	800,000	799,860	742,426
BROADCOM INC	1.9500%	70,000	69,990	67,209
BROADCOM INC	3.4690%	45,000	38,904	41,124
BROADCOM INC 144A	4.1500%	70,000	66,366	68,552
BROADCOM INC 144A	3.1870%	400,000	397,258	339,966
BROADRIDGE FINANCIAL SOLUTIONS	2.6000%	342,000	295,200	311,096
BROOKLYN UNION GAS CO/THE 144A	6.4150%	70,000	74,206	73,063
BROOKLYN UNION GAS CO/THE 144A	3.8650%	325,000	315,169	320,498
BROWN & BROWN INC	6.2500%	35,000	34,915	36,524
BROWN & BROWN INC	2.3750%	17,000	14,208	15,258
BROWN & BROWN INC	5.2500%	120,000	120,300	122,845
BROWN & BROWN INC	4.2000%	11,000	9,629	10,639
BROWN & BROWN INC	5.6500%	185,000	187,169	191,183
BUCKEYE PARTNERS LP	5.6000%	145,000	126,575	131,421
BUCKEYE PARTNERS LP 144A	4.5000%	115,000	115,002	114,268
BUCKEYE PARTNERS LP 144A	6.8750%	265,000	268,469	275,620
BURLINGTON NORTHERN SANTA FE L	5.4000%	70,000	77,175	70,970
BURLINGTON NORTHERN SANTA FE L	5.5500%	10,000	9,931	9,900
CABLEVISION LIGHTPATH LLC 144A	3.8750%	235,000	219,862	229,387
CABLEVISION LIGHTPATH LLC 144A	5.6250%	400,000	389,832	390,918
CALIFORNIA ENDOWMENT/THE	2.4980%	5,000	5,000	2,964
CALIFORNIA INSTITUTE OF TECHNO	4.7000%	30,000	31,728	23,951
CALIFORNIA RESOURCES CORP 144A	7.0000%	195,000	194,208	192,084
CALPINE CORP 144A	5.0000%	395,000	345,127	401,194
CALPINE CORP 144A	4.5000%	131,000	131,011	131,086
CALPINE CORP 144A	4.6250%	125,000	124,998	124,686
CALPINE CORP 144A	5.1250%	185,000	185,717	185,213
CAMERON LNG LLC 144A	3.3020%	200,000	207,525	175,259
CAMPBELL'S COMPANY/THE	5.4000%	83,000	84,634	84,651
CANTOR FITZGERALD LP 144A	4.5000%	125,000	124,891	124,823
CANTOR FITZGERALD LP 144A	7.2000%	400,000	399,510	424,777
CAPITAL ONE FINANCIAL CORP	6.7000%	75,000	80,277	83,119
CAPITAL ONE FINANCIAL CORP	7.6240%	200,000	224,943	226,209
CAPITAL ONE FINANCIAL CORP	7.9640%	230,000	261,309	271,262
CAPITAL ONE FINANCIAL CORP	5.2680%	190,000	188,014	195,146
CAPITAL ONE FINANCIAL CORP	6.1830%	175,000	174,290	183,131
CARDINAL HEALTH INC	5.0000%	170,000	169,597	174,727
CARDINAL HEALTH INC	4.5000%	10,000	8,872	8,618
CARDINAL HEALTH INC	5.3500%	285,000	286,854	294,328
CARDINAL HEALTH INC	5.4500%	43,000	42,971	44,754
CARDINAL HEALTH INC	4.3680%	50,000	39,485	41,498
CARLISLE COS INC	5.5500%	30,000	29,794	30,495
CARRIER GLOBAL CORP	4.1250%	600,000	648,164	725,347
CATERPILLAR INC	5.5000%	10,000	9,712	10,128
CATERPILLAR INC	5.2000%	90,000	89,751	93,446
CBOE GLOBAL MARKETS INC	3.0000%	185,000	185,135	171,330
CBOE GLOBAL MARKETS INC	1.6250%	60,000	51,961	53,265
CBRE SERVICES INC	5.5000%	280,000	282,989	289,972
CBRE SERVICES INC	5.9500%	196,000	200,016	209,779
CBRE SERVICES INC	4.8000%	140,000	138,845	142,084
CCO HOLDINGS LLC / CCO HO 144A	4.5000%	30,000	24,433	26,261
CCO HOLDINGS LLC / CCO HO 144A	4.7500%	485,000	485,342	463,228

	Coupon	Units	Cost	Market Value
CCO HOLDINGS LLC / CCO HO 144A	4.2500%	300,000	248,729	255,082
CCO HOLDINGS LLC / CCO HO 144A	7.3750%	5,000	5,136	5,102
CCO HOLDINGS LLC / CCO HO 144A	6.3750%	355,000	355,025	359,880
CCP IRS P 3.54750% R USD-SOFR-	0.0000%	-2,400,000	-5,856	0
CCP IRS P 3.55100% R USD-SOFR-	0.0000%	-1,800,000	-4,208	-2
CCP IRS P 3.57750% R USD-SOFR-	0.0000%	-500,000	-1,100	-60
CCP IRS P 3.58000% R USD-SOFR-	0.0000%	-500,000	-1,156	-2
CCP IRS P 3.62200% R USD-SOFR-	0.0000%	-1,800,000	-3,848	-2,321
CCP IRS P 3.62500% R USD-SOFR-	0.0000%	-600,000	-1,530	-65
CCP IRS P 3.63900% R USD-SOFR-	0.0000%	-900,000	-2,126	-342
CCP IRS P 3.64750% R USD-SOFR-	0.0000%	-1,000,000	-2,703	-640
CCP IRS R 3.83100% P USD-SOFR-	0.0000%	-1,800,000	-4,208	-2,542
CCP IRS R 3.84750% P USD-SOFR-	0.0000%	-2,400,000	-5,856	-798
CCP IRS R 3.86000% P USD-SOFR-	0.0000%	-500,000	-1,156	-378
CCP IRS R 3.87750% P USD-SOFR-	0.0000%	-500,000	-1,100	-750
CCP IRS R 3.88200% P USD-SOFR-	0.0000%	-1,800,000	-3,848	-6,049
CCP IRS R 3.91900% P USD-SOFR-	0.0000%	-900,000	-2,126	-728
CCP IRS R 3.92500% P USD-SOFR-	0.0000%	-600,000	-1,530	-223
CCP IRS R 3.92750% P USD-SOFR-	0.0000%	-1,000,000	-2,703	-1,003
CCP_IRS. R USD-SOFR-COMPOUND C	0.0100%	15,122,000	27,767	109,964
CCP_IRS. R USD-SOFR-COMPOUND C	3.7500%	-5,962,000	-12,287	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.7218%	38,300,000	166,093	-201,750
CCP_IRS. R USD-SOFR-COMPOUND C	3.7223%	17,100,000	0	-384,270
CCP_IRS. R USD-SOFR-COMPOUND C	3.9839%	700,000	0	-15,967
CCP_IRS. R USD-SOFR-COMPOUND C	3.8720%	400,000	0	4,892
CCP_IRS. R USD-SOFR-COMPOUND C	3.8499%	500,000	0	7,294
CCP_IRS. R USD-SOFR-COMPOUND C	3.8580%	500,000	0	7,703
CCP_IRS. R USD-SOFR-COMPOUND C	4.2434%	900,000	0	71,349
CCP_IRS. R USD-SOFR-COMPOUND C	4.2207%	300,000	0	-3,572
CCP_IRS. R USD-SOFR-COMPOUND C	4.1796%	300,000	0	-5,172
CCP_IRS. R USD-SOFR-COMPOUND C	4.1761%	600,000	0	-8,198
CCP_IRS. R USD-SOFR-COMPOUND C	4.1742%	100,000	0	-1,006
CCP_IRS. R USD-SOFR-COMPOUND C	4.2101%	560,000	0	21,642
CCP_IRS. R USD-SOFR-COMPOUND C	4.0116%	4,300,000	61,574	32,215
CCP_IRS. R USD-SOFR-COMPOUND C	4.1854%	2,100,000	281,705	328,818
CCP_IRS. R USD-SOFR-COMPOUND C	4.2141%	430,000	0	-7,050
CCP_IRS. R USD-SOFR-COMPOUND C	4.2004%	300,000	0	-3,421
CCP_IRS. R USD-SOFR-COMPOUND C	3.9013%	5,962,000	5,753	-63,066
CCP_IRS. R USD-SOFR-COMPOUND C	3.8296%	200,000	0	3,833
CCP_IRS. R USD-SOFR-COMPOUND C	3.7219%	8,300,000	372,222	594,039
CCP_IRS. R USD-SOFR-COMPOUND C	4.0000%	-31,800,000	-175,728	0
CCP_IRS. R USD-SOFR-COMPOUND C	4.5000%	-17,100,000	-190,964	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.7500%	-14,800,000	-47,186	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.2500%	-6,400,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.7000%	-4,000,000	-3,519	0
CCP_IRS. R USD-SOFR-COMPOUND C	4.0600%	-300,000	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	3.7150%	-6,736,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.5550%	-400,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.5140%	-500,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.2808%	-900,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.9014%	-300,000	-182	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.9750%	-400,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.8840%	-100,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.9425%	-60,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.9447%	-500,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.8420%	-400,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.9075%	-30,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.5510%	-200,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	3.6400%	-3,900,000	0	0
CCP_IRS. R USD-SOFR-COMPOUND C	4.0850%	-386,000	-65	0
CCP_OIS. P USD-SOFR-COMPOUND C	4.0000%	41,400,000	239,779	216,583
CCP_OIS. P USD-SOFR-COMPOUND C	4.5000%	15,400,000	79,222	194,502
CCP_OIS. P USD-SOFR-COMPOUND C	3.7218%	-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	155,472	165,685
CDW LLC / CDW FINANCE CORP	5.1000%	15,000	14,881	15,285
CDW LLC / CDW FINANCE CORP	3.5690%	586,000	511,496	546,487
CDW LLC / CDW FINANCE CORP	5.5500%	100,000	101,545	102,064
CELANESE US HOLDINGS LLC	6.7500%	300,000	300,115	298,429
CENCORA INC	4.2500%	60,000	51,043	50,907
CENCORA INC	4.3000%	12,000	13,872	10,080
CENCORA INC	2.7000%	136,000	121,154	125,440
CENTENE CORP	4.6250%	100,000	97,607	97,007
CENTENE CORP	2.5000%	400,000	354,509	345,333
CENTERPOINT ENERGY HOUSTON ELE	3.6000%	30,000	27,173	21,938
CENTERPOINT ENERGY HOUSTON ELE	2.9000%	20,000	20,827	12,932
CENTERPOINT ENERGY INC	1.4500%	100,000	98,521	98,925
CENTERPOINT ENERGY INC	6.7000%	75,000	75,004	76,909
CENTERPOINT ENERGY INC	7.0000%	120,000	120,000	125,144
CENTERPOINT ENERGY RESOURCES C	4.4000%	25,000	24,982	24,774
CENTURY COMMUNITIES INC 144A	6.6250%	80,000	80,000	80,871

	Coupon	Units	Cost	Market Value
CENTURYLINK/LUMEN 3/24 TLB1	0.0000%	277,870	263,803	276,133
CFMT 2021-AL1 LLC AL1 B 144A	1.3900%	10,548	10,544	10,515
CHARLES SCHWAB CORP/THE	6.1960%	500,000	500,000	529,020
CHARLES SCHWAB CORP/THE	4.9140%	600,000	600,000	597,602
CHARLES SCHWAB CORP/THE	5.0000%	104,000	103,775	104,681
CHARLES SCHWAB CORP/THE	4.0000%	465,000	447,086	462,158
CHART INDUSTRIES INC 144A	9.5000%	165,000	167,687	175,142
CHART INDUSTRIES INC 144A	7.5000%	160,000	158,646	166,759
CHARTER COMMUNICATIONS OPERATI	6.1000%	200,000	199,927	208,866
CHARTER COMMUNICATIONS OPERATI	3.5000%	150,000	103,363	104,385
CHARTER COMMUNICATIONS OPERATI	2.2500%	240,000	218,886	224,850
CHARTER COMMUNICATIONS OPERATI	5.7500%	230,000	246,690	196,784
CHARTER COMMUNICATIONS OPERATI	2.8000%	525,000	541,941	472,853
CHARTER COMMUNICATIONS OPERATI	2.3000%	1,315,000	1,267,553	1,132,107
CHARTER COMMUNICATIONS OPERATI	4.8000%	28,000	20,952	21,108
CHASE HOME LENDI RPL3 A1A 144A	3.2500%	713,595	624,926	638,261
CHASE HOME LENDING 7 A11 144A	4.9973%	562,046	562,046	563,643
CHENIERE CORPUS CHRISTI HOLDIN	3.7000%	1,025,000	1,052,659	1,001,871
CHENIERE ENERGY INC	4.6250%	215,000	215,000	214,714
CHENIERE ENERGY INC	5.6500%	260,000	259,537	270,078
CHENIERE ENERGY PARTNERS LP	4.0000%	305,000	286,337	297,311
CHENIERE ENERGY PARTNERS LP	4.5000%	210,000	209,449	210,521
CHENIERE ENERGY PARTNERS LP	5.7500%	300,000	299,622	313,833
CHEVRON USA INC	4.4750%	14,000	14,127	14,221
CHEVY CHASE FUNDING 1A A1 144A	4.0671%	32,882	34,759	32,571
CHILDREN'S HOSPITAL OF PHILADE	2.7040%	5,000	5,000	3,121
CHL MORTGAGE PASS-THROU HY7 A1	4.3385%	123,773	121,597	116,197
CHL MORTGAGE PASS-THROUG 24 A1	5.5000%	11,663	10,519	5,799
CHS/COMMUNITY HEALTH SYST 144A	4.7500%	330,000	307,787	293,928
CHS/COMMUNITY HEALTH SYST 144A	9.7500%	105,000	105,017	110,285
CHS/COMMUNITY HEALTH SYST 144A	10.8750%	368,500	379,217	402,196
CHUBB INA HOLDINGS LLC	6.7000%	50,000	59,702	57,371
CIGNA GROUP/THE	5.0000%	275,000	274,782	282,605
CIGNA GROUP/THE	3.4000%	130,000	87,723	90,666
CIGNA GROUP/THE	5.2500%	140,000	139,731	142,845
CIGNA GROUP/THE	4.9000%	45,000	40,201	40,267
CIGNA GROUP/THE	5.1250%	220,000	219,636	227,617
CIGNA GROUP/THE	4.8000%	305,000	284,352	292,943
CISCO SYSTEMS INC	5.3000%	395,000	376,585	380,246
CISCO SYSTEMS INC	5.3500%	70,000	69,692	66,423
CISCO SYSTEMS INC	4.8000%	160,000	159,917	161,809
CIT MORTGAGE LOAN T 1 1M1 144A	5.2871%	191,372	197,350	194,309
CITADEL LP 144A	6.0000%	300,000	298,374	313,697
CITADEL LP 144A	6.3750%	300,000	313,264	318,932
CITIBANK NA	4.9140%	250,000	250,000	257,347
CITIGROUP INC	4.7500%	10,000	11,757	8,801
CITIGROUP INC	4.3000%	338,000	336,292	338,855
CITIGROUP INC	3.8870%	145,000	143,688	144,744
CITIGROUP INC	4.6430%	250,000	250,000	252,036
CITIGROUP INC	4.5030%	170,000	170,204	170,737
CITIGROUP INC	5.1740%	40,000	40,136	40,459
CITIGROUP INC	6.6250%	75,000	75,002	76,125
CITIGROUP MORTGAGE LOA OPX1 A2	4.1871%	294,725	224,576	126,452
CITIGROUP MORTGAGE RP2 A1 144A	4.1000%	838,455	791,961	805,181
CITIZENS AUTO RECEIV 1 A3 144A	5.8400%	383,239	384,187	385,534
CITIZENS FINANCIAL GROUP INC	5.8410%	310,000	313,407	323,523
CITIZENS FINANCIAL GROUP INC	6.6450%	45,000	45,100	49,562
CLEAR CHANNEL 3/24 TLB	0.0000%	17,125	16,120	17,134
CLEAR CHANNEL OUTDOOR HOL 144A	7.8750%	205,000	205,056	215,906
CLEAR CHANNEL OUTDOOR HOL 144A	7.5000%	290,000	291,022	306,754
CLEARWAY ENERGY OPERATING 144A	4.7500%	825,000	783,095	823,312
CLECO POWER LLC 144A	5.3000%	100,000	99,781	101,037
CLEVELAND-CLIFFS INC 144A	7.3750%	45,000	45,002	46,801
CLEVELAND-CLIFFS INC 144A	7.0000%	475,000	474,193	486,875
CLOUD SOFTWARE GROUP INC 144A	6.6250%	260,000	260,000	257,675
CLOUD SOFTWARE GROUP INC 144A	6.5000%	445,000	427,607	450,824
CLOUD SOFTWARE GROUP INC 144A	8.2500%	60,000	60,011	62,702
CLYDESDALE ACQUISITION HO 144A	6.8750%	195,000	194,994	199,875
CNA FINANCIAL CORP	5.1250%	135,000	135,728	136,085
COCA-COLA CO/THE	2.7500%	270,000	247,875	159,012
COCA-COLA CO/THE	5.4000%	55,000	54,342	53,653
COGENT COMMUNICATIONS GRO 144A	6.5000%	145,000	144,506	135,605
COGENT COMMUNICATIONS GRO 144A	7.0000%	135,000	134,038	134,986
COLGATE-PALMOLIVE CO	3.7000%	45,000	35,402	35,607
COLUMBIA PIPELINES HOLDIN 144A	6.0550%	100,000	100,142	100,924
COLUMBIA PIPELINES HOLDIN 144A	6.0420%	425,000	431,665	441,818
COLUMBIA PIPELINES HOLDIN 144A	5.6810%	55,000	55,154	56,772
COLUMBIA PIPELINES HOLDIN 144A	5.0970%	290,000	283,069	295,288
COMCAST CORP	2.9870%	170,000	94,673	92,524
COMCAST CORP	2.8870%	100,000	58,648	58,846
COMMERCIAL METALS CO 144A	6.0000%	175,000	175,001	179,591
COMMERCIAL METALS CO 144A	5.7500%	175,000	174,999	178,943
COMMONSPIRIT HEALTH	3.9100%	18,000	18,000	13,512
COMMONSPIRIT HEALTH	6.4610%	9,000	9,000	9,703
COMMONSPIRIT HEALTH	4.8250%	35,000	34,999	34,689

	Coupon	Units	Cost	Market Value
COMMONSPIRIT HEALTH	5.5480%	15,000	14,999	14,356
COMMONSPIRIT HEALTH	4.3520%	70,000	69,999	69,760
COMMONSPIRIT HEALTH	5.5800%	20,000	19,999	19,611
COMMONSPIRIT HEALTH	5.6620%	20,000	19,999	19,395
COMMONWEALTH EDISON CO	2.2000%	50,000	49,933	46,344
COMMONWEALTH EDISON CO	2.7500%	35,000	33,772	21,557
COMMONWEALTH EDISON CO	3.6500%	40,000	36,812	30,668
COMMONWEALTH EDISON CO	5.3000%	10,000	10,676	9,511
COMMONWEALTH EDISON CO	5.9500%	90,000	90,004	93,811
COMMSCOPE LLC 144A	7.1250%	55,000	53,147	55,201
COMMSCOPE LLC 144A	4.7500%	475,000	412,957	474,330
COMSTOCK RESOURCES INC 144A	5.8750%	155,000	155,021	150,760
COMSTOCK RESOURCES INC 144A	6.7500%	275,000	268,061	274,847
CONAGRA BRANDS INC	5.0000%	100,000	99,700	101,253
CONAGRA BRANDS INC	5.7500%	320,000	328,284	327,542
CONOCOPHILLIPS	6.5000%	20,000	23,810	22,533
CONOCOPHILLIPS CO	4.0250%	20,000	17,675	14,574
CONOCOPHILLIPS CO	5.5500%	50,000	50,235	48,317
CONSOLIDATED EDISON CO OF NEW	3.0000%	38,000	23,451	22,483
CONSOLIDATED EDISON CO OF NEW	4.6250%	60,000	58,789	50,732
CONSOLIDATED EDISON CO OF NEW	3.6000%	20,000	20,917	13,719
CONSOLIDATED EDISON CO OF NEW	3.7000%	32,000	22,819	22,416
CONSOLIDATED EDISON CO OF NEW	5.7000%	15,000	14,895	15,015
CONSOLIDATED EDISON CO OF NEW	5.5000%	173,000	175,489	170,328
CONSOLIDATED EDISON CO OF NEW	4.6500%	62,000	52,729	53,829
CONSOLIDATED EDISON CO OF NEW	3.8500%	108,000	83,649	85,021
CONSOLIDATED EDISON CO OF NEW	5.2000%	40,000	40,478	41,714
CONSTELLATION ENERGY GENERATIO	5.8000%	2,000	2,000	2,138
CONSUMERS 2023 SECURITIZATION	5.5500%	172,319	172,332	174,175
CONSUMERS ENERGY CO	3.7500%	25,000	24,709	18,791
CONSUMERS ENERGY CO	3.6000%	100,000	95,647	94,909
CONSUMERS ENERGY CO	4.7000%	147,000	147,932	150,356
CONTINENTAL RESOURCES INC/OK	4.3750%	30,000	30,784	29,951
CONTINENTAL RESOURCES INC/OK	4.9000%	10,000	8,320	7,982
COPT DEFENSE PROPERTIES LP	4.5000%	100,000	99,489	99,632
COREBRIDGE FINANCIAL INC	3.9000%	112,000	105,879	106,552
COREBRIDGE FINANCIAL INC	6.8750%	130,000	132,658	133,142
CORNELL UNIVERSITY	4.8350%	235,000	234,985	239,279
CORNING INC	5.4500%	20,000	18,905	18,337
COTERRA ENERGY INC	5.6000%	35,000	35,732	36,134
COTY INC/HFC PRESTIGE PRO 144A	6.6250%	140,000	139,997	143,410
COUGAR JV SUBSIDIARY LLC 144A	8.0000%	280,000	283,566	299,339
COX COMMUNICATIONS INC 144A	5.4500%	100,000	99,990	102,905
CQP HOLDCO LP / BIP-V CHI 144A	5.5000%	250,000	250,017	247,330
CQP HOLDCO LP / BIP-V CHI 144A	7.5000%	250,000	250,002	267,748
CREDIT SUISSE FIRST BOST 8 1A1	5.2500%	38,925	38,836	29,986
CRESCENT ENERGY FINANCE L 144A	7.8750%	110,000	109,945	108,381
CRH AMERICA FINANCE INC	5.5000%	200,000	199,972	208,546
CROSSCOUNTRY INTERMEDIATE 144A	6.7500%	80,000	80,000	81,301
CROSSCOUNTRY INTERMEDIATE 144A	6.5000%	245,000	245,802	249,889
CROWN CASTLE INC	3.8000%	200,000	197,119	198,488
CROWN CASTLE INC	5.0000%	145,000	146,118	147,302
CROWN CASTLE INC	2.2500%	1,000,000	999,162	894,008
CROWN CASTLE INC	2.9000%	110,000	80,050	80,408
CROWN CASTLE INC	2.1000%	70,000	59,554	61,835
CROWN CASTLE INC	4.9000%	120,000	119,766	121,946
CROWN CASTLE INC	5.2000%	24,000	23,479	24,291
CROWN CASTLE INC	4.8000%	190,000	190,959	192,825
CSC HOLDINGS LLC 144A	4.5000%	95,000	73,144	57,950
CSC HOLDINGS LLC 144A	4.6250%	195,000	194,899	69,652
CSC HOLDINGS LLC 144A	5.5000%	630,000	598,311	539,996
CSC HOLDINGS LLC 144A	5.7500%	210,000	215,205	77,630
CSMC 2018-RPL9 TRU RPL9 A 144A	3.8500%	83,733	86,849	81,133
CSMC SERIES 2010- 17R 6A1 144A	3.8895%	224,852	208,624	220,579
CSX CORP	4.9000%	25,000	24,969	22,499
CUMMINS INC	5.4500%	38,000	39,150	37,565
CUSHMAN & WAKEFIELD US BO 144A	8.8750%	315,000	331,862	336,465
CVR ENERGY INC 144A	5.7500%	190,000	181,149	187,128
CVR ENERGY INC 144A	8.5000%	70,000	69,995	71,949
CVS HEALTH CORP	5.0000%	65,000	64,812	66,458
CVS HEALTH CORP	5.7000%	200,000	200,208	210,011
CVS HEALTH CORP	5.8750%	200,000	187,069	194,972
CVS HEALTH CORP	5.2500%	500,000	505,469	515,714
CVS HEALTH CORP	6.2000%	100,000	99,903	101,922
CVS HEALTH CORP	5.3000%	70,000	70,870	72,300
CVS HEALTH CORP	4.7800%	400,000	364,999	378,739
CVS HEALTH CORP	5.1250%	400,000	354,912	362,201
CVS HEALTH CORP	6.0500%	65,000	63,681	64,950
CVS HEALTH CORP	5.4500%	495,000	497,491	507,485
CVS PASS-THROUGH TRUST 144A	7.5070%	43,540	47,299	46,237
CWABS ASSET-BACKED CERT 21 2A4	4.2471%	456,390	424,367	427,017
CWABS ASSET-BACKED CERTI 24 1A	4.0671%	169,621	118,882	155,390
CWABS ASSET-BACKED CERTI 9 2A4	4.0371%	177,482	174,074	173,294
CWABS INC ASSET-BACKED 12 1A1	4.5271%	61,289	60,918	60,611
DAIMLER TRUCK FINANCE NOR 144A	2.3750%	700,000	699,054	665,980

	Coupon	Units	Cost	Market Value
DARDEN RESTAURANTS INC	4.5500%	125,000	124,818	126,189
DARDEN RESTAURANTS INC	4.3500%	40,000	39,995	40,192
DARDEN RESTAURANTS INC	6.3000%	110,000	116,697	119,556
DAVITA INC 144A	6.7500%	470,000	470,085	487,340
DC COMMERCIAL MORTGGA DC A 144A	6.3143%	300,000	299,999	308,962
DCLI BIDCO LLC 144A	7.7500%	240,000	242,606	246,624
DCP MIDSTREAM OPERATING LP	3.2500%	3,000	2,654	2,762
DELL INTERNATIONAL LLC / EMC C	6.1000%	250,000	259,779	256,859
DELTA AIR LINES 2015-1 CLASS A	3.6250%	157,863	158,459	156,047
DELTA AIR LINES 2020-1 CLASS A	2.0000%	201,340	186,182	192,373
DELTA AIR LINES INC / SKY 144A	4.7500%	400,000	400,010	402,470
DIAMOND SPORTS GROUP LLC 144A	5.3750%	0	0	0
DIAMONDBACK ENERGY INC	5.9000%	200,000	191,713	189,569
DIAMONDBACK ENERGY INC	5.1500%	445,000	445,688	458,092
DIAMONDBACK ENERGY INC	5.2000%	325,000	324,935	329,729
DIAMONDBACK ENERGY INC	5.4000%	30,000	29,916	30,769
DIAMONDBACK ENERGY INC	5.5500%	100,000	99,943	102,978
DICK'S SPORTING GOODS INC	3.1500%	26,000	22,931	23,926
DICK'S SPORTING GOODS INC	4.1000%	49,000	36,294	35,944
DIEBOLD NIXDORF INC 144A	7.7500%	290,000	294,089	308,608
DIRECTV FINANCING LLC / D 144A	5.8750%	156,000	154,715	156,917
DIRECTV FINANCING LLC 144A	8.8750%	40,000	38,859	40,472
DOMINION ENERGY INC	6.0000%	305,000	306,777	306,670
DOMINION ENERGY INC	4.0500%	20,000	18,450	16,305
DOMINION ENERGY INC	4.3500%	170,000	161,641	168,579
DOMINION ENERGY SOUTH CAROLINA	5.4500%	30,000	33,500	30,196
DR HORTON INC	5.5000%	312,000	309,281	325,642
DT MIDSTREAM INC 144A	5.8000%	250,000	250,009	259,935
DTE ELECTRIC CO	3.2500%	10,000	7,209	6,875
DTE ELECTRIC CO	5.4000%	10,000	9,982	9,735
DTE ENERGY CO	4.9500%	375,000	374,755	379,991
DTE ENERGY CO	2.9500%	300,000	277,991	284,347
DTE ENERGY CO	2.8500%	10,000	9,830	9,914
DTE ENERGY CO	5.0500%	190,000	189,390	190,048
DTE ENERGY CO	5.8500%	10,000	9,993	10,682
DUKE ENERGY CAROLINAS LLC	4.9500%	20,000	19,955	20,616
DUKE ENERGY CAROLINAS LLC	5.2500%	35,000	35,200	36,236
DUKE ENERGY CAROLINAS LLC	2.8500%	100,000	89,329	91,711
DUKE ENERGY CAROLINAS LLC	5.3500%	70,000	71,277	67,338
DUKE ENERGY CAROLINAS LLC	5.4000%	385,000	380,892	374,237
DUKE ENERGY CAROLINAS LLC	6.0500%	40,000	46,359	43,308
DUKE ENERGY CORP	5.0000%	10,000	9,434	8,863
DUKE ENERGY CORP	4.5000%	65,000	64,935	64,882
DUKE ENERGY CORP	3.7500%	50,000	38,782	38,039
DUKE ENERGY CORP	3.5000%	65,000	53,414	45,210
DUKE ENERGY CORP	3.3000%	25,000	25,286	19,335
DUKE ENERGY CORP	4.8500%	15,000	14,989	15,312
DUKE ENERGY CORP	4.3000%	40,000	39,976	40,224
DUKE ENERGY CORP	4.2000%	10,000	9,954	7,902
DUKE ENERGY CORP	2.5500%	60,000	61,007	54,700
DUKE ENERGY CORP	2.4500%	30,000	29,955	27,844
DUKE ENERGY FLORIDA LLC	1.7500%	400,000	402,237	360,884
DUKE ENERGY FLORIDA PROJECT FI	2.5380%	41,049	41,321	39,754
DUKE ENERGY INDIANA LLC	5.9000%	125,000	124,575	127,838
DUKE ENERGY INDIANA LLC	6.3500%	40,000	47,688	44,248
DUKE ENERGY INDIANA LLC	5.4000%	70,000	66,446	66,964
DUKE ENERGY OHIO INC	4.3000%	50,000	49,910	41,002
DUKE ENERGY PROGRESS LLC	5.1000%	20,000	19,944	20,645
DUKE ENERGY PROGRESS LLC	4.2000%	40,000	39,746	33,303
DUKE ENERGY PROGRESS LLC	5.0500%	40,000	39,956	40,746
DUKE UNIVERSITY	2.7570%	10,000	10,000	6,434
EAST OHIO GAS CO/THE 144A	2.0000%	900,000	898,716	815,380
ECOLAB INC	1.3000%	73,000	60,293	63,508
ECOLAB INC	2.1250%	182,000	151,762	160,676
ECOLAB INC	4.3000%	40,000	39,947	40,434
EDGEWELL PERSONAL CARE CO 144A	5.5000%	80,000	79,458	80,084
EDGEWELL PERSONAL CARE CO 144A	4.1250%	190,000	187,923	181,534
EDWARDS LIFESCIENCES CORP	4.3000%	80,000	80,250	80,496
EL PASO ELECTRIC CO	5.0000%	10,000	8,650	8,894
ELECTRONIC ARTS INC	2.9500%	305,000	284,142	282,527
ELECTRONIC ARTS INC	1.8500%	41,000	34,682	39,458
ELEVANCE HEALTH INC	5.1500%	200,000	199,968	206,482
ELI LILLY & CO	5.0000%	260,000	259,977	260,013
ELI LILLY & CO	2.2500%	345,000	193,282	199,179
ELI LILLY & CO	2.5000%	310,000	170,605	169,355
ELI LILLY & CO	5.5000%	105,000	104,739	105,618
ELI LILLY & CO	4.8750%	15,000	14,991	13,751
ELI LILLY & CO	5.2000%	15,000	14,995	14,167
ELI LILLY & CO	5.0500%	30,000	29,855	28,195
ELI LILLY & CO	5.6500%	115,000	115,124	116,331
ELI LILLY & CO	5.5500%	70,000	69,571	70,749
ELLINGTON LOAN ACQUI 1 A1 144A	4.8871%	155,410	157,373	152,643
EMERA US FINANCE LP	4.7500%	110,000	92,298	94,233
ENACT HOLDINGS INC	6.2500%	425,000	424,858	445,163
ENCOMPASS HEALTH CORP	4.5000%	313,000	313,000	312,449

	Coupon	Units	Cost	Market Value
ENCORE CAPITAL GROUP INC 144A	8.5000%	200,000	200,967	214,669
ENDO FINANCE HOLDINGS LP 144A	8.5000%	240,000	245,580	253,670
ENERGY TRANSFER LP	4.9500%	305,000	306,550	310,021
ENERGY TRANSFER LP	3.9000%	70,000	69,549	69,942
ENERGY TRANSFER LP	4.2000%	190,000	187,630	190,097
ENERGY TRANSFER LP	4.4000%	300,000	296,539	300,950
ENERGY TRANSFER LP	5.3000%	390,000	353,683	346,963
ENERGY TRANSFER LP	5.2000%	215,000	214,777	221,655
ENERGY TRANSFER LP	5.4000%	215,000	197,325	193,824
ENERGY TRANSFER LP	6.0500%	125,000	119,084	120,572
ENERSYS 144A	6.6250%	90,000	90,002	93,647
ENERGY ARKANSAS LLC	3.3500%	15,000	10,157	10,205
ENERGY CORP	3.7500%	10,000	7,386	7,286
ENERGY CORP	7.1250%	245,000	250,380	257,239
ENERGY CORP	5.8750%	90,000	89,991	90,030
ENERGY CORP	1.9000%	90,000	89,623	85,376
ENERGY LOUISIANA LLC	4.2000%	20,000	19,861	16,020
ENERGY MISSISSIPPI LLC	5.0000%	20,000	19,987	20,369
ENERGY MISSISSIPPI LLC	3.8500%	40,000	41,163	30,617
ENTERPRISE FLEET FIN 2 A2 144A	5.5600%	345,333	345,460	347,254
ENTERPRISE PRODUCTS OPERATING	5.2500%	160,000	155,276	159,729
EOG RESOURCES INC	4.9500%	50,000	43,479	44,886
EOG RESOURCES INC	4.3750%	25,000	24,230	25,179
EOG RESOURCES INC	5.9500%	35,000	35,812	35,783
EOG RESOURCES INC	5.6500%	58,000	55,293	56,903
EPR PROPERTIES	4.9500%	400,000	388,909	403,019
EQT CORP	4.5000%	5,000	4,876	5,014
EQT CORP	4.7500%	350,000	342,046	352,626
EQT CORP	6.3750%	520,000	535,314	538,214
EQUIFAX INC	5.1000%	200,000	199,699	204,405
EQUIFAX INC	4.8000%	115,000	114,978	116,934
EQUINIX EUROPE 2 FINANCING COR	4.6000%	700,000	699,543	702,731
EQUINIX INC	1.8000%	100,000	94,926	96,620
EQUINIX INC	1.4500%	100,000	98,691	99,087
EQUINIX INC	2.9000%	35,000	34,995	34,654
EQUINIX INC	2.1500%	300,000	299,591	272,349
EQUIPMENTSHARE.COM INC 144A	8.0000%	150,000	157,527	157,380
ERAC USA FINANCE LLC 144A	5.0000%	60,000	59,970	61,485
ERAC USA FINANCE LLC 144A	4.2000%	20,000	16,616	16,644
ERAC USA FINANCE LLC 144A	4.9000%	140,000	138,674	142,325
ERP OPERATING LP	4.9500%	170,000	169,563	174,065
ESSENTIAL PROPERTIES LP	2.9500%	400,000	359,641	365,550
ESSENTIAL UTILITIES INC	5.3750%	15,000	14,984	15,495
ESSENTIAL UTILITIES INC	5.3000%	5,000	4,956	4,690
ESSENTIAL UTILITIES INC	2.7040%	30,000	30,000	28,190
ESSENTIAL UTILITIES INC	3.3510%	5,000	5,189	3,451
ESSEX PORTFOLIO LP	5.3750%	200,000	199,280	206,135
EVERGY INC	6.6500%	160,000	159,998	163,542
EVERSOURCE ENERGY	3.4500%	30,000	30,124	21,349
EVERSOURCE ENERGY	4.7500%	325,000	324,975	325,830
EVERSOURCE ENERGY	2.9000%	50,000	49,988	49,312
EVERSOURCE ENERGY	1.6500%	20,000	19,994	17,668
EVERSOURCE ENERGY	2.5500%	10,000	9,979	9,052
EVERSOURCE ENERGY	5.9500%	20,000	20,136	21,186
EVERSOURCE ENERGY	5.1250%	210,000	207,992	212,461
EVERSOURCE ENERGY	5.8500%	75,000	79,095	79,196
EXELON CORP	4.4500%	10,000	9,495	8,419
EXELON CORP	3.3500%	20,000	18,137	18,719
EXPAND ENERGY CORP	5.7000%	10,000	10,201	10,368
EXPAND ENERGY CORP	5.3750%	100,000	99,751	100,002
EXPAND ENERGY CORP 144A	6.7500%	100,000	100,270	100,592
EXTRA SPACE STORAGE LP	3.5000%	43,000	42,564	42,868
EXTRA SPACE STORAGE LP	5.7000%	290,000	291,494	299,699
EXTRA SPACE STORAGE LP	5.3500%	65,000	66,297	66,626
EXTRA SPACE STORAGE LP	5.4000%	35,000	34,381	35,981
EZCORP INC 144A	7.3750%	225,000	234,877	238,714
FACTSET RESEARCH SYSTEMS INC	3.4500%	147,000	144,931	136,769
FACTSET RESEARCH SYSTEMS INC	2.9000%	5,000	4,993	4,925
FEDEX CORP	5.2500%	120,000	107,079	110,750
FERGUSON ENTERPRISES INC	5.0000%	190,000	189,137	192,037
FIDELITY NATIONAL FINANCIAL IN	3.2000%	80,000	51,366	50,788
FIDELITY NATIONAL FINANCIAL IN	3.4000%	10,000	10,074	9,553
FIDELITY NATIONAL FINANCIAL IN	2.4500%	290,000	269,139	259,201
FIDELITY NATIONAL INFORMATION	1.6500%	200,000	184,867	189,912
FIESTA PURCHASER INC 144A	7.8750%	180,000	180,755	187,812
FIESTA PURCHASER INC 144A	9.6250%	120,000	120,002	125,762
FIFTH THIRD BANCORP	6.3390%	35,000	35,000	36,869
FIFTH THIRD BANCORP	4.8950%	280,000	280,000	284,655
FIFTH THIRD BANCORP	4.7720%	24,000	23,861	24,303
FIRST AMERICAN FINANCIAL CORP	2.4000%	325,000	324,328	283,914
FIRST AMERICAN FINANCIAL CORP	5.4500%	80,000	79,764	80,152
FIRST CITIZENS BANCSHARES INC/	5.6000%	385,000	384,099	384,682
FIRST RESERVE/BLUE RACER 10/25	0.0000%	285,000	282,150	285,713
FIRSTCASH INC 144A	5.6250%	385,000	383,419	386,425
FIRSTCASH INC 144A	6.8750%	15,000	15,113	15,603

	Coupon	Units	Cost	Market Value
FIRSTENERGY CORP	3.4000%	30,000	19,736	20,770
FIRSTENERGY PENNSYLVANIA 144A	3.2500%	100,000	101,778	98,005
FIRSTENERGY PENNSYLVANIA 144A	5.2000%	100,000	99,933	102,125
FIRSTENERGY TRANSMISSION 144A	2.8660%	300,000	300,000	290,133
FIVE POINT OPERATING CO L 144A	8.0000%	85,000	85,001	88,812
FLEX INTERMEDIATE HOLDCO 144A	3.3630%	600,000	533,758	552,700
FLORIDA POWER & LIGHT CO	2.8750%	15,000	10,869	9,599
FLORIDA POWER & LIGHT CO	3.9900%	30,000	29,984	23,895
FLORIDA POWER & LIGHT CO	3.1500%	30,000	33,030	20,607
FLORIDA POWER & LIGHT CO	5.3000%	50,000	53,169	48,072
FLORIDA POWER & LIGHT CO	5.0500%	5,000	4,994	5,128
FORD FOUNDATION/THE	2.8150%	5,000	5,000	2,831
FORD MOTOR CREDIT CO LLC	6.5000%	85,000	87,930	88,242
FORD MOTOR CREDIT CO LLC	4.5420%	600,000	594,852	599,216
FORD MOTOR CREDIT CO LLC	5.8690%	110,000	124,718	108,839
FORTINET INC	2.2000%	55,000	48,802	49,290
FORTRESS INTERMEDIATE 3 I 144A	7.5000%	30,000	30,002	31,289
FOUNDRY JV HOLDCO LLC 144A	5.9000%	305,000	321,195	319,246
FOUNDRY JV HOLDCO LLC 144A	5.5000%	355,000	370,514	366,869
FOX CORP	6.5000%	310,000	330,544	342,431
FOX CORP	5.4760%	300,000	290,972	301,602
FOX CORP	5.5760%	20,000	18,655	19,309
FOX CORP	4.7090%	100,000	100,520	101,328
FREDDIE MAC MULTICLASS P003 A2	1.7828%	100,000	101,778	84,166
FREDDIE MAC MULTICLASS P003 A3	1.9560%	160,099	164,104	126,385
FREDDIE MAC MULTICLASS P015 A1	4.2962%	202,793	199,436	202,544
FREEDOM MORTGAGE CORP 144A	12.2500%	40,000	39,690	44,366
FREEDOM MORTGAGE HOLDINGS 144A	7.8750%	95,000	94,987	98,577
FREEDOM MORTGAGE HOLDINGS 144A	8.3750%	65,000	65,188	68,467
FREEDOM MORTGAGE HOLDINGS 144A	9.2500%	45,000	45,400	47,029
FREEDOM MORTGAGE HOLDINGS 144A	9.1250%	215,000	219,685	230,935
FREEPORT-MCMORAN INC	4.1250%	202,000	197,137	201,462
FREEPORT-MCMORAN INC	5.4000%	57,000	56,071	58,855
FREEPORT-MCMORAN INC	5.4500%	80,000	75,700	77,687
FREMF 2016-K53 MORT K53 B 144A	4.1340%	19,316	19,087	19,258
FREMF 2016-K59 MORT K59 B 144A	3.5633%	65,000	63,705	64,472
FREMF 2017-K63 MORT K63 B 144A	3.8800%	457,161	437,410	453,561
FREMF 2018-K082 MOR K82 B 144A	4.1328%	300,000	289,658	297,721
FREMF 2018-K72 MORT K72 B 144A	3.9962%	154,000	154,490	152,616
FREMF 2018-K733 MOR K73 B 144A	3.8504%	526,000	463,106	519,485
FREMF 2018-K74 MORT K74 B 144A	4.0933%	387,000	406,226	382,725
FREMF 2018-K77 MORT K77 B 144A	4.1598%	141,000	141,001	140,098
FREMF 2018-K80 MO K80 X2A 144A	0.1000%	94,346,643	663,375	188,920
FREMF 2018-K80 MORT K80 B 144A	4.2345%	69,000	65,369	67,936
FREMF 2018-K83 MORT K83 C 144A	4.2807%	150,000	158,242	148,610
FREMF 2018-K84 MORT K84 B 144A	4.1864%	193,500	185,802	192,214
FREMF 2018-K86 MORT K86 B 144A	4.2957%	102,000	89,044	101,377
FREMF 2019-K87 MORT K87 B 144A	4.3104%	420,000	387,249	418,064
FREMF 2019-K93 MORT K93 B 144A	4.1194%	200,000	187,841	197,815
FREMF 2019-K95 MORT K95 B 144A	3.9151%	183,000	191,290	180,114
FREMF 2019-K99 MORT K99 B 144A	3.6453%	82,000	74,513	78,974
FREMF 2020-K737 MO K737 B 144A	3.3275%	148,000	148,310	146,414
FREMONT HOME LOAN TRUST B 2A3	3.9471%	692,688	383,569	213,198
FREMONT HOME LOAN TRUST E 2A1	3.9071%	237,011	173,258	108,581
FRESB 2016-SB14 MORT SB14 A10F	2.5900%	81,553	81,455	81,257
FRESB 2017-SB37 MORT SB37 A10F	2.7500%	251,118	248,092	246,850
FRESB 2017-SB38 MORT SB38 A10F	2.9200%	52,276	51,271	51,403
FRESB 2017-SB42 MORT SB42 A10F	2.9600%	14,056	13,612	13,780
FRESB 2018-SB51 MORT SB51 A10F	3.4001%	152,681	152,991	151,006
FRESB 2018-SB57 MORT SB57 A10F	3.7100%	183,763	182,046	182,087
FRESB 2019-SB68 MORT SB68 A7F	2.2800%	112,183	111,332	110,636
FRESB 2021-SB90 MORT SB90 A5F	0.8800%	66,490	64,945	65,499
FRESB 2021-SB93 MORT SB93 A10F	1.8100%	450,305	396,139	403,026
FRESB 2023-SB106 MO SB106 A10F	3.9300%	303,479	288,750	293,965
FRESB 2025-SB118 MO SB118 A10F	4.6000%	693,034	668,355	688,441
FRESB 2025-SB120 MO SB120 A10F	4.1800%	708,922	673,303	684,889
FRESB 2025-SB122 MO SB122 A10F	4.8800%	275,969	272,597	278,357
FRESB 2025-SB124 MO SB124 A10F	4.6800%	315,936	317,389	315,458
FRONTIER COMMUNICATIONS 1/25 C	0.0000%	184,910	185,793	184,622
FRONTIER COMMUNICATIONS H 144A	6.0000%	225,000	208,667	228,807
FRONTIER COMMUNICATIONS H 144A	6.7500%	85,000	85,001	85,644
FS KKR CAPITAL CORP	3.1250%	300,000	299,602	276,926
FS KKR CAPITAL CORP	6.8750%	300,000	297,551	302,489
FTAI AVIATION INVESTORS L 144A	5.5000%	365,000	361,572	365,420
FTAI AVIATION INVESTORS L 144A	7.8750%	316,000	315,812	336,091
FTAI AVIATION INVESTORS L 144A	7.0000%	110,000	110,297	115,644
GARRETT MOTION HOLDINGS I 144A	7.7500%	370,000	370,068	393,261
GARTNER INC	4.9500%	50,000	49,984	50,282
GARTNER INC 144A	4.5000%	140,000	140,000	139,602
GARTNER INC 144A	3.7500%	200,000	189,311	189,448
GARTNER INC 144A	3.6250%	200,000	192,607	192,966
GCAT 2024-NQM2 TR NQM2 A1 144A	6.0850%	388,352	388,351	392,395
GENERAL MOTORS FINANCIAL CO IN	2.3500%	180,000	161,478	161,887
GENERAL MOTORS FINANCIAL CO IN	6.1500%	65,000	65,000	68,617
GEORGETOWN UNIVERSITY/THE	2.9430%	2,000	2,000	1,290

	Coupon	Units	Cost	Market Value
GEORGIA POWER CO	4.9500%	30,000	29,960	30,628
GEORGIA POWER CO	3.2500%	10,000	10,069	6,840
GEORGIA POWER CO	3.7000%	50,000	55,483	37,499
GEORGIA POWER CO	5.5000%	57,000	56,727	55,667
GEORGIA POWER CO	4.8500%	170,000	169,754	174,558
GEORGIA POWER CO	4.3000%	64,000	56,589	56,159
GEORGIA POWER CO	5.1250%	20,000	19,676	18,674
GEORGIA POWER CO	5.0040%	225,000	225,010	227,930
GILEAD SCIENCES INC	5.5000%	185,000	177,867	183,277
GILEAD SCIENCES INC	5.1000%	270,000	269,622	277,329
GILEAD SCIENCES INC	1.6500%	245,000	213,311	219,544
GLAXOSMITHKLINE CAPITAL INC	4.5000%	255,000	253,929	259,356
GLENCORE FUNDING LLC 144A	2.6250%	320,000	289,599	288,825
GLOBAL ATLANTIC FIN CO 144A	3.1250%	300,000	270,789	271,435
GLOBAL ATLANTIC FIN CO 144A	7.9500%	700,000	739,160	756,170
GLOBAL NET LEASE INC 144A	4.5000%	465,000	445,946	455,675
GLOBAL PARTNERS LP / GLP 144A	7.1250%	260,000	262,347	265,375
GLOBAL PAYMENTS INC	5.2000%	800,000	799,040	801,218
GLP CAPITAL LP / GLP FINANCING	6.2500%	110,000	108,750	109,383
GLP CAPITAL LP / GLP FINANCING	5.7500%	110,000	109,069	109,465
GM FINANCIAL CONSUMER AUT 1 A3	4.6200%	150,000	151,622	151,549
GOLDMAN SACHS GROUP INC/THE	6.7500%	120,000	131,498	134,290
GOLDMAN SACHS GROUP INC/THE	2.6150%	85,000	74,810	77,576
GOLDMAN SACHS GROUP INC/THE	1.9480%	270,000	262,396	265,451
GOLDMAN SACHS GROUP INC/THE	6.4840%	500,000	525,663	530,434
GOLDMAN SACHS GROUP INC/THE	4.4820%	55,000	55,000	55,393
GOLDMAN SACHS GROUP INC/THE	2.3830%	500,000	424,405	448,290
GOLDMAN SACHS GROUP INC/THE	5.0490%	600,000	600,000	615,213
GOLDMAN SACHS GROUP INC/THE	5.5610%	75,000	75,000	75,291
GOLDMAN SACHS GROUP INC/THE	5.5360%	140,000	142,196	145,655
GOLDMAN SACHS GROUP INC/THE	1.4310%	85,000	83,533	84,567
GOLDMAN SACHS GROUP INC/THE	5.2180%	200,000	205,519	206,710
GOLUB CAPITAL BDC INC	2.5000%	5,000	4,996	4,924
GOLUB CAPITAL PRIVATE CRE 144A	5.4500%	95,000	94,456	95,615
GOODMAN US FINANCE THREE 144A	3.7000%	240,000	236,815	237,534
GOODYEAR TIRE & RUBBER CO/THE	5.2500%	160,000	160,014	153,584
GRAHAM PACKAGING CO INC 144A	7.1250%	330,000	326,629	330,262
GRAY MEDIA INC 144A	7.2500%	270,000	268,773	275,894
GRAY MEDIA INC 144A	9.6250%	230,000	234,378	239,321
GREAT LAKES DREDGE & DOCK 144A	5.2500%	210,000	191,190	204,952
GREYSTAR REAL ESTATE PART 144A	7.7500%	75,000	75,779	79,075
GS MORTGAGE SECURI RIVR A 144A	4.9270%	1,397,593	1,094,816	901,447
GSA HOME EQUITY TRUST 15 1A1	4.2971%	34,398	31,512	30,456
GSAMP TRUST 2006-FM2 FM2 A1	4.0671%	397,278	237,008	133,738
GSAMP TRUST 2006-HE8 HE8 A2C	4.1271%	41,232	40,604	40,648
GSAMP TRUST 2007-FM2 FM2 A2C	3.9471%	284,049	208,511	175,106
HA SUSTAINABLE INFRASTRUCTURE	6.3750%	400,000	501,244	408,182
HA SUSTAINABLE INFRASTRUCTURE	6.1500%	500,000	498,548	514,414
HACKENSACK MERIDIAN HEALTH INC	2.8750%	1,000	1,000	646
HACKENSACK MERIDIAN HEALTH INC	2.6750%	10,000	10,000	7,278
HALEON US CAPITAL LLC	3.3750%	500,000	495,071	496,425
HARBORVIEW MORTGAGE LO 12 1A1A	4.1998%	114,860	106,064	93,511
HARBORVIEW MORTGAGE LOA 6 2A1A	3.9798%	482,191	451,139	435,593
HAWAIIAN ELECTRIC CO INC 144A	6.0000%	120,000	120,002	121,692
HCA INC	6.1000%	22,000	21,867	21,884
HCA INC	4.5000%	440,000	438,731	440,980
HCA INC	3.5000%	200,000	199,252	192,526
HCA INC	3.6250%	550,000	498,039	520,335
HCA INC	5.7000%	45,000	44,864	43,051
HCA INC	5.8750%	170,000	172,842	177,238
HCA INC	5.5000%	135,000	135,938	140,887
HCA INC	5.2500%	350,000	348,696	350,273
HCA INC	5.7500%	400,000	399,100	420,642
HCA INC	5.6000%	29,000	28,964	30,288
HCA INC	4.3000%	295,000	294,558	294,174
HCA INC	4.1250%	670,000	682,624	668,222
HCA INC	4.9000%	25,000	24,912	24,705
HCA INC	5.6250%	943,000	972,774	973,052
HCA INC	5.2000%	100,000	101,734	102,486
HCA INC	5.1250%	88,000	83,988	85,221
HCA INC	5.4500%	45,000	44,945	46,387
HCA INC	4.6000%	45,000	44,897	44,661
HEALTHCARE REALTY HOLDINGS LP	2.0000%	190,000	162,327	166,884
HERC HOLDINGS INC 144A	6.6250%	175,000	172,034	181,745
HERC HOLDINGS INC 144A	6.0000%	115,000	114,998	116,490
HERCULES CAPITAL INC	6.0000%	100,000	99,011	101,333
HERSHEY CO/THE	4.9500%	80,000	80,393	83,047
HERSHEY CO/THE	4.7500%	80,000	80,796	82,227
HERTZ VEHICLE FINANC 1A A 144A	5.4900%	300,000	299,976	300,975
HERTZ VEHICLE FINANC 4A A 144A	6.1500%	500,000	499,944	523,587
HEXCEL CORP	5.8750%	168,000	171,515	176,069
HEXCEL CORP	4.2000%	60,000	59,142	59,873
HF SINCLAIR CORP	6.2500%	140,000	146,460	146,247
HIGHWOODS REALTY LP	4.1250%	200,000	194,555	198,282
HIGHWOODS REALTY LP	4.2000%	100,000	101,824	98,525

	Coupon	Units	Cost	Market Value
HILTON DOMESTIC OPERATING 144A	5.8750%	200,000	200,002	204,519
HILTON DOMESTIC OPERATING 144A	5.5000%	515,000	514,999	518,964
HILTON GRAND VACATIONS BO 144A	5.0000%	585,000	574,989	568,177
HLF FINANCING SARL LLC / 144A	4.8750%	270,000	262,979	253,563
HOAG MEMORIAL HOSPITAL PRESBYT	3.8030%	6,000	6,000	4,560
HOME DEPOT INC/THE	3.6250%	75,000	52,572	54,935
HOME EQUITY MORTGAGE LOAN C M2	4.5371%	334,513	327,188	332,918
HORMEL FOODS CORP	1.7000%	72,000	68,652	68,404
HOST HOTELS & RESORTS LP	5.7000%	530,000	536,719	554,109
HOST HOTELS & RESORTS LP	5.5000%	432,000	427,249	438,007
HOWARD MIDSTREAM ENERGY P 144A	6.6250%	160,000	159,991	164,374
HUB INTERNATIONAL 1/25 TLB	0.0000%	133,756	133,654	134,390
HUB INTERNATIONAL LTD 144A	7.2500%	55,000	55,000	57,746
HUB INTERNATIONAL LTD 144A	7.3750%	25,000	25,000	26,234
HUB INTERNATIONAL LTD 144A	5.6250%	10,000	10,000	9,998
HUBBELL INC	2.3000%	114,000	100,458	103,935
HUDSON PACIFIC PROPERTIES LP	5.9500%	200,000	181,130	196,999
HUMANA INC	5.8750%	223,000	223,720	234,655
HUMANA INC	5.9500%	40,000	40,277	42,043
HUNT COS INC 144A	5.2500%	414,000	399,254	404,225
HUNTINGTON BANCSHARES INC/OH	5.2720%	70,000	69,995	72,085
HYATT HOTELS CORP	5.2500%	80,000	80,741	82,381
HYATT HOTELS CORP	5.7500%	60,000	59,965	62,970
HYATT HOTELS CORP	5.3750%	200,000	201,494	206,212
HYATT HOTELS CORP	4.3750%	30,000	29,330	30,085
IHEARTCOMMUNICATIONS INC 144A	9.1250%	85,000	81,021	81,864
IMOLA MERGER CORP 144A	4.7500%	310,000	298,741	305,976
INDIANA MICHIGAN POWER CO	4.5500%	30,000	30,209	26,091
INDIANA UNIVERSITY HEALTH INC	2.8520%	10,000	10,000	6,336
INDYMAC INDX MORTGAG AR12 2A1A	4.2671%	211,111	201,917	198,806
INOVA HEALTH SYSTEM FOUNDATION	4.0680%	4,000	4,000	3,180
INTEL CORP	3.1000%	15,000	8,621	8,420
INTEL CORP	3.2000%	10,000	5,942	5,730
INTEL CORP	3.2500%	35,000	24,095	22,397
INTEL CORP	3.9000%	50,000	47,771	49,050
INTEL CORP	5.7000%	65,000	60,635	60,840
INTEL CORP	4.2500%	5,000	4,165	4,066
INTEL CORP	5.6000%	65,000	60,060	60,218
INTEL CORP	2.8000%	45,000	31,932	31,527
INTEL CORP	5.6250%	110,000	116,721	105,796
INTEL CORP	4.8750%	210,000	210,766	211,477
INTEL CORP	5.1250%	75,000	76,723	76,933
INTERCONTINENTAL EXCHANGE INC	3.0000%	360,000	236,375	236,146
INTERCONTINENTAL EXCHANGE INC	3.6250%	185,000	180,380	183,654
INTERCONTINENTAL EXCHANGE INC	4.2000%	135,000	133,965	135,251
INTERIOR LOGIC 3/21 COV-LITE T	0.0000%	0	0	0
INTERNATIONAL BUSINESS MACHINE	4.0000%	178,000	143,328	149,565
INTERSTATE POWER AND LIGHT CO	3.1000%	10,000	6,603	6,440
INVERSION ESCROW ISSUER L 144A	6.7500%	265,000	264,972	264,036
INVITATION HOMES OPERATING PAR	4.1500%	400,000	399,327	389,500
INVITATION HOMES OPERATING PAR	4.8750%	180,000	176,065	177,985
IPALCO ENTERPRISES INC	5.7500%	100,000	99,771	101,892
IQVIA INC	5.7000%	200,000	201,873	206,360
IRON MOUNTAIN INC 144A	4.5000%	80,000	71,651	76,280
IRON MOUNTAIN INC 144A	5.2500%	95,000	95,004	93,851
IRON MOUNTAIN INC 144A	7.0000%	125,000	125,032	128,404
J M SMUCKER CO/THE	5.9000%	33,000	32,991	34,588
JABIL INC	1.7000%	55,000	54,955	54,618
JABIL INC	5.4500%	95,000	94,683	98,127
JB POINDEXTER & CO INC 144A	8.7500%	265,000	266,691	277,581
JELD-WEN INC 144A	7.0000%	145,000	142,646	99,627
JETBLUE 2019-1 CLASS AA PASS T	2.7500%	143,913	126,037	129,234
JOHN DEERE CAPITAL CORP	4.7500%	100,000	99,991	100,394
JOHNSON & JOHNSON	2.2500%	145,000	89,901	85,818
JOHNSON & JOHNSON	3.7000%	160,000	166,607	170,044
JOHNSON & JOHNSON	2.1000%	7,000	4,819	4,948
JOHNSON & JOHNSON	0.9500%	100,000	99,984	95,764
JOHNSON & JOHNSON	2.4500%	129,000	75,704	71,159
JONES LANG LASALLE INC	6.8750%	300,000	298,592	321,206
JP MORGAN CHASE CO CCDC A 144A	7.2355%	700,000	687,011	737,405
JP MORGAN MORTGAGE ACQU HE2 M1	4.2371%	300,000	270,279	290,262
JPMORGAN CHASE & CO	5.0400%	160,000	160,000	161,670
JPMORGAN CHASE & CO	2.5220%	115,000	103,936	107,219
JPMORGAN CHASE & CO	5.5720%	65,000	65,000	68,374
JPMORGAN CHASE & CO	4.2500%	560,000	557,986	564,122
JPMORGAN CHASE & CO	5.6000%	86,000	84,624	89,924
JPMORGAN CHASE & CO	4.8500%	58,000	58,880	55,065
JPMORGAN CHASE & CO	2.5800%	30,000	30,000	27,445
JPMORGAN CHASE & CO	4.2030%	160,000	166,033	160,497
JPMORGAN CHASE & CO	3.7020%	138,000	145,515	136,008
JPMORGAN CHASE & CO	3.5400%	1,230,000	1,261,145	1,223,416
JPMORGAN CHASE & CO	4.8510%	100,000	100,000	101,298
JPMORGAN CHASE & CO	5.1030%	235,000	235,000	242,842
JPMORGAN CHASE & CO	1.9530%	5,000	4,312	4,464
JPMORGAN CHASE & CO	6.0870%	785,000	785,000	826,971

	Coupon	Units	Cost	Market Value
JPMORGAN CHASE & CO	5.2990%	95,000	95,000	97,937
JPMORGAN CHASE & CO	3.9600%	200,000	196,980	199,968
JPMORGAN CHASE & CO	2.9630%	385,000	344,086	353,833
JPMORGAN CHASE & CO	5.3360%	30,000	30,000	31,140
JPMORGAN CHASE & CO	5.5810%	2,100,000	2,116,589	2,192,149
JPMORGAN CHASE & CO	5.2940%	90,000	90,048	93,004
JPMORGAN CHASE & CO	4.9950%	228,000	228,683	234,244
JPMORGAN CHASE & CO	4.9460%	290,000	285,513	293,497
JPMORGAN CHASE & CO	2.5450%	487,000	426,169	439,989
JPMORGAN CHASE & CO	5.5760%	215,000	215,000	222,851
JPMORGAN CHASE & CO	3.6500%	335,000	326,052	333,129
JPMORGAN CHASE & CO	6.8750%	81,000	84,263	85,496
JPMORGAN CHASE BANK NA	5.1100%	500,000	500,000	505,430
K HOVNIANIAN ENTERPRISES I 144A	8.0000%	80,000	80,001	81,657
K HOVNIANIAN ENTERPRISES I 144A	8.3750%	115,000	115,002	116,874
KAISER FOUNDATION HOSPITALS	3.0020%	20,000	20,000	13,134
KAISER FOUNDATION HOSPITALS	3.2660%	30,000	31,917	20,989
KAISER FOUNDATION HOSPITALS	2.8100%	107,000	79,947	79,773
KENNEDY-WILSON INC	4.7500%	510,000	449,375	486,895
KENTUCKY UTILITIES CO	3.3000%	30,000	31,322	20,723
KENVUE INC	5.0000%	78,000	79,687	80,377
KEURIG DR PEPPER INC	3.9500%	52,000	50,906	51,439
KEURIG DR PEPPER INC	4.5970%	10,000	10,016	10,083
KEYSIGHT TECHNOLOGIES INC	4.9500%	50,000	49,954	50,456
KILROY REALTY LP	4.7500%	300,000	281,417	301,628
KIMBERLY-CLARK CORP	3.1000%	13,000	12,028	12,525
KIMBERLY-CLARK CORP	3.2000%	17,000	16,080	16,599
KIMBERLY-CLARK CORP	2.8750%	50,000	49,863	33,163
KINDER MORGAN INC	5.0000%	85,000	84,909	87,012
KINDER MORGAN INC	1.7500%	90,000	89,973	88,350
KINDER MORGAN INC	5.9500%	95,000	94,573	94,746
KINDER MORGAN INC	4.8000%	200,000	188,049	200,785
KINETIK HOLDINGS LP 144A	6.6250%	260,000	260,006	267,731
KINETIK HOLDINGS LP 144A	5.8750%	140,000	139,660	141,236
KODIAK GAS SERVICES LLC 144A	7.2500%	230,000	231,408	239,305
KODIAK GAS SERVICES LLC 144A	6.7500%	35,000	35,001	35,978
KRAFT HEINZ FOODS CO	5.2000%	23,000	21,703	21,153
KRAFT HEINZ FOODS CO	5.4000%	150,000	149,817	154,362
KRAKEN OIL & GAS PARTNERS 144A	7.6250%	110,000	110,049	108,492
LABORATORY CORP OF AMERICA HOL	4.8000%	496,000	479,235	492,382
LAZARD GROUP LLC	4.3750%	209,000	208,424	209,526
LBM ACQUISITION LLC 144A	6.2500%	220,000	196,405	198,134
LCM INVESTMENTS HOLDINGS 144A	8.2500%	285,000	290,660	301,443
LEEWARD RENEWABLE ENERGY 144A	4.2500%	160,000	161,412	152,277
LEHMAN XS TRUST SERIE 12N 1A3A	4.1871%	82,901	74,251	82,795
LELAND STANFORD JUNIOR UNIVERS	2.4130%	20,000	20,000	12,041
LENNAR CORP	5.0000%	450,000	463,890	453,573
LENNOX INTERNATIONAL INC	5.5000%	70,000	69,959	72,262
LEVEL 3 9/25 COV-LITE TLB4	0.0000%	0	0	0
LEVEL 3 FINANCING INC 144A	7.0000%	340,000	339,996	350,394
LEVEL 3 FINANCING INC 144A	8.5000%	85,000	85,000	87,137
LEVEL 3 FINANCING INC 144A	8.7500%	350,000	345,173	352,262
LIFEPOINT HEALTH INC 144A	8.3750%	250,000	256,725	271,366
LIGHTNING POWER LLC 144A	7.2500%	240,000	241,309	255,235
LIVE NATION ENTERTAINMENT 144A	3.7500%	175,000	166,954	172,231
LONG BEACH MORTGAGE LOA WL1 M4	4.8371%	626,642	603,648	620,106
LONG BEACH MORTGAGE LOAN 8 2A3	4.1071%	481,017	199,573	119,882
LONG BEACH MORTGAGE LOAN 8 2A4	4.2671%	262,373	114,511	65,551
LOUISIANA LOCAL GOVERNMENT ELL A2	4.1450%	5,000	5,000	5,004
LOUISIANA LOCAL GOVERNMENT ELL A3	4.2750%	5,000	5,000	4,960
LOUISIANA LOCAL GOVERNMENT ELL A4	4.4750%	10,000	10,001	9,771
LPL HOLDINGS INC	6.7500%	180,000	187,113	192,161
LPL HOLDINGS INC	5.6500%	75,000	74,851	77,011
LYB INTERNATIONAL FINANCE III	5.5000%	2,000	2,001	1,981
M&T BANK CORP	5.4000%	100,000	100,000	101,057
M&T BANK CORP	7.4130%	255,000	263,914	276,766
M&T BANK CORP	6.0820%	265,000	263,051	281,960
MAIN STREET CAPITAL CORP	5.4000%	85,000	84,992	85,400
MARKEL GROUP INC	6.0000%	80,000	79,719	80,807
MARRIOTT INTERNATIONAL INC/MD	5.0000%	200,000	199,344	203,411
MARRIOTT INTERNATIONAL INC/MD	5.5000%	165,000	161,612	169,265
MARRIOTT INTERNATIONAL INC/MD	5.2500%	285,000	283,076	289,348
MARRIOTT INTERNATIONAL INC/MD	2.8500%	300,000	299,685	278,474
MARRIOTT INTERNATIONAL INC/MD	5.3500%	136,000	132,953	140,022
MARRIOTT INTERNATIONAL INC/MD	5.4500%	300,000	299,515	302,701
MARRIOTT OWNERSHIP RESORT 144A	4.5000%	290,000	264,542	277,068
MARRIOTT OWNERSHIP RESORT 144A	6.5000%	200,000	200,271	191,909
MARRIOTT OWNERSHIP RESORTS INC	4.7500%	80,000	75,301	78,802
MARS INC 144A	5.0000%	270,000	269,504	278,696
MARS INC 144A	5.7000%	275,000	272,404	275,077
MARS INC 144A	5.2000%	600,000	599,006	617,958
MARSH & MCLENNAN COS INC	5.7000%	170,000	169,507	171,468
MARSH & MCLENNAN COS INC	4.5500%	500,000	499,642	505,980
MARSH & MCLENNAN COS INC	5.4000%	30,000	29,305	29,010
MARTIN MARIETTA MATERIALS INC	3.2000%	26,000	18,330	17,600

	Coupon	Units	Cost	Market Value
MARTIN MARIETTA MATERIALS INC	5.5000%	70,000	68,630	68,363
MASSACHUSETTS ELECTRIC CO 144A	1.7290%	235,000	222,613	205,926
MASSACHUSETTS INSTITUTE OF TEC	4.6780%	30,000	32,923	24,955
MASSACHUSETTS INSTITUTE OF TEC	2.9890%	18,000	18,000	12,014
MASTERCARD INC	3.8500%	40,000	44,424	31,464
MASTERCARD INC	4.5500%	230,000	229,528	230,379
MASTERCARD INC	4.3500%	290,000	287,564	291,902
MASTR ASSET BACKED SECU NC1 M1	4.5071%	338,608	329,426	317,847
MASTR ASSET BACKED SECU NC1 M2	4.5371%	42,586	41,436	43,818
MAYO CLINIC	3.1960%	6,000	6,000	3,797
MCDONALD'S CORP	3.6250%	505,000	488,484	377,283
MCKESSON CORP	5.1000%	175,000	178,032	181,111
MCLAREN HEALTH CARE CORP	4.3860%	100,000	119,995	84,302
MEDLINE BORROWER LP 144A	5.2500%	295,000	292,612	296,653
MEDLINE BORROWER LP 144A	3.8750%	145,000	132,383	141,565
MEDLINE BORROWER LP/MEDLI 144A	6.2500%	45,000	45,621	46,519
MEMORIAL HEALTH SERVICES	3.4470%	20,000	20,000	14,249
MEMORIAL SLOAN-KETTERING CANCER	2.9550%	32,000	32,347	21,071
MERCEDES-BENZ FINANCE NOR 144A	4.9000%	300,000	299,788	305,513
MERCER INTERNATIONAL INC	5.1250%	155,000	132,107	98,641
MERCER INTERNATIONAL INC 144A	12.8750%	170,000	173,834	131,844
MERRILL LYNCH MORTGAGE WMC1 M1	4.5371%	222,943	226,199	219,984
META PLATFORMS INC	4.7500%	300,000	299,496	303,173
META PLATFORMS INC	4.6500%	110,000	92,256	89,247
META PLATFORMS INC	4.5500%	305,000	305,182	310,676
META PLATFORMS INC	5.6250%	60,000	59,895	57,701
META PLATFORMS INC	4.8750%	140,000	139,976	140,048
METLIFE INC	6.3500%	160,000	163,731	168,716
MGIC INVESTMENT CORP	5.2500%	115,000	115,000	115,002
MICRON TECHNOLOGY INC	5.8000%	103,000	104,938	108,727
MICRON TECHNOLOGY INC	6.0500%	375,000	382,853	400,954
MICROSOFT CORP	2.5250%	37,000	31,959	22,709
MID-AMERICA APARTMENTS LP	4.9500%	85,000	82,712	85,782
MID-AMERICA APARTMENTS LP	1.1000%	100,000	99,937	98,016
MIDAMERICAN ENERGY CO	3.9500%	27,000	26,270	21,436
MID-ATLANTIC INTERSTATE T 144A	4.1000%	200,000	206,379	200,179
MILL CITY MORTGAGE GS1 A1 144A	2.7500%	30,307	30,437	29,797
MILL CITY MORTGAGE GS2 A1 144A	2.7500%	361,680	363,745	352,975
MISSISSIPPI POWER CO	3.1000%	30,000	26,144	19,667
MONDELEZ INTERNATIONAL INC	4.6250%	500,000	363,268	377,745
MORGAN STANLEY	3.1250%	364,000	361,615	362,380
MORGAN STANLEY	3.9500%	3,000	2,919	2,998
MORGAN STANLEY	5.2500%	400,000	389,477	412,557
MORGAN STANLEY	1.7940%	5,000	4,271	4,396
MORGAN STANLEY	1.5120%	136,000	134,300	134,076
MORGAN STANLEY	1.5930%	700,000	674,009	693,930
MORGAN STANLEY	3.6220%	60,000	57,632	58,343
MORGAN STANLEY	5.4490%	210,000	212,615	216,830
MORGAN STANLEY	2.6990%	163,000	148,332	153,014
MORGAN STANLEY	4.2100%	800,000	784,434	801,905
MORGAN STANLEY	2.5110%	456,000	402,394	409,440
MORGAN STANLEY	4.9940%	55,000	55,000	56,107
MORGAN STANLEY	5.1920%	1,180,000	1,180,000	1,217,634
MORGAN STANLEY	5.6640%	35,000	35,000	36,811
MORGAN STANLEY ABS CAP HE2 A2C	3.9171%	486,118	260,859	223,471
MORGAN STANLEY ABS CAP HE8 A2C	3.9271%	391,792	228,068	171,436
MORGAN STANLEY ABS CAP WMC4 M6	4.8371%	571,199	554,222	540,659
MORGAN STANLEY ABS CAPI HE3 M1	4.6421%	35,308	35,040	36,298
MORGAN STANLEY PRIVATE BANK NA	4.4660%	750,000	749,989	755,145
MORTGAGEIT MORTGAGE LOAN 1 1A2	4.1871%	45,653	41,302	33,328
MOTOROLA SOLUTIONS INC	2.7500%	285,000	285,970	261,035
MOTOROLA SOLUTIONS INC	5.6000%	50,000	50,083	52,666
MOTOROLA SOLUTIONS INC	2.3000%	102,000	97,855	92,681
MOTOROLA SOLUTIONS INC	5.4000%	80,000	79,925	82,771
MOTOROLA SOLUTIONS INC	4.6000%	20,000	19,889	20,254
MOUNT NITTANY MEDICAL CENTER O	3.7990%	5,000	5,000	3,734
MPLX LP	5.0000%	800,000	794,968	804,969
MPLX LP	4.9500%	25,000	22,454	21,101
MPLX LP	4.5000%	25,000	21,968	22,855
MPLX LP	5.5000%	43,000	42,542	43,947
MPLX LP	2.6500%	36,000	32,183	33,373
MPLX LP	4.1250%	265,000	265,695	265,123
MPLX LP	4.9000%	85,000	78,455	69,896
MPLX LP	4.7000%	266,000	261,870	221,880
MPLX LP	5.2000%	33,000	38,573	29,586
MPLX LP	4.8000%	155,000	154,827	156,808
MPT OPERATING PARTNERSHIP LP /	5.0000%	245,000	235,053	236,522
MPT OPERATING PARTNERSHIP LP /	3.5000%	145,000	114,151	105,428
MSCI INC	5.2500%	215,000	214,170	216,982
MSCI INC	5.1500%	105,000	104,634	104,463
MSCI INC 144A	4.0000%	200,000	187,081	195,705
MYMICHIGAN HEALTH	3.4090%	2,000	2,000	1,393
NABORS INDUSTRIES INC 144A	7.6250%	290,000	290,002	285,200
NASDAQ INC	3.8500%	40,000	39,896	39,981
NATIONAL FUEL GAS CO	5.5000%	150,000	151,859	154,817

	Coupon	Units	Cost	Market Value
NATIONAL FUEL GAS CO	5.9500%	278,000	277,837	291,133
NATIONAL HEALTH INVESTORS INC	3.0000%	87,000	73,749	79,042
NATIONAL RURAL UTILITIES COOPE	1.0000%	65,000	64,985	64,120
NAVIENT PRIVATE ED DA A2A 144A	4.0000%	54,938	52,723	54,676
NCR ATLEOS CORP 144A	9.5000%	235,000	233,091	255,054
NCR VOYIX CORP 144A	5.1250%	63,000	63,001	62,574
NEPTUNE BIDCO US INC 144A	9.2900%	220,000	212,626	220,376
NEPTUNE BIDCO US INC 144A	10.3750%	165,000	165,003	169,181
NESTLE CAPITAL CORP 144A	4.8750%	300,000	299,880	309,200
NETAPP INC	5.7000%	89,000	88,912	93,344
NETAPP INC	5.5000%	85,000	85,000	88,534
NETFLIX INC	3.6250%	400,000	500,153	476,577
NETFLIX INC	5.4000%	35,000	34,928	34,029
NETFLIX INC 144A	4.8750%	300,000	326,419	307,773
NEVADA POWER CO	6.2500%	95,000	94,989	96,068
NEW CENTURY HOME EQUITY 2 A2B	4.1071%	63,603	60,675	63,585
NEW CENTURY HOME EQUITY L D M2	4.4921%	1,000,000	926,084	911,239
NEW ENGLAND POWER CO 144A	2.8070%	75,000	60,841	46,039
NEW ENTERPRISE STONE & LI 144A	5.2500%	330,000	329,754	330,073
NEW ENTERPRISE STONE & LI 144A	9.7500%	50,000	50,000	50,375
NEW RESIDENTIAL M RPL1 A1 144A	2.7500%	263,641	267,497	254,628
NEW RESIDENTIAL M RPL3 A1 144A	2.7500%	271,089	281,402	262,831
NEW RESIDENTIAL MO 1A A1B 144A	3.5000%	118,685	112,796	112,092
NEW RESIDENTIAL MOR 3A A1 144A	4.5000%	145,526	150,167	142,622
NEW YORK AND PRESBYTERIAN HOSP	3.9540%	9,000	9,000	6,183
NEW YORK LIFE GLOBAL FUND 144A	5.0000%	261,000	260,643	268,019
NEW YORK LIFE GLOBAL FUND 144A	4.6000%	285,000	284,967	289,568
NEW YORK STATE ELECTRIC & 144A	2.1500%	500,000	499,363	442,077
NEWS CORP 144A	3.8750%	275,000	264,735	266,730
NEXTERA ENERGY CAPITAL HOLDING	5.9000%	35,000	34,909	35,518
NEXTERA ENERGY CAPITAL HOLDING	2.2500%	75,000	74,888	69,023
NEXTERA ENERGY CAPITAL HOLDING	5.3000%	100,000	99,995	104,279
NEXTERA ENERGY CAPITAL HOLDING	6.3750%	185,000	185,173	190,964
NEXTERA ENERGY CAPITAL HOLDING	4.8000%	100,000	84,540	98,226
NEXTERA ENERGY CAPITAL HOLDING	5.5500%	30,000	29,540	29,077
NIAGARA MOHAWK POWER CORP 144A	5.7830%	125,000	124,259	123,928
NISOURCE INC	3.9500%	30,000	27,127	23,478
NISOURCE INC	3.4900%	60,000	59,486	59,619
NISOURCE INC	1.7000%	35,000	33,671	30,752
NISOURCE INC	5.3500%	95,000	94,902	97,294
NISOURCE INC	6.3750%	120,000	119,988	124,290
NISOURCE INC	5.8500%	65,000	63,620	65,044
NISSAN MOTOR ACCEPTANCE C 144A	1.8500%	500,000	499,984	487,880
NORTHERN OIL & GAS INC 144A	7.8750%	275,000	275,007	267,754
NORTHERN STATES POWER CO/MN	4.5000%	10,000	10,353	8,521
NORTHERN STATES POWER CO/MN	2.6000%	7,000	6,885	4,292
NORTHERN STATES POWER CO/MN	5.1000%	15,000	14,890	13,954
NORTHERN STATES POWER CO/MN	5.6500%	25,000	24,865	25,157
NORTHWESTERN UNIVERSITY	2.6400%	10,000	10,000	6,304
NOVARTIS CAPITAL CORP	2.7500%	114,000	86,030	73,234
NOVASTAR MORTGAGE FUNDIN 6 A2C	4.1271%	107,036	77,511	35,228
NOVELIS CORP 144A	4.7500%	170,000	170,004	164,220
NOVELIS CORP 144A	6.8750%	245,000	244,179	254,373
NRG ENERGY INC 144A	3.6250%	385,000	326,519	359,776
NRG ENERGY INC 144A	6.0000%	445,000	445,089	450,893
NRG ENERGY INC 144A	4.7340%	200,000	198,947	200,284
NSTAR ELECTRIC CO	3.1000%	10,000	9,913	6,709
NSTAR ELECTRIC CO	4.9500%	30,000	30,026	27,154
NUSTAR LOGISTICS LP	6.0000%	12,000	12,038	12,024
NUSTAR LOGISTICS LP	6.3750%	54,000	54,008	56,835
NUVEEN LLC 144A	5.5500%	400,000	399,644	416,895
NVIDIA CORP	2.0000%	30,000	26,469	27,032
NVIDIA CORP	3.7000%	10,000	11,761	7,331
NVR INC	3.0000%	961,000	976,352	910,323
OBX 2024-NQM2 TRU NQM2 A1 144A	5.8780%	671,251	666,284	675,687
OCEANEERING INTERNATIONAL INC	6.0000%	195,000	187,455	197,417
OGLETHORPE POWER CORP	5.3750%	30,000	32,416	29,683
OHIO POWER CO	5.6500%	20,000	19,964	20,887
OHIOHEALTH CORP	3.0420%	3,000	3,000	2,040
OKLAHOMA DEVELOPMENT FI PSO A2	4.6230%	5,000	5,000	4,821
OKLAHOMA GAS AND ELECTRIC CO	3.8000%	95,000	95,227	94,663
OLD REPUBLIC INTERNATIONAL COR	3.8500%	25,000	19,230	18,155
OLYMPUS WATER US HOLDING 144A	6.2500%	60,000	59,932	58,385
OLYMPUS WATER US HOLDING 144A	7.2500%	400,000	399,978	405,680
OMEGA HEALTHCARE INVESTORS INC	3.3750%	20,000	18,018	18,691
OMEGA HEALTHCARE INVESTORS INC	5.2000%	100,000	99,202	101,852
OMNICOM GROUP INC	5.3000%	110,000	111,510	112,500
OMNICOM GROUP INC 144A	3.3750%	20,000	19,961	15,233
ONCOR ELECTRIC DELIVERY CO LLC	3.8000%	50,000	49,743	37,848
ONCOR ELECTRIC DELIVERY CO LLC	4.3000%	225,000	224,779	226,849
ONCOR ELECTRIC DELIVERY CO LLC	2.7000%	10,000	6,423	5,985
ONEMAIN FINANCE CORP	3.5000%	75,000	71,175	74,268
ONEMAIN FINANCE CORP	6.6250%	335,000	340,437	343,955
ONEMAIN FINANCE CORP	6.7500%	90,000	89,998	91,283
ONEMAIN FINANCE CORP	7.8750%	380,000	378,215	401,680

	Coupon	Units	Cost	Market Value
ONEOK INC	3.4000%	175,000	162,894	169,687
ONEOK INC	4.7500%	90,000	90,206	90,567
ONEOK INC	4.2500%	1,295,000	1,294,724	1,299,509
ONEOK INC	4.5500%	270,000	268,868	272,438
ONEOK INC	5.0500%	835,000	784,806	804,975
ONEOK INC	6.0500%	51,000	52,770	54,326
ONEOK INC	5.6500%	44,000	43,971	45,712
OPEN TEXT HOLDINGS INC 144A	4.1250%	340,000	305,568	324,979
ORACLE CORP	6.2500%	200,000	216,375	209,040
ORACLE CORP	4.4500%	35,000	34,979	34,266
ORACLE CORP	4.5000%	20,000	17,120	15,346
ORACLE CORP	3.6000%	120,000	88,725	83,350
ORACLE CORP	3.9500%	2,000	1,502	1,322
ORACLE CORP	6.0000%	200,000	203,523	176,976
ORACLE CORP	5.8750%	25,000	24,988	22,638
ORACLE CORP	5.5000%	225,000	224,967	220,951
ORACLE CORP	2.6500%	70,000	69,231	69,426
ORACLE CORP	3.8500%	35,000	22,449	21,469
ORACLE CORP	1.6500%	800,000	799,178	794,960
ORACLE CORP	4.7000%	160,000	159,581	148,779
ORACLE CORP	6.1250%	65,000	64,816	57,768
ORACLE CORP	5.2000%	45,000	44,993	43,215
ORACLE CORP	4.8000%	35,000	34,988	33,958
O'REILLY AUTOMOTIVE INC	3.6000%	18,000	17,530	17,898
O'REILLY AUTOMOTIVE INC	5.7500%	50,000	49,992	50,676
O'REILLY AUTOMOTIVE INC	4.2000%	21,000	19,893	20,958
O'REILLY AUTOMOTIVE INC	4.7000%	4,000	3,801	4,041
OSAIC HOLDINGS INC 144A	6.7500%	170,000	173,894	177,815
OTIS WORLDWIDE CORP	3.3620%	15,000	16,808	10,691
PACIFIC GAS AND ELECTRIC CO	5.9000%	15,000	14,930	14,432
PACIFIC GAS AND ELECTRIC CO	6.1000%	101,000	102,743	103,250
PACIFIC GAS AND ELECTRIC CO	3.0000%	1,000,000	998,190	969,710
PACIFIC GAS AND ELECTRIC CO	4.9500%	35,000	41,893	29,669
PACIFIC GAS AND ELECTRIC CO	4.5000%	30,000	33,772	26,222
PACIFIC GAS AND ELECTRIC CO	3.5000%	45,000	37,685	30,461
PACIFIC GAS AND ELECTRIC CO	3.2500%	60,000	58,132	55,904
PACIFIC GAS AND ELECTRIC CO	3.3000%	20,000	18,703	15,180
PACIFIC GAS AND ELECTRIC CO	5.7000%	200,000	201,637	205,978
PACIFIC GAS AND ELECTRIC CO	2.5000%	320,000	319,830	288,347
PACIFIC GAS AND ELECTRIC CO	3.1500%	75,000	75,000	75,000
PACIFIC GAS AND ELECTRIC CO	6.7500%	20,000	21,326	21,333
PACIFIC GAS AND ELECTRIC CO	4.7500%	135,000	112,524	114,394
PACIFIC GAS AND ELECTRIC CO	4.2000%	235,000	227,235	233,734
PACIFIC GAS AND ELECTRIC CO	4.5500%	320,000	337,153	318,880
PACIFIC GAS AND ELECTRIC CO	2.9500%	140,000	139,318	139,644
PACIFIC GAS AND ELECTRIC CO	6.7000%	27,000	26,711	28,586
PACIFIC GAS AND ELECTRIC CO	5.0500%	70,000	69,872	70,494
PACIFIC GAS AND ELECTRIC CO	6.1500%	51,000	49,308	50,656
PACIFIC GAS AND ELECTRIC CO	5.5500%	405,000	407,084	418,089
PACIFICORP	6.0000%	20,000	22,991	20,379
PACIFICORP	2.9000%	40,000	25,286	23,528
PACIFICORP	4.1000%	27,000	22,291	21,387
PACIFICORP	2.7000%	100,000	88,255	91,929
PANTHER ESCROW ISSUER LLC 144A	7.1250%	195,000	198,503	202,068
PARK INTERMEDIATE HOLDING 144A	5.8750%	10,000	9,460	10,008
PARK INTERMEDIATE HOLDING 144A	4.8750%	430,000	418,201	419,891
PARK INTERMEDIATE HOLDING 144A	7.0000%	70,000	70,018	71,853
PARK PLACE SECURITIES WCW3 M2	4.5221%	155,446	159,099	156,656
PAYCHEX INC	5.3500%	200,000	199,285	207,364
PEACEHEALTH OBLIGATED GROUP	3.2180%	5,000	5,000	3,238
PECO ENERGY CO	2.8000%	220,000	219,811	138,132
PEDIATRIX MEDICAL GROUP I 144A	5.3750%	272,000	265,921	271,252
PENNYMAC FINANCIAL SERVIC 144A	6.8750%	420,000	418,415	438,722
PENSKE TRUCK LEASING CO L 144A	5.7500%	150,000	149,691	150,726
PENSKE TRUCK LEASING CO L 144A	4.2000%	100,000	99,616	100,018
PENSKE TRUCK LEASING CO L 144A	5.3500%	495,000	492,182	505,178
PENSKE TRUCK LEASING CO L 144A	6.0500%	125,000	126,928	130,269
PEPSICO INC	2.8750%	30,000	20,386	19,789
PEPSICO INC	3.8750%	65,000	64,363	49,641
PEPSICO INC	4.6500%	28,000	27,978	24,742
PEPSICO INC	4.2000%	10,000	8,478	8,242
PEPSICO INC	1.4000%	80,000	68,568	70,195
PERIMETER HOLDINGS LLC 144A	6.2500%	165,000	165,000	164,235
PETSMART LLC / PETSMART F 144A	7.5000%	485,000	485,034	493,577
PFIZER INC	1.7500%	60,000	59,883	53,064
PFIZER INC	4.3000%	30,000	30,473	26,273
PFIZER INC	7.2000%	40,000	51,370	47,796
PHILLIPS 66 CO	5.8750%	373,000	370,119	369,009
PIEDMONT HEALTHCARE INC	2.0440%	4,000	4,000	3,463
PIEDMONT HEALTHCARE INC	2.8640%	3,000	3,000	1,904
PIEDMONT NATURAL GAS CO INC	3.3500%	20,000	19,725	13,753
PIEDMONT NATURAL GAS CO INC	5.0500%	10,000	8,551	8,969
PILGRIM'S PRIDE CORP	6.2500%	330,000	335,974	352,718
PILGRIM'S PRIDE CORP	3.5000%	85,000	74,707	78,665
PILGRIM'S PRIDE CORP	4.2500%	10,000	9,384	9,763

	Coupon	Units	Cost	Market Value
PINNACLE WEST CAPITAL CORP	5.1500%	135,000	135,108	139,239
PLAINS ALL AMERICAN PIPELINE L	5.6000%	50,000	50,257	50,692
PLAINS ALL AMERICAN PIPELINE L	5.9500%	200,000	208,835	208,779
PNC FINANCIAL SERVICES GROUP I	5.3730%	105,000	105,000	108,217
PNC FINANCIAL SERVICES GROUP I	6.2000%	190,000	192,309	193,102
POST HOLDINGS INC 144A	6.5000%	550,000	549,987	550,804
POST HOLDINGS INC 144A	6.3750%	425,000	431,010	429,392
POTOMAC ELECTRIC POWER CO	5.2000%	55,000	54,823	56,575
PPG INDUSTRIES INC	1.2000%	30,000	29,993	29,826
PPL ELECTRIC UTILITIES CORP	3.0000%	5,000	4,917	3,333
PPL ELECTRIC UTILITIES CORP	5.2500%	180,000	178,808	173,039
PPL ELECTRIC UTILITIES CORP	4.8500%	85,000	84,377	86,072
PRA HEALTH SCIENCES INC 144A	2.8750%	400,000	394,256	396,765
PRESIDENT AND FELLOWS OF HARVA	2.5170%	6,000	6,000	3,664
PRESIDIO/FORTRESS INTERMEDIATE	0.0000%	153,838	153,068	153,694
PRIME SECURITY SERVICES B 144A	5.7500%	70,000	70,158	70,025
PRIMERICA INC	2.8000%	205,000	176,181	186,304
PROCTER & GAMBLE CO/THE	4.0500%	100,000	99,819	100,603
PROLOGIS EURO FINANCE LLC	0.5000%	275,000	265,781	272,107
PROLOGIS LP	4.2000%	300,000	207,933	219,903
PROVIDENCE ST JOSEPH HEALTH OB	2.7000%	15,000	15,000	8,894
PRUDENTIAL FINANCIAL INC	5.7000%	270,000	270,212	272,717
PUBLIC SERVICE CO OF COLORADO	4.5000%	15,000	12,752	12,559
PUBLIC SERVICE CO OF COLORADO	5.7500%	20,000	19,952	20,094
PUBLIC SERVICE CO OF OKLAHOMA	2.2000%	120,000	119,556	106,584
PUBLIC SERVICE CO OF OKLAHOMA	5.2000%	100,000	99,992	101,305
PUBLIC SERVICE CO OF OKLAHOMA	5.4500%	30,000	29,977	30,829
PUBLIC SERVICE ELECTRIC AND GA	3.0000%	20,000	13,829	13,150
PUBLIC SERVICE ELECTRIC AND GA	2.2500%	55,000	54,216	54,394
PUBLIC SERVICE ELECTRIC AND GA	3.1500%	10,000	9,985	6,826
PUBLIC SERVICE ELECTRIC AND GA	4.8500%	310,000	307,784	313,349
PUBLIC SERVICE ELECTRIC AND GA	3.8500%	40,000	44,897	30,886
PUBLIC SERVICE ELECTRIC AND GA	4.9000%	25,000	24,986	25,585
PUBLIC SERVICE ELECTRIC AND GA	5.3000%	16,000	15,633	15,348
PUBLIC SERVICE ELECTRIC AND GA	4.0500%	31,000	24,773	25,037
PUBLIC SERVICE ELECTRIC AND GA	5.0500%	55,000	54,896	56,308
PUBLIC SERVICE ELECTRIC AND GA	5.4500%	70,000	70,767	68,667
PUBLIC SERVICE ENTERPRISE GROU	5.8750%	325,000	337,793	339,461
PUBLIC SERVICE ENTERPRISE GROU	6.1250%	10,000	9,974	10,779
PUBLIC SERVICE ENTERPRISE GROU	5.4500%	20,000	19,970	20,695
PUGET ENERGY INC	2.3790%	10,000	10,000	9,574
PUGET SOUND ENERGY INC	4.2230%	20,000	20,001	16,338
PUGET SOUND ENERGY INC	2.8930%	30,000	23,147	19,107
PULTEGROUP INC	6.0000%	26,000	26,538	28,007
PULTEGROUP INC	6.3750%	69,000	71,839	75,791
PULTEGROUP INC	7.8750%	81,000	89,769	95,099
QUANTA SERVICES INC	2.3500%	70,000	59,021	61,747
QUANTA SERVICES INC	3.0500%	122,000	121,476	90,609
QUANTA SERVICES INC	2.9000%	254,000	229,633	237,933
QUIKRETE HOLDINGS INC 144A	6.7500%	335,000	335,861	349,838
QVC INC 144A	6.8750%	465,000	430,315	201,113
RADIAN GROUP INC	6.2000%	250,000	257,033	262,222
RAILWORKS HOLDINGS LP / R 144A	8.2500%	185,000	178,736	186,043
RALI SERIES 2007-QH8 TRU QH8 A	4.9086%	118,078	155,896	93,748
RAYMOND JAMES FINANCIAL INC	3.7500%	32,000	22,621	23,577
RAYMOND JAMES FINANCIAL INC	5.6500%	60,000	59,761	58,952
RAYONIER LP	2.7500%	11,000	9,401	9,927
REALTY INCOME CORP	5.7500%	205,000	258,564	286,846
REALTY INCOME CORP	4.7500%	55,000	54,728	56,029
REALTY INCOME CORP	5.3750%	25,000	24,602	24,185
REGENERON PHARMACEUTICALS INC	2.8000%	550,000	353,991	336,833
REGIONS FINANCIAL CORP	5.5020%	34,000	33,892	35,083
REGIONS FINANCIAL CORP	5.7220%	152,000	155,273	158,562
REINSURANCE GROUP OF AMERICA I	5.7500%	113,000	112,438	118,098
RELX CAPITAL INC	3.0000%	400,000	380,836	380,915
RELX CAPITAL INC	5.2500%	145,000	144,696	149,948
RELX CAPITAL INC	4.7500%	170,000	169,414	173,492
REPSOL E&P CAPITAL MARKET 144A	5.2040%	400,000	401,422	405,949
REPUBLIC SERVICES INC	5.0000%	145,000	145,398	149,041
REPUBLIC SERVICES INC	5.1500%	125,000	124,205	129,280
REPUBLIC SERVICES INC	4.8750%	200,000	197,588	205,064
REVVITY INC	2.2500%	100,000	87,631	88,151
RHP HOTEL PROPERTIES LP / 144A	6.5000%	345,000	345,403	357,903
RLJ LODGING TRUST LP 144A	4.0000%	260,000	239,725	246,478
ROCHE HOLDINGS INC 144A	2.3140%	1,000,000	1,000,009	984,166
ROCKEFELLER FOUNDATION/THE	2.4920%	5,000	5,000	3,036
ROCKET COS INC 144A	7.1250%	165,000	172,678	173,580
ROCKET COS INC 144A	6.3750%	230,000	230,025	239,803
ROCKET MORTGAGE LLC / ROC 144A	4.0000%	215,000	175,699	199,756
ROCKET SOFTWARE 10/23 (USD) CO	0.0000%	192,158	190,976	192,051
ROCKET SOFTWARE INC 144A	9.0000%	160,000	160,006	164,985
ROLLINS INC	5.2500%	95,000	93,626	97,167
ROPER TECHNOLOGIES INC	2.0000%	20,000	16,749	18,113
ROPER TECHNOLOGIES INC	1.7500%	152,000	125,358	133,476
ROPER TECHNOLOGIES INC	4.2000%	99,000	96,275	99,309

	Coupon	Units	Cost	Market Value
RPM INTERNATIONAL INC	4.2500%	100,000	82,389	82,016
RPM INTERNATIONAL INC	2.9500%	58,000	49,262	52,649
RWE FINANCE US LLC 144A	5.1250%	210,000	208,889	209,372
S&P GLOBAL INC	5.2500%	85,000	84,928	89,431
S&P GLOBAL INC	4.7500%	100,000	105,119	101,892
S&P GLOBAL INC	2.3000%	383,000	210,665	194,499
S&P GLOBAL INC	2.4500%	92,000	91,549	90,545
SABINE PASS LIQUEFACTION LLC	4.5000%	800,000	840,385	804,004
SABRA HEALTH CARE LP	3.2000%	200,000	198,701	183,210
SALLY HOLDINGS LLC / SALLY CAP	6.7500%	320,000	315,935	334,182
SAMMONS FINANCIAL GROUP I 144A	3.3500%	200,000	185,648	185,567
SAMMONS FINANCIAL GROUP I 144A	6.8750%	200,000	203,852	219,318
SAN DIEGO GAS & ELECTRIC CO	3.0000%	300,000	299,454	276,126
SANTANDER HOLDINGS USA INC	6.3420%	199,000	212,632	213,785
SANTANDER HOLDINGS USA INC	6.1740%	125,000	130,206	130,357
SANTANDER HOLDINGS USA INC	5.7410%	170,000	175,712	176,051
SBA TOWER TRUST 144A	2.3280%	600,000	602,193	576,634
SBL HOLDINGS INC 144A	5.9000%	200,000	199,776	199,010
SEALED AIR CORP 144A	1.5730%	600,000	588,893	587,215
SEALED AIR CORP/SEALED AI 144A	7.2500%	190,000	190,005	197,885
SEATTLE CHILDREN'S HOSPITAL	2.7190%	10,000	10,000	6,196
SEMPRA	3.2500%	500,000	509,925	493,874
SEMPRA	6.3750%	430,000	430,025	439,188
SEMPRA	6.8750%	98,000	96,065	100,815
SERVICE PROPERTIES TRUST	8.8750%	455,000	446,497	448,836
SERVICE PROPERTIES TRUST 144A	8.6250%	260,000	268,038	273,100
SERVICENOW INC	1.4000%	16,000	15,762	14,110
SHEA HOMES LP / SHEA HOMES FUN	4.7500%	175,000	175,723	172,979
SHELL FINANCE US INC	4.1250%	185,000	184,310	185,143
SHELL FINANCE US INC 144A	6.3750%	50,000	55,702	55,845
SHERWIN-WILLIAMS CO/THE	4.3000%	100,000	99,995	100,646
SHERWIN-WILLIAMS CO/THE	4.8000%	50,000	49,881	51,239
SIERRA PACIFIC POWER CO	2.6000%	20,000	19,876	19,903
SIMMONS FOODS INC/SIMMONS 144A	4.6250%	200,000	182,258	192,741
SIMON PROPERTY GROUP LP	1.3750%	70,000	69,981	68,202
SIMON PROPERTY GROUP LP	3.2500%	9,000	6,476	6,231
SIMON PROPERTY GROUP LP	4.2500%	10,000	8,462	8,373
SIMON PROPERTY GROUP LP	5.8500%	29,000	29,910	29,546
SIMON PROPERTY GROUP LP	6.6500%	16,000	15,815	17,951
SIRIUS XM RADIO LLC 144A	5.5000%	430,000	417,210	433,518
SIRIUS XM RADIO LLC 144A	3.8750%	415,000	346,633	382,019
SIX FLAGS ENTERTAINMENT C 144A	7.2500%	355,000	352,899	340,629
SIX FLAGS ENTERTAINMENT C 144A	5.5000%	30,000	30,000	29,813
SIX FLAGS ENTERTAINMENT CORP /	5.2500%	105,000	105,006	97,929
SIX FLAGS ENTERTAINMENT CORP /	5.3750%	195,000	195,000	194,235
SIXTH STREET LENDING PARTNERS	5.7500%	300,000	299,610	304,198
SLM CORP	3.1250%	200,000	192,397	196,600
SLM STUDENT LOAN TRUST 20 REGS	2.6500%	40,589	45,147	44,860
SM ENERGY CO 144A	7.0000%	174,000	174,843	171,054
SNAP-ON INC	3.1000%	80,000	70,608	54,501
SOTERA HEALTH HOLDINGS LL 144A	7.3750%	190,000	190,290	200,442
SOUNDVIEW HOME LOAN T OPT4 2A4	4.2471%	457,008	440,106	445,053
SOUNDVIEW HOME LOAN TRU WF2 M2	4.1921%	242,561	229,394	238,395
SOUTH BOW USA INFRASTRUCTURE H	4.9110%	400,000	400,017	403,721
SOUTHERN CALIFORNIA EDISON CO	5.9000%	168,000	162,319	162,424
SOUTHERN CALIFORNIA EDISON CO	2.7500%	200,000	199,957	178,185
SOUTHERN CALIFORNIA EDISON CO	3.6500%	270,000	269,772	189,563
SOUTHERN CALIFORNIA EDISON CO	6.2000%	19,000	18,679	19,158
SOUTHERN CALIFORNIA EDISON CO	5.3500%	1,200,000	1,200,050	1,202,141
SOUTHERN CALIFORNIA EDISON CO	5.9500%	25,000	24,878	26,482
SOUTHERN CALIFORNIA EDISON CO	5.8500%	1,045,000	1,045,702	1,073,926
SOUTHERN CALIFORNIA EDISON CO	5.6500%	100,000	99,922	103,538
SOUTHERN CALIFORNIA GAS CO	6.0000%	40,000	39,466	41,173
SOUTHERN CO GAS CAPITAL CORP	3.2500%	70,000	69,683	69,752
SOUTHERN CO GAS CAPITAL CORP	3.1500%	10,000	9,917	6,493
SOUTHERN CO GAS CAPITAL CORP	5.7500%	80,000	81,205	84,892
SOUTHERN CO GAS CAPITAL CORP	4.4000%	10,000	10,952	8,358
SOUTHERN CO/THE	5.7000%	75,000	74,811	79,079
SOUTHERN CO/THE	5.5000%	155,000	155,000	161,000
SOUTHERN POWER CO	5.1500%	40,000	39,809	38,625
SOUTHWEST GAS CORP	4.0500%	4,000	3,989	3,864
SOUTHWEST GAS CORP	5.4500%	200,000	199,859	205,096
SOUTHWESTERN ELECTRIC POWER CO	1.6500%	30,000	29,997	29,836
SOUTHWESTERN ELECTRIC POWER CO	4.1000%	50,000	48,506	49,983
SOUTHWESTERN PUBLIC SERVICE CO	3.7500%	50,000	49,455	37,068
SOUTHWESTERN PUBLIC SERVICE CO	3.1500%	10,000	10,741	6,620
SPECIALTY BUILDING PRODUC 144A	7.7500%	135,000	135,000	131,718
SPECTRUM BRANDS INC 144A	3.8750%	40,000	34,755	32,669
SPRINT CAPITAL CORP	6.8750%	326,000	339,200	349,941
SPRINT CAPITAL CORP	8.7500%	310,000	368,632	375,373
SS&C TECHNOLOGIES INC 144A	5.5000%	215,000	217,150	215,188
STANDARD BUILDING SOLUTIO 144A	5.8750%	380,000	379,990	381,103
STANDARD INDUSTRIES 9/21 COV-L	0.0000%	1	1	1
STANDARD INDUSTRIES INC/N 144A	4.7500%	75,000	70,531	74,769
STANDARD INDUSTRIES INC/N 144A	4.3750%	45,000	40,168	43,439

	Coupon	Units	Cost	Market Value
STATE STREET CORP	5.2720%	105,000	105,000	105,670
STEEL DYNAMICS INC	3.2500%	190,000	163,174	167,619
STEEL DYNAMICS INC	3.4500%	75,000	70,727	72,531
STEEL DYNAMICS INC	5.3750%	7,000	6,961	7,264
STELLANTIS FINANCIAL SERV 144A	5.4000%	300,000	302,159	304,865
STERIGENICS-NORDION/SOTERA 9/2	0.0000%	254,559	253,286	255,674
STONEBRIAR ABF ISSUER LLC 144A	8.1250%	155,000	155,003	159,227
STRYKER CORP	4.2500%	400,000	399,367	402,419
STRYKER CORP	4.8500%	400,000	399,411	410,972
STRYKER CORP	1.9500%	500,000	444,606	454,353
SUBURBAN PROPANE PARTNERS 144A	5.0000%	310,000	288,531	297,671
SUBURBAN PROPANE PARTNERS 144A	6.5000%	75,000	75,000	75,027
SUN COMMUNITIES OPERATING LP	2.7000%	242,000	206,550	220,169
SUNOCO LP 144A	6.2500%	10,000	9,997	10,247
SUNOCO LP 144A	7.2500%	385,000	388,623	407,074
SUNOCO LP 144A	5.8750%	215,000	213,952	214,980
SUTTER HEALTH	3.3610%	7,000	7,000	4,915
SYNCHRONY FINANCIAL	6.0000%	330,000	336,494	339,434
SYNCHRONY FINANCIAL	5.9350%	145,000	150,313	151,196
SYNOPSIS INC	4.8500%	260,000	261,816	265,742
SYSCO CORP	2.4000%	200,000	198,977	186,303
SYSCO CORP	3.1500%	295,000	185,588	197,248
SYSCO CORP	5.4000%	260,000	269,832	269,684
SYSTEM ENERGY RESOURCES INC	5.3000%	610,000	596,817	617,697
TALEN ENERGY 4/23 COV-LITE TLB	0.0000%	97,191	97,434	97,475
TALEN ENERGY SUPPLY LLC 144A	6.5000%	120,000	120,011	124,091
TALEN ENERGY SUPPLY LLC 144A	8.6250%	235,000	236,418	248,807
TAMPA ELECTRIC CO	3.4500%	10,000	7,183	7,100
TAMPA ELECTRIC CO	4.3000%	20,000	19,233	16,576
TAPESTRY INC	5.5000%	335,000	329,712	343,146
TAPESTRY INC	5.1000%	525,000	534,369	539,417
TARGA RESOURCES CORP	6.1250%	155,000	154,706	154,647
TARGA RESOURCES CORP	5.2000%	500,000	499,762	508,164
TARGA RESOURCES CORP	5.4000%	70,000	69,941	70,260
TD SYNEX CORP	5.3000%	80,000	79,982	79,451
TENET HEALTHCARE CORP 144A	6.0000%	575,000	574,999	592,018
TENNESSEE GAS PIPELINE CO LLC	7.0000%	600,000	657,733	644,316
TEXAS HEALTH RESOURCES	2.3280%	5,000	5,000	2,875
TEXAS INSTRUMENTS INC	4.1500%	16,000	20,029	13,221
TEXAS INSTRUMENTS INC	2.7000%	85,000	78,575	52,225
TIBCO SOFTWARE/CITRIX/CLOUD SO	0.0000%	213,390	211,790	213,557
T-MOBILE USA INC	4.9500%	500,000	498,359	498,308
T-MOBILE USA INC	3.4000%	10,000	7,863	6,750
T-MOBILE USA INC	2.4000%	50,000	46,165	47,385
T-MOBILE USA INC	3.3000%	65,000	47,079	43,605
T-MOBILE USA INC	3.6000%	762,000	526,771	508,326
T-MOBILE USA INC	5.8750%	40,000	39,859	40,087
T-MOBILE USA INC	3.8750%	610,000	584,769	600,499
T-MOBILE USA INC	4.8500%	500,000	499,525	511,039
T-MOBILE USA INC	4.2000%	900,000	898,582	902,180
T-MOBILE USA INC	2.5500%	600,000	599,396	548,598
T-MOBILE USA INC	5.3000%	90,000	89,901	92,432
TMS INTERNATIONAL CORP/DE 144A	6.2500%	345,000	341,067	333,402
TOLEDO EDISON CO/THE	6.1500%	10,000	11,380	10,903
TOWD POINT MORTGA HY3 A1A 144A	4.7871%	257,004	302,314	257,192
TOWD POINT MORTGAG HY2 A1 144A	4.7871%	118,669	167,226	120,833
TOWD POINT MORTGAGE 4 A1 144A	2.7500%	232,837	239,116	228,859
TOYOTA AUTO LOAN EXT 1A A 144A	4.9300%	400,000	399,910	409,355
TOYOTA MOTOR CREDIT CORP	4.9500%	220,000	221,865	226,707
TOYOTA MOTOR CREDIT CORP REGS	0.7500%	125,000	146,604	163,707
TPG OPERATING GROUP II LP	5.3750%	45,000	44,643	44,948
TR FINANCE LLC	3.3500%	70,000	69,671	69,717
TRAVELERS COS INC/THE	5.4500%	40,000	39,843	39,531
TRIMBLE INC	6.1000%	219,000	226,074	236,175
TRINITY HEALTH CORP	3.4340%	5,000	5,000	3,802
TRINITY HEALTH CORP	2.6320%	3,000	3,000	2,195
TRUIST FINANCIAL CORP	5.1220%	75,000	71,876	76,531
TRUIST FINANCIAL CORP	5.0710%	150,000	150,000	154,232
TRUIST INSURANCE 12/24 COV-LIT	0.0000%	101,129	100,876	101,172
TRUSTEES OF COLUMBIA UNIVERSIT	4.3550%	480,000	479,995	470,464
TRUSTEES OF PRINCETON UNIVERSI	2.5160%	16,000	16,000	10,062
TUCSON ELECTRIC POWER CO	3.2500%	15,000	14,876	10,044
TUCSON ELECTRIC POWER CO	1.5000%	25,000	24,952	22,245
UBER TECHNOLOGIES INC	5.3500%	35,000	34,932	33,385
UKG INC 144A	6.8750%	185,000	184,997	190,121
UMASS MEMORIAL HEALTH CARE OBL	5.3630%	5,000	5,000	4,699
UNION ELECTRIC CO	3.9000%	10,000	9,288	7,672
UNION ELECTRIC CO	2.9500%	20,000	19,983	19,075
UNION ELECTRIC CO	5.2000%	160,000	162,975	165,118
UNION ELECTRIC CO	5.1250%	75,000	74,909	68,937
UNION PACIFIC CORP	3.7990%	22,000	15,622	15,153
UNION PACIFIC RAILROAD CO 2014	3.2270%	77,700	77,870	77,498
UNITED AIRLINES 2014-1 CLASS A	4.0000%	85,781	82,901	85,767
UNITED AIRLINES 2016-2 CLASS A	2.8750%	421,550	425,596	406,498
UNITED AIRLINES 2024-1 CLASS A	5.4500%	675,865	675,893	692,740

	Coupon	Units	Cost	Market Value
UNITED PARCEL SERVICE INC	5.2500%	35,000	34,916	36,350
UNITED PARCEL SERVICE INC	5.9500%	40,000	39,824	41,470
UNITEDHEALTH GROUP INC	5.2500%	85,000	84,982	87,360
UNITEDHEALTH GROUP INC	3.0500%	45,000	34,578	34,217
UNITEDHEALTH GROUP INC	3.8750%	140,000	141,887	139,946
UNITEDHEALTH GROUP INC	5.0500%	200,000	193,953	181,115
UNITEDHEALTH GROUP INC	5.9500%	50,000	49,772	51,540
UNITI SERVICES LLC 144A	7.5000%	55,000	54,998	56,381
UNIVAR/WINDSOR 2/25 (USD) TLB	0.0000%	122,518	120,627	122,694
UNIVERSAL HEALTH SERVICES INC	2.6500%	192,000	170,512	175,231
UNIVERSAL HEALTH SERVICES INC	5.0500%	38,000	37,130	37,350
UNIVERSITY OF CHICAGO/THE	2.5470%	9,000	9,000	5,881
UNIVERSITY OF SOUTHERN CALIFOR	2.8050%	20,000	20,000	12,803
UNIVERSITY OF SOUTHERN CALIFOR	2.9450%	10,000	10,000	6,535
UNIVERSITY OF SOUTHERN CALIFOR	4.9760%	10,000	9,999	9,192
UNIVISION COMMUNICATIONS 144A	4.5000%	85,000	79,003	81,649
UNIVISION COMMUNICATIONS 144A	9.3750%	285,000	288,193	306,208
UNUM GROUP	6.0000%	75,000	73,457	74,264
UNUM GROUP	5.7500%	20,000	17,275	19,898
US BANCORP	4.5480%	60,000	60,000	60,506
US BANCORP	5.4240%	160,000	160,000	166,574
US FOODS INC 144A	7.2500%	270,000	270,590	283,804
US LUMBER/SPECIALTY BUILDING 1	0.0000%	90,504	90,391	84,191
USA COMPRESSION PARTNERS 144A	6.2500%	200,000	200,396	202,441
USA COMPRESSION PARTNERS 144A	7.1250%	305,000	305,000	315,731
VALERO ENERGY CORP	6.6250%	270,000	287,778	297,891
VALERO ENERGY CORP	5.1500%	90,000	89,868	92,710
VENTAS REALTY LP	4.1250%	300,000	299,985	299,967
VENTAS REALTY LP	5.6250%	200,000	197,836	209,358
VENTURE GLOBAL CALCASIEU 144A	3.8750%	700,000	686,761	600,188
VENTURE GLOBAL LNG INC 144A	7.0000%	1,100,000	1,103,607	1,058,672
VENTURE GLOBAL LNG INC 144A	8.3750%	149,000	148,393	148,218
VENTURE GLOBAL PLAQUEMINE 144A	6.7500%	225,000	225,007	230,465
VENTURE GLOBAL PLAQUEMINE 144A	6.5000%	710,000	714,321	726,260
VENTURE GLOBAL PLAQUEMINE 144A	6.1250%	20,000	20,000	20,373
VERALTO CORP	5.5000%	160,000	159,995	161,364
VERALTO CORP	5.3500%	145,000	144,948	149,572
VERALTO CORP	5.4500%	110,000	110,087	115,009
VERISIGN INC	5.2500%	215,000	217,764	221,261
VERISIGN INC	2.7000%	74,000	66,782	67,334
VERISK ANALYTICS INC	5.5000%	75,000	81,216	73,166
VERIZON COMMUNICATIONS INC	6.0000%	45,000	44,979	44,587
VERIZON COMMUNICATIONS INC	5.8750%	45,000	44,824	44,589
VERIZON COMMUNICATIONS INC	5.7500%	40,000	39,836	39,845
VERIZON COMMUNICATIONS INC	4.7500%	30,000	29,269	27,410
VERIZON COMMUNICATIONS INC	2.1000%	260,000	248,387	249,694
VERIZON COMMUNICATIONS INC	4.1250%	205,000	201,552	205,507
VERIZON COMMUNICATIONS INC	2.5500%	336,000	335,244	307,291
VERIZON COMMUNICATIONS INC	4.7800%	103,000	100,570	101,596
VERIZON COMMUNICATIONS INC	2.9870%	280,000	171,020	167,377
VERIZON COMMUNICATIONS INC	2.3550%	160,000	140,282	141,212
VERUS SECURITIZATION 4 A1 144A	6.2180%	642,274	642,274	650,509
VERUS SECURITIZATION 5 A1 144A	6.1920%	537,918	537,915	544,374
VICI PROPERTIES LP	5.6250%	140,000	142,540	143,282
VIRGINIA ELECTRIC AND POWER CO	3.3000%	10,000	10,946	6,911
VIRGINIA ELECTRIC AND POWER CO	6.0000%	80,000	91,114	86,144
VIRGINIA ELECTRIC AND POWER CO	2.4500%	15,000	13,758	8,650
VIRGINIA ELECTRIC AND POWER CO	5.6500%	20,000	19,904	19,652
VISA INC	4.3000%	145,000	125,908	126,937
VISA INC	2.0500%	185,000	188,095	171,590
VISTRA OPERATIONS CO LLC 144A	5.0000%	445,000	453,900	446,024
VISTRA OPERATIONS CO LLC 144A	6.0000%	600,000	594,315	631,336
VISTRA OPERATIONS CO LLC 144A	6.8750%	15,000	15,000	15,801
VMWARE LLC	2.2000%	800,000	799,088	711,768
VMWARE LLC	3.9000%	410,000	400,454	410,144
VOLKSWAGEN GROUP OF AMERI 144A	4.9500%	1,000,000	999,766	1,008,446
VOLKSWAGEN GROUP OF AMERI 144A	4.4500%	200,000	200,290	200,624
VOLKSWAGEN GROUP OF AMERI 144A	5.6500%	300,000	305,962	311,761
VOLTAGRID LLC 144A	7.3750%	230,000	231,952	227,908
WAKEMED	3.2860%	6,000	6,000	4,139
WALKER & DUNLOP INC 144A	6.6250%	90,000	90,213	92,306
WALMART INC	4.9000%	525,000	527,900	540,676
WAND NEWCO 3 INC 144A	7.6250%	325,000	331,480	343,978
WARNERMEDIA HOLDINGS INC	5.0500%	985,000	732,934	682,960
WARNERMEDIA HOLDINGS INC	3.7550%	127,000	127,013	126,146
WASHINGTON GAS LIGHT CO	3.6500%	10,000	11,095	7,294
WASHINGTON MUTUAL MORTG OC1 A1	4.2671%	19,281	15,056	17,651
WASTE MANAGEMENT INC	2.0000%	4,000	3,602	3,746
WASTE MANAGEMENT INC	4.9500%	300,000	300,136	310,884
WASTE MANAGEMENT INC	4.6250%	46,000	44,108	46,705
WASTE MANAGEMENT INC	4.6500%	145,000	145,523	147,930
WASTE MANAGEMENT INC	4.8750%	100,000	98,366	102,795
WASTE MANAGEMENT INC	5.3500%	65,000	64,117	63,526
WASTE PRO USA INC 144A	7.0000%	240,000	244,660	247,136
WATCO COS LLC / WATCO FIN 144A	7.1250%	355,000	357,949	371,632

	Coupon	Units	Cost	Market Value
WBI OPERATING LLC 144A	6.5000%	200,000	199,405	198,206
WEC ENERGY GROUP INC	4.7500%	20,000	20,000	20,002
WEC ENERGY GROUP INC	5.1500%	10,000	9,992	10,198
WEC ENERGY GROUP INC	5.6000%	7,000	6,999	7,070
WEEKLEY HOMES LLC / WEEKL 144A	6.7500%	150,000	150,002	151,901
WEEKLEY HOMES LLC / WEEKL 144A	4.8750%	230,000	218,114	226,819
WELLS FARGO & CO	2.5720%	12,000	12,044	11,217
WELLS FARGO & CO	5.6060%	29,000	31,037	28,825
WELLS FARGO & CO	2.3930%	250,000	246,821	244,301
WELLS FARGO & CO	3.5840%	1,040,000	1,013,924	1,033,281
WELLS FARGO & CO	5.1980%	30,000	30,000	30,918
WELLS FARGO & CO	4.6110%	35,000	35,000	30,284
WELLS FARGO & CO	3.0680%	423,000	316,270	328,976
WELLS FARGO & CO	4.8970%	15,000	14,679	15,257
WELLS FARGO & CO	5.3890%	165,000	165,470	171,895
WELLS FARGO & CO	5.5570%	120,000	120,000	126,007
WELLS FARGO & CO	6.3030%	395,000	395,000	417,496
WELLS FARGO & CO	2.8790%	1,700,000	1,541,386	1,617,995
WELLS FARGO & CO	5.4990%	1,000	1,007	1,045
WELLS FARGO & CO	5.2110%	25,000	25,000	25,585
WELLS FARGO & CO	5.6050%	545,000	548,792	572,305
WELLS FARGO & CO	4.7269%	1,100,000	1,100,000	1,106,046
WELLS FARGO & CO	6.8500%	365,000	374,920	381,434
WELLS FARGO & CO REGS	2.0000%	100,000	108,419	117,362
WELLS FARGO BANK NA	6.1800%	60,000	71,024	63,222
WELLS FARGO COMMER 1745 A 144A	3.7487%	1,100,000	1,006,421	1,033,236
WELLTOWER OP LLC	3.1000%	166,000	154,269	159,360
WELLTOWER OP LLC	4.5000%	300,000	299,843	303,574
WELLTOWER OP LLC	4.2500%	152,000	151,366	153,081
WELLTOWER OP LLC	3.8500%	198,000	187,448	191,389
WELLTOWER OP LLC	2.8000%	140,000	126,514	129,798
WESCO DISTRIBUTION INC 144A	6.6250%	205,000	254,616	214,063
WESTERN DIGITAL CORP	3.1000%	7,000	5,457	6,455
WESTERN MIDSTREAM OPERATING LP	5.5000%	100,000	95,088	88,193
WESTERN MIDSTREAM OPERATING LP	5.2500%	232,000	198,694	199,117
WESTERN MIDSTREAM OPERATING LP	5.3000%	240,000	208,794	207,755
WESTERN MIDSTREAM OPERATING LP	4.0500%	272,000	260,955	266,703
WESTERN MIDSTREAM OPERATING LP	6.3500%	34,000	35,234	35,803
WESTERN MIDSTREAM OPERATING LP	6.1500%	250,000	259,074	265,064
WESTINGHOUSE AIR BRAKE TECHNOL	3.4500%	200,000	197,062	198,994
WESTINGHOUSE AIR BRAKE TECHNOL	5.5000%	260,000	259,629	271,552
WESTINGHOUSE AIR BRAKE TECHNOL	4.9000%	10,000	9,994	10,228
WESTINGHOUSE AIR BRAKE TECHNOL	5.6110%	150,000	150,122	157,898
WEYERHAEUSER CO	4.0000%	1,100,000	1,097,581	1,089,849
WEYERHAEUSER CO	7.3750%	192,000	219,986	218,939
WILLIAM CARTER CO/THE 144A	7.3750%	285,000	285,022	294,667
WILLIAMS COS INC/THE	3.7500%	30,000	30,543	29,889
WILLIAMS COS INC/THE	4.6250%	500,000	506,599	505,414
WILLIAMS COS INC/THE	5.8000%	20,000	24,156	19,926
WILLIAMS SCOTSMAN INC 144A	7.3750%	140,000	140,004	146,257
WILLIS NORTH AMERICA INC	4.6500%	75,000	74,874	75,597
WINDSOR HOLDINGS III LLC 144A	8.5000%	220,000	228,958	232,464
WINDSTREAM SERVICES LLC / 144A	8.2500%	145,000	146,737	152,217
WISCONSIN ELECTRIC POWER CO	4.7500%	10,000	9,981	10,198
WISCONSIN POWER AND LIGHT CO	3.0000%	50,000	49,945	48,117
WISCONSIN POWER AND LIGHT CO	3.9500%	25,000	24,792	24,116
WISCONSIN PUBLIC SERVICE CORP	3.3000%	20,000	21,529	13,946
WMG ACQUISITION CORP 144A	3.7500%	200,000	188,411	192,504
WP CAREY INC	4.2500%	220,000	219,458	220,266
WR GRACE HOLDINGS LLC 144A	4.8750%	78,000	78,600	77,777
WW GRAINGER INC	4.4500%	160,000	159,853	158,857
XCEL ENERGY INC	1.7500%	100,000	96,598	97,316
XCEL ENERGY INC	3.5000%	10,000	9,957	7,185
XCEL ENERGY INC	3.3500%	575,000	563,499	571,431
XPLR INFRASTRUCTURE OPERA 144A	7.2500%	215,000	215,016	220,289
XPLR INFRASTRUCTURE OPERA 144A	7.7500%	50,000	49,998	50,815
XPLR INFRASTRUCTURE OPERA 144A	8.3750%	110,000	109,980	115,469
XPLR INFRASTRUCTURE OPERA 144A	8.6250%	120,000	119,966	126,242
XYLEM INC/NY	1.9500%	200,000	190,163	191,994
YALE UNIVERSITY	2.4020%	3,000	3,000	1,807
YALE-NEW HAVEN HEALTH SERVICES	2.4960%	6,000	6,000	3,518
ZAYO 9/25 (USD) TL	0.0000%	253,953	245,036	240,329
ZAYO GROUP HOLDINGS INC 144A	9.2500%	72,879	77,768	69,235
ZF NORTH AMERICA CAPITAL 144A	7.1250%	75,000	74,796	75,546
ZF NORTH AMERICA CAPITAL 144A	6.8750%	200,000	199,884	198,767
ZIMMER BIOMET HOLDINGS INC	2.6000%	33,000	28,560	29,839
ZIMMER BIOMET HOLDINGS INC	5.5000%	100,000	99,937	103,898
ZIMMER BIOMET HOLDINGS INC	5.2000%	120,000	119,228	122,607
ZIMMER BIOMET HOLDINGS INC	5.3500%	70,000	69,985	72,372
ZIPRECRUITER INC 144A	5.0000%	330,000	304,599	259,083
ZOETIS INC	4.4500%	30,000	31,903	25,816
ZOETIS INC	5.6000%	80,000	82,184	85,117
ZOETIS INC	4.7000%	84,000	97,194	77,332

Total of Domestic Corporate & Other Bonds

316,154,986

314,671,386

	Coupon	Units	Cost	Market Value
Positive Social Purpose Investments				5.21%
ADMIRAL HALSEY II	5.9000%	1,401,902	1,401,902	1,350,184
BEECHWOOD FAMILY APARTMENTS	5.6500%	1,900,000	1,900,000	1,849,313
CDT-BREW HOUSE APTS (AHF)	4.9500%	1,583,854	1,578,422	1,546,105
CDT-CEDARBROOK APTS (AHF)	5.0400%	1,370,780	1,366,904	1,345,492
CDT-DILLARD STREET	5.9300%	4,752,000	4,752,000	4,484,278
CDT-HOMES OF RENAISSANCE (AHF)	4.7700%	873,355	865,699	846,318
CDT-HOMESTEAD PALMS APTS (AHF)	4.7700%	1,167,661	1,152,822	1,127,408
CDT-HUNT SCHOOL VLG (AHF)	4.9700%	523,423	522,910	507,566
CDT-MADISON HEIGHTS I (AHF)	4.9500%	1,116,558	1,112,944	1,086,305
CDT-RETREAT AT MILLS CRK (AHA)	4.9500%	1,359,606	1,357,431	1,316,336
CDT-STRONG HOUSING (AHF)	4.7700%	1,279,981	1,263,385	1,239,492
CIN-CITY CENTER APTS (AHF)	4.0700%	1,418,432	1,418,432	1,241,185
CIN-SWIFT LANE (AHF)	5.1600%	2,291,536	2,291,536	2,188,842
CPC 193 BROADWAY	6.0200%	1,946,646	1,947,463	1,972,399
CPC SOUTHRIDGE LANDING	5.6800%	2,920,000	2,920,000	2,829,097
CPC-ADAM CLAYTON POWELL (AHF)	4.2700%	675,115	646,513	652,944
CPC-CAMBRAV COURT (AHA)	4.5000%	863,517	833,797	811,442
CPC-CRANNELL SQUARE	4.9000%	5,332,807	5,333,153	5,127,591
CPCDOMINIC HOLLOW APARTMENTS	4.6300%	3,808,858	3,820,100	3,363,035
CPC-HUNTLEY BUILDING (AHF)	4.7300%	1,289,537	1,269,634	1,242,277
CPC-POLLOCK GARDENS (AHF)	4.4500%	2,229,061	2,206,184	2,166,228
CPC-WEST END HEIGHTS (AHS)	4.3700%	1,776,236	1,776,238	1,549,736
CRF-GLENWOOD PLACE (AHF)	6.5500%	1,067,181	1,128,373	1,068,245
CRF-RESERVES AT BROOKSIDE(AHF)	4.7700%	513,640	498,773	495,435
CRF-WEATHERSTONE SPRING (AHA)	6.5500%	416,337	441,187	417,600
NHHFA - VILLAGE STREET (AHF)	4.4700%	3,012,780	3,016,551	2,637,749
NHHFA HARRIMAN HILL PHASE III	5.3600%	2,153,000	2,153,000	2,145,819
SHARED INTEREST GUARANTEE FUND	5.5300%	1,000,000	999,803	1,001,020
Total of Positive Social Purpose Investments			49,975,155	47,609,442
Total of Domestic Fixed Income Securities			635,461,584	625,539,757
International Securities				27.20%
International Fixed Income Securities				
ALBANIA				
ALBANIA GOVERNMENT INTERN 144A	4.7500%	600,000	611,194	712,816
ANGOLA				
ANGOLAN GOVERNMENT INTERN 144A	9.2440%	200,000	195,817	201,343
ANGOLAN GOVERNMENT INTERN REGS	9.1250%	300,000	230,320	257,814
ARGENTINA				
ARGENTINE REPUBLIC GOVERNMENT	3.5000%	419,000	184,399	290,158
YPF SA 144A	8.2500%	105,000	103,514	107,306
AUSTRALIA				
AUSTRALIA GOVERNMENT BOND REGS	1.0000%	1,399,000	795,280	796,595
AUSTRALIA GOVERNMENT BOND REGS	1.7500%	2,683,000	973,922	914,797
AUSTRALIA GOVERNMENT BOND REGS	2.7500%	221,000	121,168	125,240
AUSTRALIA GOVERNMENT BOND REGS	4.7500%	2,034,000	1,294,304	1,261,929
BHP BILLITON FINANCE USA LTD	5.2500%	9,000	8,810	9,383
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.0000%	3,200,000	0	-132,261
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.2500%	12,300,000	87,310	-51,081
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.5806%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	3.6683%	-12,300,000	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	3.6633%	0	0	0
CCP_IRS_P AUD-BBR-BBSW 6M CME	4.0811%	-3,200,000	-37,015	0
COMMONWEALTH BANK OF AUST REGS	1.6250%	370,000	411,189	410,779
NBN CO LTD 144A	4.0000%	800,000	799,108	798,299
QUEENSLAND TREASURY CORP 144A	5.2500%	270,000	173,050	177,010
QUEENSLAND TREASURY CORP REGS	3.2500%	145,000	167,831	167,877
RIO TINTO FINANCE USA LTD	2.7500%	45,000	33,251	28,029
SANTOS FINANCE LTD 144A	3.6490%	400,000	400,409	374,766
SANTOS FINANCE LTD REGS	4.1250%	200,000	197,661	198,839
TREASURY CORP OF VICTORIA	5.0000%	424,000	261,025	257,730
WESTPAC BANKING CORP	2.9630%	80,000	50,982	61,123
WOODSIDE FINANCE LTD	6.0000%	120,000	118,849	125,199
WOODSIDE FINANCE LTD	5.1000%	200,000	199,545	198,127
WOODSIDE FINANCE LTD 144A	4.5000%	400,000	400,795	400,140
AUSTRIA				
REPUBLIC OF AUSTRIA GOVER 144A	2.1000%	69,000	47,670	46,347
REPUBLIC OF AUSTRIA GOVER 144A	2.9500%	208,000	216,026	241,424
REPUBLIC OF AUSTRIA GOVER 144A	1.8500%	177,000	150,646	147,305
BELGIUM				
KINGDOM OF BELGIUM GOVERN 144A	3.1000%	293,000	301,886	337,285
KINGDOM OF BELGIUM GOVERN 144A	3.5000%	148,000	158,766	150,021
KINGDOM OF BELGIUM GOVERN 144A	2.6000%	321,000	359,584	375,137
KINGDOM OF BELGIUM GOVERN 144A	3.4500%	132,000	148,757	144,924
BERMUDA				
AIRCATTLE LTD 144A	6.5000%	750,000	755,291	788,777

	Coupon	Units	Cost	Market Value
CHINA OIL & GAS GROUP LTD REGS	4.7000%	200,000	186,220	196,896
ESSENT GROUP LTD	6.2500%	200,000	199,462	208,868
RENAISSANCERE HOLDINGS LTD	5.7500%	125,000	125,010	130,880
VOC ESCROW LTD 144A	5.0000%	100,000	94,974	99,987
WEATHERFORD INTERNATIONAL 144A	6.7500%	300,000	300,445	307,188
BRAZIL				
BRAZIL LETRAS DO TESOURO NACIO	0.0000%	1,309,000	136,446	144,497
BRAZIL NOTAS DO TESOURO NACION	10.0000%	26,551,000	4,457,102	4,150,416
BRAZIL NOTAS DO TESOURO NACION	6.0000%	1,213,810	1,188,949	908,609
BRAZILIAN GOVERNMENT INTERNATI	7.2500%	200,000	194,066	197,900
CCP_ZCS_P BRL-CDI 1D CME	13.3200%	1,500,000	0	-723
CCP_ZCS_P BRL-CDI 1D CME	12.0300%	21,200,000	3	-104,486
CCP_ZCS_P BRL-CDI 1D CME	13.2914%	14,100,000	0	-8,492
CCP_ZCS_P BRL-CDI 1D CME	13.4016%	17,600,000	0	-154
CCP_ZCS_P BRL-CDI 1D CME	13.3585%	8,900,000	0	-404
CCP_ZCS_P BRL-CDI 1D CME	13.1900%	729,464	0	-429
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-1,500,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0000%	-21,200,000	0	0
CCP_ZCS_P BRL-CDI 1D CME	0.0100%	-41,329,464	0	0
SAMARCO MINERACAO SA 144A	9.5000%	34,257	33,976	34,701
SAMARCO MINERACAO SA REGS	9.5000%	133,022	132,215	134,745
BULGARIA				
BULGARIA GOVERNMENT INTER REGS	5.0000%	126,000	121,189	125,604
CANADA				
1261229 BC LTD 144A	10.0000%	322,000	319,757	334,978
AIR CANADA 2015-1 CLASS A 144A	3.6000%	105,200	101,029	104,013
BANK OF MONTREAL	6.8750%	200,000	200,011	205,806
BANK OF NOVA SCOTIA/THE	1.3500%	116,000	115,991	114,625
BANK OF NOVA SCOTIA/THE	8.6250%	200,000	211,720	212,410
BAUSCH HEALTH COS INC 144A	11.0000%	19,000	22,816	19,681
BAUSCH HEALTH COS INC 144A	14.0000%	9,000	8,542	9,090
BOMBARDIER INC 144A	7.2500%	90,000	90,263	95,906
BOMBARDIER INC 144A	6.0000%	40,000	40,000	40,124
BOMBARDIER INC 144A	6.7500%	85,000	85,004	89,854
BOMBARDIER INC 144A	7.0000%	205,000	205,066	216,607
BOMBARDIER INC 144A	8.7500%	295,000	300,274	318,751
CANADA HOUSING TRUST NO 1	4.1500%	160,000	118,141	122,531
CANADIAN GOVERNMENT BOND	3.0000%	1,100,000	778,142	784,262
CANADIAN IMPERIAL BANK OF COMM	4.5080%	260,000	260,000	260,833
CANADIAN NATURAL RESOURCES LTD	5.0000%	81,000	81,144	83,107
CANADIAN NATURAL RESOURCES LTD	6.2500%	400,000	422,674	425,132
CANADIAN NATURAL RESOURCES LTD	5.4000%	400,000	399,117	407,605
CANADIAN PACIFIC RAILWAY CO	5.9500%	50,000	63,790	53,909
CASCADES INC/CASCADES USA 144A	6.7500%	150,000	150,016	155,813
CASCADES INC/CASCADES USA 144A	5.3750%	380,000	377,250	379,038
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8623%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.2819%	3,200,000	1,306	-70,310
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.0000%	-400,000	-5	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.7500%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	3.5000%	-2,800,000	-28,418	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.9000%	0	0	0
CCP_IRS_R CAD-CORRA-OIS-COMPO	2.8500%	0	0	0
CDP FINANCIAL INC	2.7500%	803,000	919,264	927,146
CENOVUS ENERGY INC	4.6500%	100,000	99,802	99,753
CGI INC	1.4500%	100,000	97,773	98,249
CGI INC 144A	4.9500%	400,000	398,029	405,704
CI FINANCIAL CORP 144A	7.5000%	400,000	397,053	424,644
CPPIB CAPITAL INC REGS	2.8750%	250,000	277,184	291,633
DYE & DURHAM LTD 144A	8.6250%	320,000	323,994	301,796
ENBRIDGE INC	3.2000%	165,000	118,391	120,441
ENBRIDGE INC	5.9000%	1,000,000	999,934	1,014,531
ENBRIDGE INC	3.4000%	135,000	93,583	92,564
ENBRIDGE INC	5.2500%	265,000	264,933	268,689
ENBRIDGE INC	6.2000%	20,000	20,694	21,500
ENBRIDGE INC	4.9000%	75,000	75,012	76,735
ENBRIDGE INC	5.9500%	160,000	155,113	162,499
ENBRIDGE INC	8.2500%	294,000	313,734	314,589
FEDERATION DES CAISSES DE 144A	5.7000%	200,000	199,975	207,145
FORD AUTO SECURITIZATION TR II	5.0530%	248,531	181,105	183,641
GILDAN ACTIVEWEAR INC 144A	5.4000%	181,000	180,889	180,843
GOEASY LTD 144A	7.6250%	115,000	116,612	113,759
GOEASY LTD 144A	6.8750%	240,000	240,003	227,263
GOVERNMENT OF CANADA	4.0000%	160,000	120,510	121,524
GOVERNMENT OF CANADA	1.7500%	799,000	379,640	374,119
GOVERNMENT OF CANADA	2.7500%	1,970,000	1,403,787	1,412,446
GOVERNMENT OF CANADA	3.2500%	2,658,000	1,914,521	1,937,580
OMERS FINANCE TRUST 144A	5.5000%	279,000	278,331	299,626
OMERS FINANCE TRUST 144A	3.1250%	250,000	270,346	297,373
ONTARIO TEACHERS FINANAC	0.1000%	464,000	472,466	515,867
PRECISION DRILLING CORP 144A	6.8750%	250,000	249,164	252,805
PROV OF ALBERTA	3.1000%	203,000	143,612	115,320
PROV OF ONTARIO	3.8000%	300,000	218,626	219,755
PROV OF ONTARIO	3.4500%	134,000	101,547	84,202
PROV OF QUEBEC	4.4500%	900,000	655,886	689,897
PROV OF QUEBEC	3.5000%	175,000	134,473	108,969

	Coupon	Units	Cost	Market Value
PROV OF QUEBEC	2.7500%	120,000	91,555	87,747
PROV OF QUEBEC	4.4000%	111,000	84,197	77,229
PROVINCE OF BRITISH COLUMBIA C	5.2500%	710,000	481,014	470,784
PROVINCE OF BRITISH COLUMBIA C	4.8000%	820,000	829,906	838,233
PROVINCE OF MANITOBA CANADA	4.8500%	173,000	116,501	110,241
PROVINCE OF ONTARIO CANAD REGS	0.2500%	492,000	676,587	640,542
PROVINCE OF ONTARIO CANADA	2.5000%	95,000	94,843	94,570
PROVINCE OF ONTARIO CANADA	5.0500%	175,000	174,859	183,377
PROVINCE OF QUEBEC CANADA	4.5000%	165,000	164,491	167,306
PROVINCE OF QUEBEC CANADA	2.7500%	95,000	94,551	93,857
PROVINCE OF QUEBEC CANADA	5.2500%	1,398,000	901,044	923,213
PSP CAPITAL INC	5.2500%	708,000	466,764	465,898
PSP CAPITAL INC 144A	3.2500%	342,000	365,428	397,784
ROYAL BANK OF CANADA	4.7150%	65,000	65,000	65,567
ROYAL BANK OF CANADA	4.9650%	210,000	210,000	213,947
TORONTO-DOMINION BANK/THE 144A	4.7010%	800,000	800,007	802,712
TRANSALTA CORP	5.8750%	275,000	273,315	277,406
TRANSCANADA PIPELINES LTD	7.0000%	260,000	259,985	267,992
TRANSCANADA TRUST	5.3000%	120,000	119,521	119,983
VALEANT/BAUSCH HEALTH 3/25	0.0000%	154,613	150,747	150,690
WASTE CONNECTIONS INC	3.2000%	50,000	49,969	46,595
WASTE CONNECTIONS INC	3.0500%	65,000	61,407	43,582
CAYMAN ISLANDS				
ALIBABA GROUP HOLDING LTD	5.6250%	200,000	199,447	202,828
AVOLON HOLDINGS FUNDING L 144A	6.3750%	300,000	302,940	312,665
AVOLON HOLDINGS FUNDING L 144A	2.5280%	645,000	649,594	625,424
CK HUTCHISON INTERNATIONA 144A	4.8750%	200,000	199,274	202,445
ECAF I LTD 1A A1 144A	3.4730%	22,607	22,449	20,233
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
MEITUAN REGS	3.0500%	200,000	187,080	186,559
ODEBRECHT OFFSHORE DRILLI REGS	7.7200%	0	0	0
TENCENT HOLDINGS LTD REGS	3.2400%	200,000	137,553	143,374
VALE OVERSEAS LTD	6.4000%	300,000	297,747	306,150
CHILE				
ALFA DESARROLLO SPA REGS	4.5500%	270,731	181,262	217,814
BONOS DE LA TESORERIA DE 144A	6.0000%	230,000,000	252,876	269,727
BONOS DE LA TESORERIA DE 144A	2.8000%	10,000,000	12,779	9,420
BONOS DE LA TESORERIA DE 144A	5.3000%	100,000,000	123,230	111,594
BONOS DE LA TESORERIA DE 144A	4.7000%	420,000,000	442,596	465,386
BONOS DE LA TESORERIA DE LA RE	5.0000%	15,000,000	14,898	16,548
BONOS DE LA TESORERIA DE LA RE	1.9000%	317,148,720	335,808	346,304
CELULOSA ARAUCO Y CONSTIT 144A	6.1800%	200,000	200,000	206,410
CHILE GOVERNMENT INTERNATIONAL	3.8000%	150,000	174,072	176,374
CHILE GOVERNMENT INTERNATIONAL	3.1000%	200,000	133,900	123,780
CORP NACIONAL DEL COBRE D 144A	6.3300%	200,000	212,984	213,400
EMPRESA NACIONAL DE TELECOM 144A	3.0500%	150,000	150,518	134,032
EMPRESA NACIONAL DEL PETR 144A	5.9500%	200,000	197,192	209,269
LATAM AIRLINES GROUP SA 144A	7.8750%	107,000	107,314	112,539
CHINA				
CCP_IRS_P CNY-FIXING REPO RAT	1.6600%	133,332,000	9,026	67,553
CCP_IRS_R CNY-FIXING REPO RAT	0.0100%	17,930,000	0	-3,402
CCP_IRS_P CNY-FIXING REPO RAT	0.0100%	-133,332,000	-1,484	0
CCP_IRS_R CNY-FIXING REPO RAT	1.6450%	-9,613,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.5640%	-1,900,000	0	0
CCP_IRS_R CNY-FIXING REPO RAT	1.5714%	-6,417,000	0	0
CHINA GOVERNMENT BOND REGS	4.0000%	1,000,000	173,673	168,690
CHINA GOVERNMENT BOND REGS	4.5000%	500,000	79,564	85,584
CHINA GOVERNMENT BOND REGS	3.6000%	2,000,000	314,079	300,583
CHINA GOVERNMENT BOND REGS	3.9000%	500,000	78,457	83,993
CHINA GOVERNMENT BOND REGS	3.9500%	1,000,000	175,772	175,079
CHINA GOVERNMENT BOND REGS	2.5200%	4,500,000	643,068	659,164
CHINA GOVERNMENT BOND REGS	2.0800%	2,500,000	358,620	360,120
COLOMBIA				
COLOMBIA GOVERNMENT INTERNATIO	8.0000%	860,000	742,435	920,225
COLOMBIA GOVERNMENT INTERNATIO	5.6250%	105,000	118,480	115,429
COLOMBIA GOVERNMENT INTERNATIO	7.7500%	500,000	492,934	521,075
COLOMBIA GOVERNMENT INTERNATIO	7.5000%	1,400,000	1,420,788	1,458,800
COLOMBIA GOVERNMENT INTERNATIO	8.5000%	480,000	505,705	528,480
COLOMBIAN TES	7.2500%	2,790,400,000	502,184	489,743
COLOMBIAN TES	7.0000%	2,950,600,000	608,191	607,879
COLOMBIAN TES	11.7500%	890,200,000	227,140	224,013
COLOMBIAN TES	9.2500%	1,533,100,000	285,768	300,998
COLOMBIAN TES	11.0000%	2,579,000,000	647,870	644,878
COLOMBIAN TES	13.2500%	151,500,000	37,983	40,252
COLOMBIAN TES	3.7500%	942,034,963	226,201	196,672
ECOPETROL SA	8.8750%	220,000	218,789	234,144
EMPRESAS PUBLICAS DE MEDE REGS	0.0023%	1,338,000,000	229,721	324,156
COTE D'IVOIRE				
IVORY COAST GOVERNMENT IN 144A	5.8750%	100,000	110,893	118,245
IVORY COAST GOVERNMENT IN REGS	6.8750%	200,000	181,510	229,353
IVORY COAST GOVERNMENT IN REGS	8.0750%	200,000	199,464	215,791
CROATIA				
CROATIA GOVERNMENT INTERN REGS	1.5000%	125,000	155,330	136,763

	Coupon	Units	Cost	Market Value
CYPRUS				
CYPRUS GOVERNMENT INTERNA REGS	3.2500%	977,000	1,153,992	1,171,626
CZECH REPUBLIC				
CZECH REPUBLIC GOVERNMENT BOND	1.7500%	6,840,000	281,261	285,643
CZECH REPUBLIC GOVERNMENT BOND	1.2500%	0	0	0
CZECH REPUBLIC GOVERNMENT BOND	0.2500%	6,140,000	260,294	288,140
CZECH REPUBLIC GOVERNMENT BOND	3.5000%	22,300,000	985,817	999,524
CZECH REPUBLIC GOVERNMENT BOND	5.7500%	1,040,000	46,333	53,439
CZECH REPUBLIC GOVERNMENT BOND	4.9000%	5,950,000	288,767	297,217
CZECH REPUBLIC GOVERNMENT BOND	1.5000%	8,100,000	255,408	258,370
CZECH REPUBLIC GOVERNMENT BOND	1.2000%	4,810,000	187,135	202,340
CZECH REPUBLIC GOVERNMENT BOND	1.9500%	7,530,000	257,891	276,957
CZECH REPUBLIC GOVERNMENT REGS	1.0000%	15,690,000	684,277	754,183
CZECH REPUBLIC GOVERNMENT REGS	2.5000%	980,000	37,384	46,214
CZECH REPUBLIC GOVERNMENT REGS	0.9500%	2,570,000	99,075	109,885
DENMARK				
DANSKE BANK A/S 144A	1.5490%	300,000	300,002	294,887
DANSKE BANK A/S REGS	3.8750%	110,000	119,545	132,656
DENMARK GOVERNMENT BOND	4.5000%	542,000	115,699	100,259
JYSKE BANK A/S REGS	3.6250%	450,000	536,696	534,742
JYSKE BANK A/S REGS	4.1250%	280,000	297,821	338,994
JYSKE REALKREDIT A/S	1.5000%	1,969,186	299,447	244,101
NORDEA KREDIT REALKREDITAKTIES	1.5000%	1,925,173	293,179	241,726
NYKREDIT REALKREDIT A/S REGS	4.6250%	210,000	227,262	258,299
NYKREDIT REALKREDIT A/S REGS	3.3750%	125,000	129,824	148,118
NYKREDIT REALKREDIT A/S REGS	1.5000%	3,580,940	544,182	447,492
REALKREDIT DANMARK A/S REGS	1.0000%	260,470	38,486	31,407
REALKREDIT DANMARK A/S REGS	1.5000%	690,363	103,927	84,536
DOMINICAN REPUBLIC				
DOMINICAN REPUBLIC INTERN REGS	5.8750%	245,000	197,271	218,295
DOMINICAN REPUBLIC INTERN REGS	5.3000%	400,000	348,720	362,000
EGYPT				
EGYPT GOVERNMENT BOND	24.4580%	2,902,000	58,532	61,784
EGYPT GOVERNMENT BOND	25.3180%	15,880,000	326,466	339,252
EGYPT GOVERNMENT INTERNAT REGS	5.8750%	270,000	219,448	269,849
EGYPT GOVERNMENT INTERNAT REGS	7.6250%	350,000	313,595	371,927
EGYPT GOVERNMENT INTERNAT REGS	8.8750%	275,000	219,684	278,862
EGYPT GOVERNMENT INTERNAT REGS	8.7500%	200,000	131,638	199,994
EGYPT GOVERNMENT INTERNAT REGS	8.1500%	200,000	166,323	187,843
EGYPT GOVERNMENT INTERNAT REGS	6.5880%	200,000	183,142	205,219
ETHIOPIA				
ETHIOPIA INTERNATIONAL BO REGS	6.6250%	0	0	0
EURO CURRENCY GEOGRAPHIC				
CCP_IRS_P EUR-EURIBOR-REUTERS	2.7200%	1,255,000	975	-26,173
CCP_IRS_P EUR-EURIBOR-REUTERS	2.5000%	3,330,000	14,451	-18,910
CCP_IRS_R EUR-EURIBOR 6M CME	2.1130%	148,000	0	1,939
CCP_IRS_R EUR-EURIBOR-REUTERS	0.0100%	2,390,000	0	139,528
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1000%	355,000	462	644
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1240%	355,000	0	2,626
CCP_IRS_R EUR-EURIBOR-REUTERS	2.0830%	190,000	4,606	36,958
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1410%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1100%	340,000	2,583	-5,050
CCP_IRS_R EUR-EURIBOR-REUTERS	2.1040%	715,000	346	-9,610
CCP_IRS_P EUR-EURIBOR-REUTERS	0.0100%	-3,330,000	0	0
CCP_IRS_P EUR-EURIBOR-REUTERS	2.1680%	-1,255,000	0	0
CCP_IRS_R EUR-EURIBOR 6M CME	2.7500%	-148,000	-142	0
CCP_IRS_R EUR-EURIBOR-REUTERS	3.0000%	-2,390,000	-36,022	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7500%	-355,000	-230	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7200%	-355,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.7800%	-715,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3000%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.3800%	-190,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.8100%	-340,000	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4700%	0	0	0
CCP_IRS_R EUR-EURIBOR-REUTERS	2.4100%	0	0	0
FINLAND				
DANSKE KIINNITYSLUOTTOPAN REGS	3.5000%	230,000	250,416	277,915
FINLAND GOVERNMENT BOND 144A	3.0000%	256,000	293,301	296,570
FINLAND GOVERNMENT BOND 144A	2.9500%	88,000	90,090	86,513
FRANCE				
BANQUE FEDERATIVE DU CRED 144A	4.8545%	300,000	300,038	302,026
BNP PARIBAS SA 144A	5.1250%	500,000	500,000	509,300
BNP PARIBAS SA 144A	5.1980%	200,000	203,656	204,780
BNP PARIBAS SA 144A	5.1760%	200,000	200,000	204,976
BNP PARIBAS SA 144A	1.9040%	200,000	185,885	192,468
BNP PARIBAS SA REGS	3.8750%	200,000	216,766	241,484
BNP PARIBAS SA REGS	3.4940%	100,000	115,589	115,911
BPCE SA 144A	5.8760%	250,000	250,000	261,375
BPCE SA 144A	5.2030%	600,000	600,000	607,235
BPCE SA REGS	4.0000%	200,000	240,683	237,610
BPCE SA REGS	3.6250%	100,000	115,918	116,287
BPCE SA REGS	4.1250%	100,000	106,608	120,309
CREDIT AGRICOLE HOME LOAN REGS	2.6250%	100,000	107,665	115,967
CREDIT AGRICOLE SA 144A	4.6310%	400,000	400,000	403,105
CREDIT AGRICOLE SA REGS	7.2500%	300,000	342,402	377,028

	Coupon	Units	Cost	Market Value
ELECTRICITE DE FRANCE SA 144A	5.7000%	500,000	499,614	516,812
ELECTRICITE DE FRANCE SA 144A	5.7500%	100,000	99,638	105,074
FRENCH REPUBLIC GOVERNMENT 144A	0.5000%	107,000	31,926	31,122
FRENCH REPUBLIC GOVERNMENT 144A	3.5000%	743,000	863,426	868,341
FRENCH REPUBLIC GOVERNMENT 144A	2.7500%	1,021,000	1,072,310	1,208,036
FRENCH REPUBLIC GOVERNMENT 144A	3.2500%	535,000	545,892	505,877
FRENCH REPUBLIC GOVERNMENT 144A	3.6000%	491,000	524,591	544,828
FRENCH REPUBLIC GOVERNMENT 144A	2.5000%	831,000	899,485	980,311
FRENCH REPUBLIC GOVERNMENT 144A	2.7000%	855,000	987,512	997,045
NEW IMMO HOLDING SA REGS	2.7500%	700,000	703,098	818,109
ORANGE SA	9.0000%	265,000	309,041	319,224
ORANGE SA REGS	3.7500%	100,000	115,467	115,290
ORANGE SA REGS	3.5000%	500,000	578,565	578,458
SOCIETE GENERALE SA 144A	5.5000%	375,000	374,964	384,150
SOCIETE GENERALE SA REGS	4.8750%	500,000	625,243	623,729
GABON				
GABON GOVERNMENT INTERNAT REGS	7.0000%	800,000	681,502	610,455
GERMANY				
BUNDES OBLIGATION REGS	2.4000%	740,000	865,250	873,602
BUNDESREPUBLIK DEUTSCHLAN REGS	0.0000%	147,000	73,954	69,311
BUNDESREPUBLIK DEUTSCHLAN REGS	1.0000%	1,677,000	1,521,237	1,550,181
BUNDESREPUBLIK DEUTSCHLAN REGS	2.2000%	726,000	813,099	818,781
BUNDESREPUBLIK DEUTSCHLAN REGS	2.6000%	308,000	333,098	333,963
BUNDESREPUBLIK DEUTSCHLAN REGS	2.5000%	799,000	842,284	831,658
EUROGRID GMBH REGS	3.7220%	400,000	482,515	481,025
KREDITANSTALT FUER WIEDERAUFBA	4.0000%	25,000	25,913	25,324
KREDITANSTALT FUER WIEDERAUFBA	4.6250%	80,000	79,985	80,442
LAND BERLIN REGS	1.3000%	161,000	165,994	167,338
VONOVIA SE REGS	0.7500%	100,000	97,020	97,505
VONOVIA SE REGS	1.6250%	100,000	83,947	84,009
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	110,048	127,565
HELLENIC REPUBLIC GOVERNMENT 144A	4.1250%	381,000	404,066	436,637
HELLENIC REPUBLIC GOVERNMENT 144A	4.3750%	793,000	798,002	996,244
GUERNSEY CI				
AMDOCS LTD	2.5380%	149,000	140,044	136,962
HONDURAS				
HONDURAS GOVERNMENT INTER 144A	6.2500%	335,000	334,777	337,345
HONDURAS GOVERNMENT INTER 144A	5.6250%	150,000	140,307	148,500
HONDURAS GOVERNMENT INTER REGS	5.6250%	250,000	211,801	247,500
HONG KONG				
FAR EAST HORIZON LTD REGS	6.0000%	200,000	199,480	204,253
HUNGARY				
CCP_IRS_P HUF-BUBOR 6M CME	6.7500%	62,692,000	62	3,373
CCP_IRS_P HUF-BUBOR 6M CME	0.0100%	-62,692,000	0	0
HUNGARY GOVERNMENT BOND	2.0000%	109,830,000	255,630	293,191
HUNGARY GOVERNMENT BOND	4.5000%	28,290,000	70,426	83,479
HUNGARY GOVERNMENT BOND	3.2500%	77,710,000	198,446	201,944
HUNGARY GOVERNMENT BOND	6.7500%	152,780,000	470,694	473,981
HUNGARY GOVERNMENT BOND	4.7500%	73,360,000	198,443	201,958
HUNGARY GOVERNMENT BOND	7.0000%	137,740,000	415,804	426,823
HUNGARY GOVERNMENT INTERN 144A	6.2500%	330,000	337,785	351,954
HUNGARY GOVERNMENT INTERN 144A	5.5000%	320,000	313,777	319,769
HUNGARY GOVERNMENT INTERN 144A	5.2500%	200,000	198,694	204,062
HUNGARY GOVERNMENT INTERN 144A	5.3750%	400,000	398,137	411,096
HUNGARY GOVERNMENT INTERN REGS	4.0000%	20,000	21,470	24,114
HUNGARY GOVERNMENT INTERN REGS	4.5000%	50,000	51,632	59,222
HUNGARY GOVERNMENT INTERN REGS	6.1250%	540,000	559,861	559,972
INDIA				
IRB INFRASTRUCTURE DEVELO 144A	7.1100%	200,000	199,864	206,567
INDONESIA				
INDONESIA GOVERNMENT INTERNATI	3.5500%	200,000	199,449	189,145
INDONESIA GOVERNMENT INTERNATI	5.6000%	200,000	208,435	211,487
INDONESIA GOVERNMENT INTERNATI	4.9000%	200,000	199,200	199,424
INDONESIA GOVERNMENT INTERNATI	3.3500%	200,000	141,401	129,524
INDONESIA TREASURY BOND	7.1250%	14,668,000,000	943,731	935,705
INDONESIA TREASURY BOND	6.6250%	3,953,000,000	245,824	244,770
INDONESIA TREASURY BOND	6.7500%	9,480,000,000	577,912	597,004
INDONESIA TREASURY BOND	6.5000%	16,711,000,000	1,054,807	1,033,631
INDONESIA TREASURY BOND	6.1250%	1,597,000,000	95,364	97,349
INDONESIA TREASURY BOND	6.3750%	11,001,000,000	711,534	673,232
INDONESIA TREASURY BOND	6.8750%	4,731,000,000	298,102	293,391
INDONESIA TREASURY BOND	7.0000%	702,000,000	44,249	44,247
INDONESIA TREASURY BOND	8.3750%	2,360,000,000	173,272	164,453
INDONESIA TREASURY BOND	7.5000%	2,788,000,000	186,207	182,498
INDONESIA TREASURY BOND	8.2500%	7,415,000,000	525,752	491,962
INDONESIA TREASURY BOND	8.7500%	113,000,000	8,433	7,675
KRAKATAU POSCO PT REGS	6.3750%	200,000	201,101	203,829
PERUSAHAAN PERSEROAN PERS 144A	4.0000%	500,000	501,344	369,463
IRELAND				
AERCAP IRELAND CAPITAL DAC / A	5.3750%	160,000	159,021	165,927
AERCAP IRELAND CAPITAL DAC / A	4.3750%	210,000	209,407	209,534

	Coupon	Units	Cost	Market Value
AERCAP IRELAND CAPITAL DAC / A	2.4500%	1,745,000	1,739,112	1,721,405
ALLEGION PLC	3.5000%	20,000	20,211	19,513
BMS IRELAND CAPITAL FUNDING DA	3.3630%	245,000	281,236	284,353
BMS IRELAND CAPITAL FUNDING DA	4.5810%	110,000	126,269	126,062
GE CAPITAL INTERNATIONAL FUNDI	4.4180%	200,000	190,152	195,561
IRELAND GOVERNMENT BOND REGS	0.0000%	231,000	230,786	232,889
IRELAND GOVERNMENT BOND REGS	3.1500%	40,000	40,803	41,848
PERRIGO FINANCE UNLIMITED CO	5.1500%	500,000	498,152	483,663
STERIS IRISH FINCO UNLTD CO	2.7000%	150,000	133,569	138,530
TRANE TECHNOLOGIES FINANCING L	4.5000%	15,000	17,654	12,948
ISRAEL				
ISRAEL GOVERNMENT INTERNATIONA	2.7500%	220,000	226,197	204,625
ISRAEL GOVERNMENT INTERNATIONA	5.3750%	600,000	597,163	618,485
ISRAEL GOVERNMENT INTERNATIONA	5.6250%	200,000	196,530	208,857
STATE OF ISRAEL REGS	3.8000%	200,000	235,191	134,666
ITALY				
BANCA MONTE DEI PASCHI DI REGS	1.8750%	700,000	829,422	821,926
BANCA MONTE DEI PASCHI DI REGS	3.5000%	315,000	342,098	378,993
BPER BANCA SPA REGS	3.7500%	245,000	268,889	296,749
CASSA DEPOSITI E PRESTITI 144A	5.8750%	200,000	198,829	210,718
CREDIT AGRICOLE ITALIA SP REGS	3.5000%	200,000	216,948	240,149
ENEL SPA REGS	4.2500%	335,000	352,906	398,326
ENI SPA 144A	5.5000%	200,000	198,836	206,628
ENI SPA 144A	5.7500%	615,000	624,672	644,816
INTESA SANPAOLO SPA 144A	7.2000%	600,000	633,084	686,372
INTESA SANPAOLO SPA 144A	7.8000%	200,000	226,701	245,037
ITALY BUONI POLIENNALI DE 144A	4.5000%	151,000	184,297	181,787
ITALY BUONI POLIENNALI DE 144A	3.2500%	983,000	1,147,605	1,163,836
ITALY BUONI POLIENNALI DE 144A	3.8500%	610,000	626,663	712,761
ITALY BUONI POLIENNALI DE 144A	4.1000%	61,000	62,506	71,453
REPUBLIC OF ITALY GOVERNMENT I	5.3750%	60,000	66,390	63,439
SNAM SPA 144A	5.0000%	300,000	298,679	306,072
UNICREDIT SPA 144A	5.4590%	500,000	529,373	510,168
UNICREDIT SPA REGS	5.3048%	200,000	267,840	274,141
JAPAN				
CCP_IRS_R_JPY-TONA-OIS-COMPOU	0.0100%	1,490,000,000	29,147	44,600
CCP_IRS_R_JPY-TONA-OIS-COMPOU	1.0000%	-1,490,000,000	0	0
JAPAN GOVERNMENT FORTY YEAR BO	2.2000%	64,000,000	368,689	296,945
JAPAN GOVERNMENT THIRTY YEAR B	0.7000%	110,800,000	435,508	391,357
JAPAN GOVERNMENT THIRTY YEAR B	2.4000%	10,000,000	61,480	52,399
JAPAN GOVERNMENT TWENTY YEAR B	2.4000%	115,800,000	825,909	683,851
MITSUBISHI HC CAPITAL INC 144A	5.0800%	500,000	500,000	507,175
MITSUBISHI UFJ FINANCIAL GROUP	2.3090%	600,000	600,000	535,704
MITSUBISHI UFJ FINANCIAL GROUP	2.3410%	200,000	200,000	196,527
MITSUBISHI UFJ FINANCIAL GROUP	5.3540%	300,000	300,000	306,798
NIPPON LIFE INSURANCE CO 144A	3.4000%	300,000	304,827	284,543
NISSAN MOTOR CO LTD 144A	7.7500%	225,000	225,000	238,473
NISSAN MOTOR CO LTD 144A	7.5000%	235,000	235,000	246,440
NISSAN MOTOR CO LTD 144A	8.1250%	325,000	331,999	345,635
NISSAN MOTOR CO LTD 144A	4.8100%	70,000	65,764	65,999
NOMURA HOLDINGS INC	1.6530%	700,000	700,000	691,390
NOMURA HOLDINGS INC	5.3860%	1,400,000	1,400,000	1,425,784
NTT FINANCE CORP 144A	4.5670%	215,000	215,000	216,853
NTT FINANCE CORP 144A	4.8760%	200,000	200,000	203,859
RENESAS ELECTRONICS CORP 144A	2.1700%	800,000	794,931	785,434
SUMITOMO MITSUI FINANCIAL GROU	2.1300%	1,500,000	1,531,759	1,367,946
SUMITOMO MITSUI FINANCIAL GROU	1.7100%	400,000	400,000	352,202
SUMITOMO MITSUI FINANCIAL GROU	4.9540%	580,000	580,000	591,648
JERSEY C I				
GALAXY PIPELINE ASSETS BI REGS	2.6250%	300,000	264,903	264,715
KAZAKHSTAN				
DEVELOPMENT BANK OF KAZAK 144A	0.0366%	100,000,000	184,628	203,920
DEVELOPMENT BANK OF KAZAK 144A	0.0218%	112,000,000	260,381	216,555
KAZAKHSTAN GOVERNMENT INT 144A	5.5000%	510,000	510,000	525,612
KENYA				
REPUBLIC OF KENYA GOVERNMENT 144A	9.5000%	220,000	213,849	234,640
REPUBLIC OF KENYA GOVERNMENT REGS	9.5000%	260,000	238,070	277,302
REPUBLIC OF KENYA GOVERNMENT REGS	6.3000%	200,000	166,949	182,917
LIBERIA				
ROYAL CARIBBEAN CRUISES L 144A	6.0000%	100,000	99,998	102,854
ROYAL CARIBBEAN CRUISES L 144A	5.5000%	200,000	202,003	203,645
ROYAL CARIBBEAN CRUISES LTD	3.7000%	300,000	293,273	296,683
ROYAL CARIBBEAN CRUISES LTD	5.3750%	385,000	384,413	387,600
LUXEMBOURG				
AEGEA FINANCE SARL 144A	9.0000%	200,000	199,999	211,668
ALBION FINANCING 1 SARL / 144A	7.0000%	150,000	149,983	156,557
CHILE ELECTRICITY LUX MPC 144A	5.6720%	203,883	203,883	211,741
EAGLE FUNDING LUXCO SARL 144A	5.5000%	1,450,000	1,446,597	1,476,622
EUROPEAN FINANCIAL STABIL REGS	1.4500%	250,000	270,401	222,171
EUROPEAN FINANCIAL STABIL REGS	0.4000%	120,000	136,856	140,816
FORESEA HOLDING SA 144A	7.5000%	338	313	332
FORESEA HOLDING SA REGS	7.5000%	20,187	18,393	19,825
INTELSAT JACKSON HOLDINGS 144A	8.0000%	0	0	0
P3 GROUP SARL REGS	4.0000%	215,000	254,958	253,972
SHURGARD LUXEMBOURG SARL REGS	3.6250%	300,000	324,711	341,243

	Coupon	Units	Cost	Market Value
TYCO ELECTRONICS GROUP SA	5.0000%	435,000	428,754	441,265
TYCO ELECTRONICS GROUP SA	4.5000%	250,000	248,897	253,163
MALAYSIA				
MALAYSIA GOVERNMENT BOND	2.6320%	161,000	33,054	38,290
MALAYSIA GOVERNMENT BOND	3.7330%	810,000	195,967	202,823
MALAYSIA GOVERNMENT BOND	4.1270%	67,000	17,624	17,205
MALAYSIA GOVERNMENT BOND	3.8440%	32,000	8,164	8,085
MALAYSIA GOVERNMENT BOND	3.8850%	441,000	105,694	111,159
MALAYSIA GOVERNMENT BOND	4.6420%	2,191,000	589,792	582,534
MALAYSIA GOVERNMENT BOND	4.8930%	1,577,000	380,117	433,210
MALAYSIA GOVERNMENT BOND	3.8280%	2,970,000	675,292	749,453
MALAYSIA GOVERNMENT BOND	3.7570%	229,000	52,166	56,224
MALAYSIA GOVERNMENT BOND	4.7620%	208,000	53,334	56,484
MALAYSIA GOVERNMENT BOND	3.5820%	440,000	100,363	109,575
MALAYSIA GOVERNMENT BOND	3.8990%	1,000,000	227,752	251,070
MALAYSIA GOVERNMENT BOND	4.0650%	871,000	193,059	218,715
MALAYSIA GOVERNMENT BOND	4.0540%	1,450,000	354,210	367,270
MALAYSIA GOVERNMENT BOND	4.2540%	1,830,000	421,186	477,198
MALAYSIA GOVERNMENT BOND	4.4570%	1,496,000	373,957	398,078
MALAYSIA GOVERNMENT BOND	3.5190%	362,000	80,729	90,184
MALAYSIA GOVERNMENT BOND	3.5020%	534,000	113,346	132,402
MALAYSIA GOVERNMENT BOND	3.3360%	405,000	97,535	100,046
MALAYSIA GOVERNMENT INVESTMENT	3.4220%	1,360,000	310,975	337,394
MALAYSIA GOVERNMENT INVESTMENT	4.2800%	160,000	37,078	41,254
MALAYSIA GOVERNMENT INVESTMENT	4.3690%	680,000	156,213	173,105
MALAYSIA GOVERNMENT INVESTMENT	4.4670%	333,000	74,467	88,673
MALAYSIA GOVERNMENT INVESTMENT	4.6380%	744,000	167,410	204,008
MALAYSIA GOVERNMENT INVESTMENT	5.3570%	715,000	177,579	217,227
MALAYSIA GOVERNMENT INVESTMENT	4.2580%	275,000	59,217	69,027
PETRONAS CAPITAL LTD 144A	4.9500%	200,000	199,656	206,712
PETRONAS CAPITAL LTD 144A	5.3400%	200,000	200,000	208,403
MEXICO				
AMERICA MOVIL SAB DE CV	4.7000%	260,000	254,071	261,007
AMERICA MOVIL SAB DE CV	9.5000%	13,000,000	750,567	734,803
AMERICA MOVIL SAB DE CV	10.1250%	6,080,000	344,950	348,534
BBVA MEXICO SA INSTITUCIO 144A	7.6250%	400,000	400,000	420,000
BBVA MEXICO SA INSTITUCIO 144A	8.4500%	420,000	430,331	464,481
BUFFALO ENERGY MEXICO HOL 144A	7.8750%	198,982	198,987	217,613
COCA-COLA FEMSA SAB DE CV	2.7500%	159,000	161,252	150,523
MEXICAN BONOS	10.0000%	4,091,000	243,294	241,781
MEXICAN BONOS	8.0000%	32,854,700	1,606,997	1,571,351
MEXICAN BONOS	7.7500%	29,220,900	1,284,331	1,422,059
MEXICAN BONOS	7.5000%	6,601,900	309,316	359,543
MEXICAN BONOS	8.5000%	27,334,900	1,417,151	1,506,592
MEXICAN UDIBONOS	4.0000%	0	0	0
MEXICAN UDIBONOS	2.7500%	2,584,424	115,784	130,498
MEXICO GOVERNMENT INTERNATIONA	4.5000%	200,000	234,825	234,268
MEXICO GOVERNMENT INTERNATIONA	3.7500%	200,000	135,375	117,700
MEXICO GOVERNMENT INTERNATIONA	6.6250%	395,000	394,445	412,183
MEXICO GOVERNMENT INTERNATIONA	6.0000%	400,000	402,054	412,200
MEXICO GOVERNMENT INTERNATIONA	4.7500%	200,000	191,457	194,800
MEXICO GOVERNMENT INTERNATIONA	5.3750%	200,000	199,292	198,200
MEXICO GOVERNMENT INTERNATIONA	7.3750%	400,000	408,490	430,800
MEXICO GOVERNMENT INTERNATIONA	4.3500%	200,000	175,176	150,600
MEXICO GOVERNMENT INTERNATIONA	6.3500%	600,000	597,778	628,800
MEXICO GOVERNMENT INTERNATIONA	6.8750%	710,000	721,640	757,570
MEXICO GOVERNMENT INTERNATIONA	5.1250%	100,000	117,193	116,788
MEXICO GOVERNMENT INTERNATIONA	6.0500%	40,000	44,617	39,800
MEXICO GOVERNMENT INTERNATIONA	6.3380%	226,000	201,748	215,265
PETROLEOS MEXICANOS	10.0000%	500,000	490,883	579,145
PETROLEOS MEXICANOS	6.6250%	300,000	245,712	284,677
PETROLEOS MEXICANOS	5.9500%	650,000	619,749	629,098
PETROLEOS MEXICANOS	8.7500%	162,000	162,975	173,680
PETROLEOS MEXICANOS	7.4700%	17,606,200	844,398	968,152
PETROLEOS MEXICANOS	7.6900%	180,000	144,724	161,331
TRUST 2401 144A	6.9500%	200,000	200,625	208,929
TRUST 2401 144A	6.3900%	200,000	244,873	192,750
MOROCCO				
MOROCCO GOVERNMENT INTERN 144A	3.8750%	630,000	678,009	747,934
MOROCCO GOVERNMENT INTERN 144A	4.7500%	200,000	214,240	239,588
MOZAMBIQUE				
MOZAMBIQUE INTERNATIONAL REGS	9.0000%	440,000	410,118	376,669
NETHERLANDS				
AMERICAN MEDICAL SYSTEMS EUROP	3.0000%	400,000	417,881	466,125
BRASKEM NETHERLANDS FINAN REGS	4.5000%	400,000	282,015	155,880
BRASKEM NETHERLANDS FINAN REGS	8.5000%	200,000	186,540	78,315
COOPERATIEVE RABOBANK UA REGS	0.7500%	200,000	188,172	207,124
DEUTSCHE TELEKOM INTERNATIONAL	8.7500%	95,000	106,186	110,934
EMBRAER NETHERLANDS FINANCE BV	5.9800%	200,000	203,560	212,530
ENEL FINANCE INTERNATIONA 144A	5.0000%	200,000	198,357	199,052
ENEL FINANCE INTERNATIONA 144A	3.5000%	470,000	450,720	463,861
ENEL FINANCE INTERNATIONA 144A	4.6250%	500,000	499,677	503,474
ENEL FINANCE INTERNATIONA 144A	2.5000%	900,000	896,760	810,348
ENEL FINANCE INTERNATIONA 144A	4.1250%	200,000	199,570	199,717
ENEL FINANCE INTERNATIONA REGS	3.0000%	170,000	189,878	197,983

	Coupon	Units	Cost	Market Value
GREENKO DUTCH BV 144A	3.8500%	229,225	229,225	227,117
GREENKO DUTCH BV REGS	3.8500%	173,000	171,480	171,409
KONINKLIJKE KPN NV REGS	3.8750%	300,000	319,334	363,273
NE PROPERTY BV REGS	3.3750%	200,000	238,349	236,578
NETHERLANDS GOVERNMENT BO 144A	0.0000%	550,000	520,664	440,906
NETHERLANDS GOVERNMENT BO 144A	3.5000%	110,000	128,384	127,018
NETHERLANDS GOVERNMENT BO 144A	2.5000%	335,000	352,434	394,372
NXP BV / NXP FUNDING LLC / NXP	2.6500%	100,000	89,107	89,942
NXP BV / NXP FUNDING LLC / NXP	4.3000%	133,000	132,481	133,472
PETROBRAS GLOBAL FINANCE BV	5.1250%	700,000	693,545	685,940
SUZANO NETHERLANDS BV	5.5000%	220,000	218,579	218,291
VOLKSWAGEN INTERNATIONAL REGS	4.3750%	300,000	366,538	366,949
NEW ZEALAND				
CCP_IRS_R NZD-BBR-FRA 3M CME	2.4950%	2,622,000	614	-20,728
CCP_IRS_R NZD-BBR-FRA 3M CME	3.6300%	-2,622,000	-10,907	0
NEW ZEALAND GOVERNMENT BOND	5.0000%	904,000	527,266	507,116
NEW ZEALAND GOVERNMENT BOND	4.5000%	779,000	439,913	452,347
NEW ZEALAND GOVERNMENT BOND	1.7500%	252,000	93,962	95,926
NEW ZEALAND GOVERNMENT BOND	2.7500%	1,065,000	428,127	405,129
NEW ZEALAND GOVERNMENT BOND	4.2500%	1,432,000	804,281	814,912
NEW ZEALAND GOVERNMENT BOND	1.5000%	1,550,000	822,986	788,505
NIGERIA				
NIGERIA GOVERNMENT BOND	18.5000%	257,320,000	165,095	186,138
NIGERIA GOVERNMENT INTERN 144A	8.6308%	280,000	280,021	301,158
NIGERIA GOVERNMENT INTERN REGS	10.3750%	200,000	207,743	237,069
NORWAY				
AKER BP ASA 144A	3.1000%	200,000	199,785	183,706
AKER BP ASA 144A	4.0000%	505,000	475,457	487,344
AKER BP ASA 144A	5.6000%	160,000	161,008	164,771
AKER BP ASA 144A	5.1250%	200,000	196,580	196,014
EQUINOR ASA	2.3750%	135,000	134,638	125,775
EQUINOR ASA	3.2500%	30,000	29,289	21,003
KOMMUNALBANKEN AS REGS	0.0500%	309,000	330,211	328,349
NORWAY GOVERNMENT BOND 144A	3.7500%	382,000	35,088	36,677
VAR ENERGI ASA 144A	5.8750%	400,000	410,670	416,352
VAR ENERGI ASA 144A	6.5000%	200,000	207,612	211,393
VAR ENERGI ASA 144A	7.5000%	200,000	209,257	211,833
PANAMA				
CARNIVAL CORP 144A	4.0000%	915,000	884,114	901,542
CARNIVAL CORP 144A	5.7500%	250,000	250,511	257,372
PANAMA GOVERNMENT INTERNATIONA	4.5000%	200,000	156,297	154,220
PANAMA GOVERNMENT INTERNATIONA	8.0000%	200,000	207,956	233,520
PANAMA GOVERNMENT INTERNATIONA	6.4000%	350,000	352,772	369,110
PANAMA GOVERNMENT INTERNATIONA	6.8750%	300,000	299,149	326,130
PANAMA GOVERNMENT INTERNATIONA	6.8530%	200,000	195,337	208,185
PERU				
BANCO DE CREDITO DEL PERU REGS	3.2500%	200,000	196,508	197,235
PERU GOVERNMENT BOND	5.3500%	399,000	93,352	105,189
PERU GOVERNMENT BOND	5.4000%	223,000	55,479	66,044
PERU GOVERNMENT BOND 144A	7.3000%	2,400,000	686,569	813,549
PERU GOVERNMENT BOND 144A	7.6000%	97,000	27,674	31,462
PERU GOVERNMENT BOND 144A	6.8500%	275,000	75,841	87,963
PERUVIAN GOVERNMENT INTER 144A	1.8319%	587,000	155,768	188,182
PERUVIAN GOVERNMENT INTER REGS	2.0702%	1,781,000	492,809	588,489
PERUVIAN GOVERNMENT INTER REGS	1.6085%	4,700,000	1,158,447	1,391,953
PERUVIAN GOVERNMENT INTERNATIO	6.5500%	50,000	59,496	55,255
PERUVIAN GOVERNMENT INTERNATIO	3.6000%	150,000	90,748	94,928
PERUVIAN GOVERNMENT INTERNATIO	5.8750%	20,000	19,825	19,791
PERUVIAN GOVERNMENT INTERNATIO	5.5000%	753,000	750,432	767,947
PERUVIAN GOVERNMENT INTERNATIO	3.5500%	55,000	53,316	38,470
PERUVIAN GOVERNMENT INTERNATIO	5.3750%	160,000	155,983	163,440
PERUVIAN GOVERNMENT INTERNATIO	8.7500%	85,000	102,697	106,883
PERUVIAN GOVERNMENT INTERNATIO	3.2300%	15,000	12,461	8,170
PHILIPPINES				
PHILIPPINE GOVERNMENT BOND	6.2500%	25,450,000	417,662	440,661
PHILIPPINE GOVERNMENT BOND	6.0000%	4,715,000	83,359	80,626
PHILIPPINE GOVERNMENT BOND	6.7500%	32,050,000	576,111	568,481
PHILIPPINE GOVERNMENT BOND	6.5000%	1,480,000	27,722	25,841
PHILIPPINE GOVERNMENT BOND	6.3750%	18,130,000	320,185	315,064
PHILIPPINE GOVERNMENT INTERNAT	5.9000%	400,000	403,728	419,412
PHILIPPINE GOVERNMENT INTERNAT	5.5000%	420,000	418,484	444,368
PHILIPPINE GOVERNMENT INTERNAT	6.3750%	100,000	108,487	112,099
POLAND				
REPUBLIC OF POLAND GOVERNMENT	5.0000%	2,826,000	710,549	782,480
REPUBLIC OF POLAND GOVERNMENT	3.7500%	2,765,000	589,801	770,574
REPUBLIC OF POLAND GOVERNMENT	1.7500%	490,000	94,788	114,797
REPUBLIC OF POLAND GOVERNMENT	6.0000%	8,840,000	2,281,322	2,628,464
REPUBLIC OF POLAND GOVERNMENT	2.5000%	847,000	213,322	234,581
REPUBLIC OF POLAND GOVERNMENT	5.5000%	426,000	403,757	407,992
REPUBLIC OF POLAND GOVERNMENT	5.1250%	59,000	58,849	60,394
PORTUGAL				
PORTUGAL OBRIGACOES DO TE 144A	3.0000%	179,000	185,982	207,768
PORTUGAL OBRIGACOES DO TE 144A	3.8750%	177,000	199,982	219,832
QATAR				

	Coupon	Units	Cost	Market Value
QATAR GOVERNMENT INTERNAT 144A	4.4000%	250,000	250,010	221,016
QATARENERGY 144A	2.2500%	200,000	198,767	180,121
QATARENERGY REGS	3.3000%	300,000	208,493	210,210
ROMANIA				
ROMANIA GOVERNMENT BOND	6.7500%	770,000	169,910	177,129
ROMANIA GOVERNMENT BOND	4.7500%	40,000	7,335	8,016
ROMANIA GOVERNMENT BOND	4.8500%	590,000	120,032	128,270
ROMANIA GOVERNMENT BOND	7.2000%	750,000	172,185	174,832
ROMANIA GOVERNMENT BOND	6.7000%	985,000	209,891	226,148
ROMANIA GOVERNMENT BOND	6.8500%	540,000	121,880	125,087
ROMANIA GOVERNMENT BOND	6.3000%	2,170,000	475,912	497,217
ROMANIAN GOVERNMENT INTER 144A	6.0000%	160,000	177,797	180,990
ROMANIAN GOVERNMENT INTER 144A	5.2500%	315,000	330,378	384,107
ROMANIAN GOVERNMENT INTER 144A	5.7500%	90,000	89,422	89,290
ROMANIAN GOVERNMENT INTER 144A	2.6250%	800,000	946,911	618,820
ROMANIAN GOVERNMENT INTER 144A	5.3750%	142,000	159,785	170,741
ROMANIAN GOVERNMENT INTER 144A	5.6250%	465,000	502,099	532,173
ROMANIAN GOVERNMENT INTER 144A	7.5000%	122,000	121,578	135,196
ROMANIAN GOVERNMENT INTER REGS	2.7500%	400,000	297,133	310,991
ROMANIAN GOVERNMENT INTER REGS	5.7500%	52,000	46,254	51,590
ROMANIAN GOVERNMENT INTER REGS	2.1000%	100,000,000	673,381	627,559
ROMANIAN GOVERNMENT INTER REGS	5.6250%	25,000	25,528	28,611
ROMANIAN GOVERNMENT INTER REGS	6.3750%	242,000	266,138	295,876
ROMANIAN GOVERNMENT INTER REGS	2.1240%	540,000	491,857	556,594
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 REGS	6.7500%	200,000	148,864	107,466
SENEGAL GOVERNMENT INTERN REGS	5.3750%	260,000	199,241	165,706
SINGAPORE				
IBM INTERNATIONAL CAPITAL PTE	5.2500%	123,000	113,747	119,154
IBM INTERNATIONAL CAPITAL PTE	4.9000%	183,000	177,353	184,987
PFIZER INVESTMENT ENTERPRISES	4.6500%	73,000	73,056	74,505
PFIZER INVESTMENT ENTERPRISES	5.3400%	20,000	19,617	18,643
SEAGATE DATA STORAGE TECH 144A	4.1250%	37,000	34,805	35,150
SINGAPORE GOVERNMENT BOND	2.7500%	57,000	47,596	47,467
SLOVAKIA				
SLOVAKIA GOVERNMENT BOND REGS	2.0000%	68,000	52,956	53,848
SLOVAKIA GOVERNMENT BOND REGS	3.7500%	225,000	231,942	256,185
SOUTH AFRICA				
REPUBLIC OF SOUTH AFRICA 144A	6.1250%	665,000	656,536	656,058
REPUBLIC OF SOUTH AFRICA 144A	7.1000%	200,000	200,000	214,733
REPUBLIC OF SOUTH AFRICA GOVER	9.0000%	1,624,000	92,280	98,151
REPUBLIC OF SOUTH AFRICA GOVER	5.8750%	200,000	182,743	206,116
REPUBLIC OF SOUTH AFRICA GOVER	8.8750%	85,152,000	4,224,989	5,346,873
REPUBLIC OF SOUTH AFRICA GOVER	6.5000%	3,740,000	119,271	178,789
REPUBLIC OF SOUTH AFRICA GOVER	8.7500%	26,464,000	1,117,847	1,533,802
REPUBLIC OF SOUTH AFRICA GOVER	8.5000%	19,445,000	958,843	1,162,200
REPUBLIC OF SOUTH AFRICA GOVER	11.6250%	3,990,000	231,233	303,621
SOUTH KOREA				
EXPORT-IMPORT BANK OF KOREA	5.1250%	200,000	198,985	206,873
EXPORT-IMPORT BANK OF KOREA	0.0804%	10,000,000	118,111	112,215
EXPORT-IMPORT BANK OF KOREA	0.0870%	12,400,000	146,659	141,514
KOREA DEVELOPMENT BANK/THE	3.0000%	1,000,000	999,474	999,700
KOREA DEVELOPMENT BANK/THE	0.0804%	28,000,000	326,718	314,419
KOREA TREASURY BOND	3.7500%	258,660,000	249,974	183,862
KOREA TREASURY BOND	2.7500%	202,450,000	183,100	128,329
KOREA TREASURY BOND	2.3750%	392,110,000	285,961	258,448
KOREA TREASURY BOND	2.1250%	290,020,000	257,386	180,422
KOREA TREASURY BOND	2.5000%	717,390,000	458,665	427,834
KOREA TREASURY BOND	2.6250%	510,750,000	379,514	351,585
POSCO HOLDINGS INC 144A	5.7500%	200,000	199,058	209,580
SK HYNIX INC 144A	5.5000%	200,000	199,422	206,956
SPAIN				
BANCO SANTANDER SA	4.1750%	600,000	593,247	600,266
CAIXABANK SA 144A	6.2080%	340,000	349,481	353,265
CAIXABANK SA 144A	6.0370%	200,000	213,177	213,631
CAIXABANK SA 144A	5.6730%	400,000	400,000	415,480
CAIXABANK SA 144A	4.8850%	250,000	250,000	253,678
ENFRAGEN ENERGIA SUR SA / REGS	5.3750%	200,000	153,187	186,065
ENFRAGEN ENERGIA SUR SAU/ 144A	8.4990%	380,000	379,988	393,603
LORCA TELECOM BOND CO SA REGS	4.0000%	42,241	41,406	49,596
SPAIN GOVERNMENT BOND	2.4000%	812,000	920,672	956,591

	Coupon	Units	Cost	Market Value
SPAIN GOVERNMENT BOND	2.7000%	700,000	726,059	826,891
SPAIN GOVERNMENT BOND 144A	3.2000%	580,000	654,958	676,726
SPAIN GOVERNMENT BOND 144A	3.5000%	184,000	192,939	210,263
SPAIN GOVERNMENT BOND 144A	3.4500%	240,000	242,293	268,416
SPAIN GOVERNMENT BOND 144A	1.4500%	57,000	30,660	30,124
SPAIN GOVERNMENT BOND 144A	1.9000%	188,000	145,629	144,136
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	69,949	70,657
ASIAN DEVELOPMENT BANK	4.5000%	320,000	322,024	327,507
ASIAN DEVELOPMENT BANK	4.3750%	380,000	380,431	386,152
ASIAN DEVELOPMENT BANK	0.0698%	8,630,000	102,425	95,499
ASIAN DEVELOPMENT BANK	0.0892%	19,300,000	335,616	323,497
ASIAN INFRASTRUCTURE INVESTMEN	4.8750%	170,000	169,889	171,369
EUROPEAN INVESTMENT BANK	4.5000%	250,000	251,118	256,134
EUROPEAN INVESTMENT BANK	3.7500%	320,000	313,477	321,109
EUROPEAN INVESTMENT BANK	4.6250%	35,000	34,859	36,237
EUROPEAN INVESTMENT BANK	3.8750%	250,000	248,030	251,691
EUROPEAN INVESTMENT BANK	4.7500%	165,000	164,809	171,012
EUROPEAN INVESTMENT BANK REGS	0.0000%	170,000	192,505	191,884
EUROPEAN INVESTMENT BANK REGS	3.0000%	295,000	293,779	348,454
EUROPEAN INVESTMENT BANK REGS	2.8750%	280,000	301,730	329,470
EUROPEAN INVESTMENT BANK REGS	1.1250%	150,000	180,391	143,062
EUROPEAN STABILITY MECHAN REGS	0.0000%	175,000	198,130	201,719
EUROPEAN UNION REGS	0.0000%	305,000	334,337	310,296
EUROPEAN UNION REGS	1.0000%	225,000	215,398	236,044
EUROPEAN UNION REGS	0.2000%	240,000	284,474	206,951
EUROPEAN UNION REGS	2.8750%	1,100,000	1,177,943	1,309,794
EUROPEAN UNION REGS	3.3750%	295,000	302,341	306,758
INTER-AMERICAN DEVELOPMENT BAN	4.5000%	125,000	124,985	125,318
INTER-AMERICAN DEVELOPMENT BAN	3.6250%	320,000	307,375	316,131
INTER-AMERICAN DEVELOPMENT BAN	0.0761%	271,000,000	3,256,897	3,049,286
INTER-AMERICAN DEVELOPMENT BAN	0.0799%	57,000,000	685,027	648,960
INTERNATIONAL BANK FOR RECONST	4.0000%	25,000	24,991	25,044
INTERNATIONAL BANK FOR RECONST	4.6250%	575,000	585,860	596,820
INTERNATIONAL BANK FOR RECONST	3.1250%	130,000	129,978	129,201
INTERNATIONAL BANK FOR RECONST	0.0707%	18,100,000	208,973	197,446
SWEDEN				
ASSA ABLOY AB REGS	3.7500%	250,000	263,619	296,169
CCP_IRS_P SEK-STIBOR-SIDE 3M	2.4400%	0	0	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	1.8740%	13,818,000	504	30,464
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.1300%	0	0	0
CCP_IRS_R SEK-STIBOR-SIDE 3M	2.6900%	-13,818,000	-214	0
SWEDEN GOVERNMENT BOND REGS	2.2500%	990,000	101,463	102,990
SWITZERLAND				
SWISS CONFEDERATION GOVER REGS	0.0000%	124,000	139,307	156,440
SWISS CONFEDERATION GOVER REGS	3.2500%	50,000	53,398	66,210
SWISS CONFEDERATION GOVER REGS	1.5000%	158,000	197,964	230,433
UBS AG/LONDON	1.2500%	200,000	199,934	197,722
UBS GROUP AG 144A	1.3050%	1,100,000	1,066,258	1,096,662
UBS GROUP AG 144A	5.6170%	400,000	399,999	417,980
UBS GROUP AG 144A	4.1940%	450,000	437,950	446,168
UBS GROUP AG 144A	3.8690%	400,000	397,381	397,827
UBS GROUP AG 144A	4.1510%	400,000	400,001	399,772
THAILAND				
BANGKOK BANK PCL/HONG KON REGS	3.7330%	385,000	355,016	365,614
THAILAND GOVERNMENT BOND	1.0000%	406,000	11,256	12,864
THAILAND GOVERNMENT BOND	2.0000%	18,546,000	522,221	591,608
THAILAND GOVERNMENT BOND	4.0000%	4,158,000	151,664	174,055
THAILAND GOVERNMENT BOND	2.7500%	956,000	25,915	32,578
THAILAND GOVERNMENT BOND	2.8750%	4,410,000	130,378	151,757
THAILAND GOVERNMENT BOND	2.1250%	3,850,000	118,387	123,367
THAILAND GOVERNMENT BOND	3.3000%	908,000	27,494	33,210
THAILAND GOVERNMENT BOND	3.4500%	7,135,000	224,430	264,085
THAILAND GOVERNMENT BOND	2.3500%	280,000	7,613	8,935
THAILAND GOVERNMENT BOND	2.7000%	1,300,000	44,010	45,089
THAILAND GOVERNMENT BOND	3.3500%	8,360,000	247,647	301,722
THAILAND GOVERNMENT BOND	4.6750%	1,015,000	39,561	43,837
THAILAND GOVERNMENT BOND	1.6000%	3,273,000	91,136	103,936
THAILAND GOVERNMENT BOND	1.6600%	2,050,000	63,798	66,199
THAILAND GOVERNMENT BOND	3.3900%	6,667,000	216,765	246,030
THAILAND GOVERNMENT BOND	2.9800%	6,845,000	213,108	241,415
THAILAND GOVERNMENT BOND REGS	1.2500%	563,630	16,263	17,656
TURKEY				
TURKIYE GOVERNMENT BOND	36.0000%	22,770,000	581,300	533,893
TURKIYE GOVERNMENT BOND	17.3000%	21,930,000	559,583	391,176
TURKIYE GOVERNMENT BOND	31.0800%	1,610,000	37,754	37,088
TURKIYE GOVERNMENT BOND	40.0425%	1,880,000	54,750	43,889
TURKIYE GOVERNMENT BOND	37.8400%	6,000,000	143,643	145,172
TURKIYE GOVERNMENT INTERNATION	7.1250%	390,000	386,190	412,546
TURKIYE GOVERNMENT INTERNATION	4.8750%	400,000	293,808	308,561
TURKIYE GOVERNMENT INTERNATION	11.8750%	270,000	332,439	338,880

	Coupon	Units	Cost	Market Value
UKRAINE				
UKRAINE GOVERNMENT BOND	15.0900%	610,000	14,749	14,459
UKRAINE GOVERNMENT BOND	15.2000%	615,000	14,994	14,574
UKRAINE GOVERNMENT BOND	15.1000%	455,000	11,093	10,767
UNITED ARAB EMIRATES				
ABU DHABI GOVERNMENT INTE 144A	2.5000%	270,000	249,620	257,142
ABU DHABI GOVERNMENT INTE REGS	5.5000%	675,000	714,148	689,260
ABU DHABI GOVERNMENT INTE REGS	3.8750%	415,000	334,259	333,750
FINANCE DEPARTMENT GOVERN REGS	4.6250%	175,000	180,703	207,230
UNITED KINGDOM				
ANGLO AMERICAN CAPITAL PL 144A	4.5000%	200,000	199,181	201,195
ANGLO AMERICAN CAPITAL PL 144A	2.6250%	200,000	179,731	184,536
ANGLO AMERICAN CAPITAL PL 144A	3.8750%	200,000	194,735	197,464
ASTRAZENECA PLC	0.7000%	500,000	499,904	495,814
ASTRAZENECA PLC	3.0000%	50,000	42,236	33,701
ASTRAZENECA PLC	1.3750%	95,000	82,299	84,517
ASTRAZENECA PLC	2.1250%	13,000	7,853	7,251
ASTRAZENECA PLC	4.3750%	32,000	31,516	28,274
BARCLAYS PLC	4.9720%	800,000	836,836	813,530
BARCLAYS PLC	5.6900%	600,000	600,000	624,844
BRITISH TELECOMMUNICATION REGS	3.3750%	175,000	203,378	204,197
BRITISH TELECOMMUNICATION REGS	3.8750%	255,000	286,716	303,339
BUPA FINANCE PLC REGS	5.0000%	220,000	251,831	277,481
CANARY WHARF GROUP INVEST REGS	1.7500%	300,000	346,768	349,500
CCP_IRS_P GBP-SONIA-COMPOUND	3.7500%	11,700,000	0	74,140
CCP_IRS_P GBP-SONIA-COMPOUND	3.5000%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.8828%	2,691,000	8,261	-17,596
CCP_IRS_R GBP-SONIA-COMPOUND	3.7945%	265,000	0	-1,394
CCP_IRS_P GBP-SONIA-COMPOUND	4.6905%	0	0	0
CCP_IRS_P GBP-SONIA-COMPOUND	3.8586%	-11,700,000	-56,196	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7500%	-2,691,000	-447	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6900%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.7200%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6300%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.6600%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	3.8800%	0	0	0
CCP_IRS_R GBP-SONIA-COMPOUND	4.1600%	-265,000	-284	0
CSL FINANCE PLC 144A	3.8500%	300,000	299,919	299,693
FERGUSON FINANCE PLC 144A	3.2500%	200,000	199,573	191,031
GAZPROM PJSC VIA GAZ FINA REGS	1.5000%	300,000	363,920	273,060
HARBOUR ENERGY PLC 144A	6.3270%	200,000	205,030	202,863
HSBC HOLDINGS PLC	4.5830%	1,030,000	1,077,694	1,039,867
HSBC HOLDINGS PLC	4.7550%	200,000	200,054	201,776
HSBC HOLDINGS PLC	3.9730%	345,000	331,536	341,029
HSBC HOLDINGS PLC	5.2860%	470,000	469,990	485,321
HSBC HOLDINGS PLC	2.8480%	210,000	188,748	196,474
HSBC HOLDINGS PLC	4.6190%	215,000	215,000	215,851
LLOYDS BANK PLC REGS	0.0000%	200,000	177,353	149,804
LLOYDS BANKING GROUP PLC	4.8180%	200,000	200,000	203,336
MAREX GROUP PLC	6.4040%	600,000	605,594	622,657
NATIONAL GRID PLC	5.8090%	40,000	40,000	42,606
NATIONWIDE BUILDING SOCIE 144A	6.5570%	800,000	800,000	815,122
NATIONWIDE BUILDING SOCIE REGS	6.1780%	100,000	119,365	137,008
NORTHUMBRIAN WATER FINANC REGS	1.6250%	520,000	688,277	686,683
RIO TINTO FINANCE USA PLC	5.0000%	286,000	285,209	295,669
RIO TINTO FINANCE USA PLC	4.5000%	90,000	89,987	91,065
RIO TINTO FINANCE USA PLC	5.7500%	220,000	214,058	225,050
RIO TINTO FINANCE USA PLC	4.8750%	120,000	119,981	123,420
ROYALTY PHARMA PLC	4.4500%	280,000	277,092	279,520
ROYALTY PHARMA PLC	1.7500%	100,000	93,262	96,327
ROYALTY PHARMA PLC	5.2000%	295,000	296,428	297,097
ROYALTY PHARMA PLC	5.9500%	50,000	47,919	49,851
SANTANDER UK GROUP HOLDINGS PL	5.1360%	330,000	329,830	328,870
SANTANDER UK GROUP HOLDINGS PL	5.6940%	200,000	199,983	208,666
SEVERN TRENT UTILITIES FI REGS	4.0000%	105,000	111,287	125,982
SMITH & NEPHEW PLC	2.0320%	95,000	85,735	85,511
SOUTH WEST WATER FINANCE REGS	5.2500%	220,000	291,705	298,051
SW FINANCE I PLC REGS	7.7500%	225,000	316,554	322,282
THAMES WATER SUPER SENIOR 144A	9.7500%	70,412	86,198	108,911
UNITED KINGDOM GILT REGS	4.0000%	34,000	41,236	36,838
UNITED KINGDOM GILT REGS	4.7500%	227,000	307,671	293,422
UNITED KINGDOM GILT REGS	4.2500%	375,000	508,681	447,522
UNITED KINGDOM GILT REGS	4.3750%	3,660,400	4,232,670	4,316,191
UNITED KINGDOM GILT REGS	1.1250%	1,338,000	549,324	578,279
UNITED KINGDOM GILT REGS	3.7500%	1,106,000	1,305,242	1,351,573
UNITED KINGDOM GILT REGS	3.2500%	713,000	912,769	900,830
UNITED KINGDOM GILT REGS	4.0000%	1,120,000	1,484,943	1,512,794
UNITED KINGDOM INFLATION- REGS	1.7500%	322,453	427,314	428,293
UNITED KINGDOM INFLATION- REGS	1.1250%	1,019,070	1,318,664	1,304,426
UNITED UTILITIES WATER FI REGS	3.7500%	264,000	279,085	308,548
VMED O2 UK FINANCING I PL 144A	5.6250%	600,000	714,968	708,498
VMED O2 UK FINANCING I PL 144A	4.2500%	400,000	400,073	364,876
YORKSHIRE WATER FINANCE P REGS	1.7500%	650,000	718,605	766,844
YORKSHIRE WATER FINANCE P REGS	6.0000%	215,000	289,879	294,298
URUGUAY				

	Coupon	Units	Cost	Market Value
ORIENTAL REPUBLIC OF URUGUAY	5.2500%	90,000	81,445	84,015
VENEZUELA				
VENEZUELA GOVERNMENT INTE REGS	9.0000%	17,200	2,752	4,816
VENEZUELA GOVERNMENT INTE REGS	6.0000%	33,000	4,505	8,663
Total of International Fixed Income Securities			242,783,723	248,390,982

Futures Contracts & Derivatives

0.11%

AUST 10Y BOND FUTURE (SFE)	0.0000%	30	0	9,154
AUST 3YR BOND FUTURE (SFE)	0.0000%	-50	0	-8,297
CAN 5YR BOND FUTURE (MSE)	0.0000%	4	0	-2,167
CANADA 10YR BOND FUTURE (MSE)	0.0000%	-66	0	55,371
EURO - BOBL FUTURE (EUX)	0.0000%	26	0	388
EURO-BTP FUTURE (EUX)	0.0000%	-15	0	6,600
EURO-BUND FUTURE (EUX)	0.0000%	-33	0	9,748
EURO-BUXL 30Y BND FUTURE (EUX)	0.0000%	-17	0	23,559
EURO-OAT FUTURE (EUX)	0.0000%	-15	0	10,523
EURO-SCHATZ FUTURE (EUX)	0.0000%	17	0	159
SHORT EURO-BTP FUTURE (EUX)	0.0000%	3	0	-493
10YR MINI JGB FUTURE (SGX)	0.0000%	43	0	-25,207
JPN 10Y BOND FUTURE (OSE)	0.0000%	-15	0	77,754
KOREA 10YR BND FUTURE (KFE)	0.0000%	23	0	8,462
LONG GILT FUTURE (ICF)	0.0000%	-54	0	-11,016
3 MONTH SOFR FUT (CME)	0.0000%	426	0	920,650
ULTRA 10YR US TREAS NT FUT CBT	0.0000%	-47	0	44,806
US 10YR NOTE FUTURE (CBT)	0.0000%	-45	-9,413	-4,922
US 10YR NOTE FUTURE (CBT)MAR 2	0.0000%	-13	-2,786	-1,625
US 10YR NOTE FUTURE MAR 26	0.0000%	-32	-5,462	-8,500
US 10YR TREAS NTS FUTURE (CBT)	0.0000%	84	0	-17,686
US 2YR TREAS NTS FUT (CBT)	0.0000%	205	0	5,623
US 5YR TREAS NTS FUTURE (CBT)	0.0000%	395	0	-52,275
US TREAS BD FUTURE (CBT)	0.0000%	69	0	-108,319
US ULTRA BOND (CBT)	0.0000%	-13	0	54,633
Total Futures Contracts & Derivatives			-17,661	986,925

Credit Default Swaps

0.08%

CCP_CDS_SP UL AT&T INC. CME	1.0000%	1,200,000	13,493	7,483
CCP_CDS_SP UL GE CME	1.0000%	800,000	11,201	3,560
CCP_CDS_SP UL ORACLE CORPORAT	1.0000%	1,000,000	6,574	-18,058
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_CDS_SP UL ORACLE CORPORAT	0.0000%	-1,000,000	-7,692	0
CCP_CDX_SP UL CDX.EM.43_V1 CM	1.0000%	100,000	0	-509
CCP_CDX_SP UL CDX.EM.44 CME	1.0000%	1,100,000	0	-11,840
CCP_CDX_SP UL CDX.NA.IG.42 CM	1.0000%	2,200,000	7,891	32,677
CCP_CDX_SP UL CDX.NA.IG.43 CM	1.0000%	6,700,000	38,986	85,579
CCP_CDX_SP UL CDX.NA.IG.44 CM	1.0000%	1,700,000	832	17,610
CCP_CDX_SP UL CDX.NA.IG.45 CM	1.0000%	33,300,000	610,223	634,835
CCP_CDX_SP UL CDX.EM.43_V1 CM	0.0000%	-100,000	-2,361	0
CCP_CDX_SP UL CDX.EM.44 CME	0.0000%	-1,100,000	-24,015	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%	-6,700,000	0	0
CCP_CDX_SP UL CDX.NA.IG.44 CM	0.0000%	-1,700,000	0	0
CCP_CDX_SP UL CDX.NA.IG.45 CM	0.0000%	-33,300,000	0	0
CDS_SP UL REPUBLIC OF TURKEY	1.0000%	0	0	0
CDX SP UL CMBX.NA.AAA.9_1	0.5000%	5,804	35	0
CDX_SP UL CMBX.NA.AAA.10_1	0.5000%	500,000	0	1,446
CDX_SP UL CMBX.NA.AAA.10_1	0.0000%	-500,000	-465	0
CDX_SP UL CMBX.NA.AAA.9_1	0.0000%	-5,804	0	0
Total Credit Default Swaps			653,909	752,782

Alternatives

0.36%

Total Alternatives

3,260,367

2,459,384

3,260,367

Cash Equivalent Securities

3.65%

Master Notes/Money Markets

EGYPT TREASURY BILLS	0.0000%	31,175,000	528,153	547,557
BARCLAYS CAPITAL REV REPO	3.8200%	10,000,000	10,000,000	10,000,000
BNY MELLON CASH RESERVE	0.0000%	112,016	112,016	112,016
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
CASH HELD AT MORGAN STANLEY	0.0000%	-10,000	-10,000	-10,000
CME CCP COLL HELD AT GSC	0.0000%	343,000	343,000	343,000
FUTURES CASH COLLATERAL HELD	0.0000%	1,797,000	1,797,000	1,797,000

	Coupon	Units	Cost	Market Value
GOLDMAN CAP MKT (GLM) CASH COL	1.5500%	2,000	2,000	2,000
GS ICE CCP COLLAT	0.0100%	553,000	553,000	553,000
LCH CCP GOLDMAN SACHS & CO CAS	0.0100%	2,103,000	2,103,000	2,103,000
MSI CASH COLLATERAL	0.0100%	0	0	0
OTC COLLATERAL WITH HSBC	0.0000%	90,000	90,000	90,000
REGIONS BANK REV REPO	3.9000%	10,000,000	10,000,000	10,000,000
ROYAL BANK OF CA CASH COLL	1.5500%	0	0	0
SOUTHERN CAL EDIS DISC	0.0000%	1,100,000	1,092,771	1,092,771
SWAP/ISDA BARCLAYS CASH COLLAT	1.5500%	-30,000	-30,000	-30,000
SWAP/ISDA BNP PARIBAS CASH COL	1.5500%	0	0	0
SWAP/ISDA CITI CASH COLLATERAL	1.5500%	41,000	41,000	41,000
SWAP/ISDA JPM CASH COLLATERAL	1.5500%	0	0	0
SWAP/ISDA MORGAN STANLEY (MYC)	1.5500%	10,000	10,000	10,000
SWAP/ISDA STANDARD CHARTERED C	0.0100%	0	0	0
SWAPS HSBC CASH COLLATERAL	0.0100%	220,000	220,000	220,000
TBA CASH COLL BOA	0.0100%	0	0	0
TBA CASH COLL MSC	1.5500%	0	0	0
TORONTO DOM CASH COLLATERAL	1.5500%	0	0	0
U S TREASURY BILL	0.0000%	11,000	10,949	10,949
WELLS FARGO CASH COLLATERAL	0.0100%	0	0	0
WTU CASH SWEEP ACCOUNT	2.5375%	31,857,855	31,857,855	31,857,855
Others (Payables, Receivables, etc.)		0	-24,169,888	-25,346,402
Total of Cash Equivalent Securities			34,460,856	33,303,746
Preferred Securities				0.05%
AGFC CAPITAL TRUST I 144A	5.6838%	100,000	39,969	66,000
BANK OF NEW YORK MELLON CORP/T	4.6250%	425,000	417,179	422,247
Total of Preferred Securities			457,148	488,247
Common Equity				0.06%
DRILLCO HLDG LUX S A	0.0000%	32	0	722
FORSEA HLDG S A NPV	0.0000%	7,175	137,737	161,548
FORSEA HLDGS S A	0.0000%	797	15,300	17,945
PHI GROUP INC/DE	0.0000%	10,134	204,617	333,003
Total of Common Equity			357,654	513,218
Total of FIXED INCOME FUND-I			916,616,598	913,236,023